

GAMCO Natural Resources, Gold & Income Trust

Schedule of Investments — March 31, 2023 (Unaudited)

Shares	Market Value	Shares	Market Value
COMMON STOCKS — 75.5%			
Agriculture — 5.2%			
25,500	Archer-Daniels-Midland Co.(a) \$ 2,031,330	6,400	Deere & Co.(a) \$ 2,642,432
10,000	Bunge Ltd.(a) 955,200		<u>4,629,301</u>
33,500	Corteva Inc.(a) 2,020,385	Metals and Mining — 40.3%	
33,090	Nutrien Ltd.(a) 2,443,696	49,572	Agnico Eagle Mines Ltd.(a) 2,526,685
	<u>7,450,611</u>	165,000	Alamos Gold Inc., Cl. A(a) 2,017,950
Automotive — 0.1%		91,500	Artemis Gold Inc.† 303,307
19,000	Iveco Group NV† 179,783	389,000	B2Gold Corp. 1,532,660
Energy and Energy Services — 18.0%		175,294	Barrick Gold Corp.(a) 3,255,210
7,300	APA Corp. 263,238	50,000	BHP Group Ltd., ADR(a) 3,170,500
19,500	Baker Hughes Co. 562,770	511,802	De Grey Mining Ltd.† 530,277
27,000	BP plc, ADR(a) 1,024,380	75,000	Dundee Precious Metals Inc. 547,170
17,345	Chevron Corp.(a) 2,830,010	117,300	Eldorado Gold Corp.† 1,215,228
11,700	ConocoPhillips(a) 1,160,757	116,185	Endeavour Mining plc 2,799,960
15,089	Coterra Energy Inc. 370,284	451,000	Evolution Mining Ltd. 940,589
13,000	Devon Energy Corp. 657,930	33,000	Franco-Nevada Corp.(a) 4,811,400
3,800	Diamondback Energy Inc. 513,646	79,500	Freeport-McMoRan Inc.(a) 3,252,345
40,000	Eni SpA 559,862	62,137	Fresnillo plc 571,825
9,200	EOG Resources Inc.(a) 1,054,596	16,500	Gold Fields Ltd., ADR 219,780
39,500	Exxon Mobil Corp.(a) 4,331,570	193,500	K92 Mining Inc.† 1,099,578
17,000	Halliburton Co.(a) 537,880	90,000	Karora Resources Inc.† 302,331
3,200	Hess Corp. 423,488	337,800	Kinross Gold Corp. 1,591,038
35,282	Kinder Morgan Inc.(a) 617,788	65,000	Lundin Gold Inc. 758,934
20,000	Marathon Oil Corp. 479,200	22,500	MAG Silver Corp.† 285,075
9,095	Marathon Petroleum Corp.(a) 1,226,279	115,272	Newcrest Mining Ltd. 2,068,888
9,649	Occidental Petroleum Corp.(a) 602,387	80,900	Newmont Corp.(a) 3,965,718
8,700	ONEOK Inc. 552,798	461,005	Northern Star Resources Ltd. 3,793,435
7,000	Phillips 66 709,660	118,400	Osisko Gold Royalties Ltd. 1,873,088
5,100	Pioneer Natural Resources Co.(a) 1,041,624	226,100	Osisko Mining Inc.† 719,371
24,000	Schlumberger NV(a) 1,178,400	920,671	Perseus Mining Ltd. 1,464,706
32,500	Shell plc, ADR(a) 1,870,050	49,000	Rio Tinto plc, ADR(a) 3,361,400
15,500	Suncor Energy Inc.(a) 481,275	7,300	Royal Gold Inc. 946,883
21,000	The Williams Companies Inc.(a) 627,060	142,000	SSR Mining Inc. 2,147,040
23,000	TotalEnergies SE, ADR(a) 1,358,150	112,700	Victoria Gold Corp.† 747,164
6,600	Valero Energy Corp.(a) 921,360	102,700	Wesdome Gold Mines Ltd.† 588,160
	<u>25,956,442</u>	198,783	Westgold Resources Ltd.† 174,068
Food and Beverage — 1.1%		79,450	Wheaton Precious Metals Corp.(a) 3,826,312
5,000	Mowi ASA 92,361	85,000	Yamana Gold Inc. 497,250
25,000	Tyson Foods Inc., Cl. A(a) 1,483,000		<u>57,905,325</u>
	<u>1,575,361</u>	Specialty Chemicals — 2.6%	
Health Care — 5.0%		10,000	CF Industries Holdings Inc. 724,900
46,000	Bayer AG 2,929,365	12,000	FMC Corp. 1,465,560
27,000	Elanco Animal Health Inc.† 253,800	25,500	The Mosaic Co. 1,169,940
23,700	Zoetis Inc.(a) 3,944,628	8,900	Yara International ASA 385,844
	<u>7,127,793</u>		<u>3,746,244</u>
Machinery — 3.2%		TOTAL COMMON STOCKS 108,570,860	
4,000	AGCO Corp. 540,800		
94,700	CNH Industrial NV 1,446,069		

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Schedule of Investments (Continued) — March 31, 2023 (Unaudited)

Principal Amount		Market Value	* Total investments exclude options written.
CONVERTIBLE CORPORATE BONDS — 0.2%			
Metals and Mining — 0.2%			
\$ 200,000	Fortuna Silver Mines Inc., 4.650%, 10/31/24	<u>\$ 200,100</u>	
CORPORATE BONDS — 1.4%			
Metals and Mining — 1.4%			
675,000	Hecla Mining Co., 7.250%, 02/15/28	682,563	
500,000	IAMGOLD Corp., 5.750%, 10/15/28(b)	386,858	
500,000	New Gold Inc., 7.500%, 07/15/27(b)	481,745	
500,000	Northern Star Resources Ltd., 6.125%, 04/11/33	<u>496,179</u>	
		<u>2,047,345</u>	
	TOTAL CORPORATE BONDS	<u>2,047,345</u>	
U.S. GOVERNMENT OBLIGATIONS — 22.9%			
33,170,000	U.S. Treasury Bills, 4.535% to 4.765%††, 04/13/23 to 06/29/23	<u>32,948,545</u>	
TOTAL INVESTMENTS BEFORE OPTIONS WRITTEN — 100.0%			
	(Cost \$158,525,240)	<u>\$ 143,766,850</u>	

(a) Securities, or a portion thereof, with a value of \$43,067,918 were deposited with the broker as collateral for options written.

(b) Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers.

† Non-income producing security.

†† Represents annualized yields at dates of purchase.

ADR American Depositary Receipt

Geographic Diversification	% of Total Investments*	Market Value
Long Positions		
North America	79.5%	\$ 114,329,379
Europe	11.1	16,007,224
Asia/Pacific	8.8	12,638,642
Latin America	0.4	571,825
South Africa	<u>0.2</u>	<u>219,780</u>
Total Investments — Long Positions	<u>100.0%</u>	<u>\$ 143,766,850</u>
Short Positions		
North America	(3.3)%	\$ (4,787,578)
Europe	<u>(0.2)</u>	<u>(252,960)</u>
Total Investments — Short Positions	<u>(3.5)%</u>	<u>\$ (5,040,538)</u>

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As of March 31, 2023, options written outstanding were as follows:

Description	Counterparty	Number of Contracts	Notional Amount	Exercise Price	Expiration Date	Market Value
OTC Call Options Written — (2.6)%						
Agnico Eagle Mines Ltd.	Pershing LLC	120 USD	611,640	USD 54.00	04/21/23	\$ 8,274
Agnico Eagle Mines Ltd.	Pershing LLC	120 USD	611,640	USD 64.00	05/19/23	3,624
Agnico Eagle Mines Ltd.	Pershing LLC	160 USD	815,520	USD 63.00	06/29/23	11,520
Agnico Eagle Mines Ltd.	Pershing LLC	95 USD	484,215	USD 63.50	08/18/23	12,571
Alamos Gold Inc., Cl. A	Pershing LLC	360 USD	440,280	USD 10.00	06/16/23	89,564
Alamos Gold Inc., Cl. A	Pershing LLC	640 USD	782,720	USD 11.00	08/18/23	128,854
APA Corp.	Pershing LLC	35 USD	126,210	USD 50.00	05/19/23	354
Archer-Daniels-Midland Co.	Pershing LLC	120 USD	955,920	USD 90.00	06/16/23	6,666
Archer-Daniels-Midland Co.	Pershing LLC	135 USD	1,075,410	USD 86.00	07/21/23	28,469
B2Gold Corp.	Pershing LLC	1,300 USD	512,200	USD 5.00	05/19/23	7,687
B2Gold Corp.	Pershing LLC	1,300 USD	512,200	USD 4.50	07/21/23	30,407
B2Gold Corp.	Pershing LLC	1,290 USD	508,260	USD 5.00	10/20/23	38,728
Baker Hughes Co.	Pershing LLC	65 USD	187,590	USD 37.00	04/21/23	89
Baker Hughes Co.	Pershing LLC	65 USD	187,590	USD 34.00	06/16/23	2,637
Baker Hughes Co.	Pershing LLC	65 USD	187,590	USD 35.00	08/18/23	4,831
Barrick Gold Corp.	Pershing LLC	431 USD	800,367	USD 18.00	06/16/23	65,789
Barrick Gold Corp.	Pershing LLC	301 USD	558,957	USD 21.00	07/21/23	20,602
Barrick Gold Corp.	Pershing LLC	400 USD	742,800	USD 19.00	08/18/23	61,197
Barrick Gold Corp.	Pershing LLC	130 USD	241,410	USD 22.00	08/18/23	8,311
Barrick Gold Corp.	Pershing LLC	130 USD	241,410	USD 22.00	09/15/23	9,832
Barrick Gold Corp.	Pershing LLC	360 USD	668,520	USD 24.00	09/15/23	16,585
Bayer AG	Morgan Stanley	160 EUR	939,520	EUR 55.00	04/21/23	70,442
Bayer AG	Morgan Stanley	120 EUR	704,640	EUR 58.00	06/16/23	27,731
BHP Group Ltd., ADR	Pershing LLC	180 USD	1,141,380	USD 65.00	05/19/23	39,187
BHP Group Ltd., ADR	Pershing LLC	160 USD	1,014,560	USD 72.50	07/21/23	20,281
BHP Group Ltd., ADR	Pershing LLC	160 USD	1,014,560	USD 65.00	09/15/23	63,893
BP plc, ADR	Pershing LLC	90 USD	341,460	USD 35.00	04/21/23	28,929
BP plc, ADR	Pershing LLC	90 USD	341,460	USD 36.00	07/21/23	31,964
BP plc, ADR	Pershing LLC	90 USD	341,460	USD 38.00	10/20/23	28,832
Bunge Ltd.	Pershing LLC	50 USD	477,600	USD 105.00	07/21/23	14,030
Bunge Ltd.	Pershing LLC	50 USD	477,600	USD 105.00	10/20/23	25,497
CF Industries Holdings Inc.	Pershing LLC	50 USD	362,450	USD 105.00	05/19/23	219
CF Industries Holdings Inc.	Pershing LLC	50 USD	362,450	USD 95.00	08/18/23	5,463
Chevron Corp.	Pershing LLC	55 USD	897,380	USD 180.00	06/16/23	10,251
Chevron Corp.	Pershing LLC	58 USD	946,328	USD 180.00	08/18/23	23,629
Chevron Corp.	Pershing LLC	60 USD	978,960	USD 180.00	10/20/23	39,363
CNH Industrial NV	Pershing LLC	300 USD	458,100	USD 15.00	04/21/23	20,875
CNH Industrial NV	Pershing LLC	300 USD	458,100	USD 16.00	06/16/23	18,056
CNH Industrial NV	Pershing LLC	300 USD	458,100	USD 16.00	08/18/23	29,885
ConocoPhillips	Pershing LLC	40 USD	396,840	USD 120.00	05/19/23	1,307
Corteva Inc.	Pershing LLC	120 USD	723,720	USD 65.00	08/18/23	32,154
Corteva Inc.	Pershing LLC	115 USD	693,565	USD 65.00	10/20/23	43,770
Coterra Energy Inc.	Pershing LLC	50 USD	122,700	USD 30.00	04/21/23	31
Coterra Energy Inc.	Pershing LLC	45 USD	110,430	USD 31.00	07/21/23	1,439
Coterra Energy Inc.	Pershing LLC	55 USD	134,970	USD 29.00	10/20/23	6,694
Deere & Co.	Pershing LLC	20 USD	825,760	USD 425.00	04/21/23	8,749
Deere & Co.	Pershing LLC	20 USD	825,760	USD 430.00	06/16/23	30,245
Deere & Co.	Pershing LLC	24 USD	990,912	USD 410.00	08/18/23	81,617
Devon Energy Corp.	Pershing LLC	65 USD	328,965	USD 70.00	04/21/23	33

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Description	Counterparty	Number of Contracts	Notional Amount	Exercise Price	Expiration Date	Market Value
Devon Energy Corp.	Pershing LLC	65 USD	328,965	USD 65.00	06/16/23	\$ 2,155
Diamondback Energy Inc.	Pershing LLC	11 USD	148,687	USD 155.35	06/16/23	2,337
Diamondback Energy Inc.	Pershing LLC	10 USD	135,170	USD 147.85	09/15/23	7,879
Diamondback Energy Inc.	Pershing LLC	10 USD	135,170	USD 150.00	11/17/23	9,041
Eldorado Gold Corp.	Pershing LLC	410 USD	424,760	USD 11.00	09/15/23	51,596
Eni SpA	Morgan Stanley	20 EUR	129,060	EUR 14.00	05/19/23	1,119
Eni SpA	Morgan Stanley	20 EUR	129,060	EUR 15.00	07/21/23	912
EOG Resources Inc.	Pershing LLC	30 USD	343,890	USD 127.50	04/21/23	964
EOG Resources Inc.	Pershing LLC	30 USD	343,890	USD 139.00	07/21/23	5,380
EOG Resources Inc.	Pershing LLC	32 USD	366,816	USD 139.00	09/15/23	10,986
Exxon Mobil Corp.	Pershing LLC	135 USD	1,480,410	USD 105.00	04/21/23	79,911
Exxon Mobil Corp.	Pershing LLC	135 USD	1,480,410	USD 107.00	06/16/23	96,649
Exxon Mobil Corp.	Pershing LLC	125 USD	1,370,750	USD 110.00	08/18/23	92,336
FMC Corp.	Pershing LLC	40 USD	488,520	USD 120.00	04/21/23	17,432
FMC Corp.	Pershing LLC	40 USD	488,520	USD 130.00	06/16/23	13,263
FMC Corp.	Pershing LLC	40 USD	488,520	USD 127.50	08/18/23	25,599
Franco-Nevada Corp.	Pershing LLC	114 USD	1,662,120	USD 152.50	04/21/23	22,662
Freeport-McMoRan Inc.	Pershing LLC	250 USD	1,022,750	USD 45.00	05/19/23	26,271
Freeport-McMoRan Inc.	Pershing LLC	250 USD	1,022,750	USD 43.00	07/21/23	76,471
Freeport-McMoRan Inc.	Pershing LLC	295 USD	1,206,845	USD 45.00	08/18/23	83,299
Gold Fields Ltd., ADR	Pershing LLC	165 USD	219,780	USD 15.00	10/20/23	21,133
Halliburton Co.	Pershing LLC	50 USD	158,200	USD 35.00	04/21/23	1,207
Halliburton Co.	Pershing LLC	60 USD	189,840	USD 35.00	06/16/23	7,380
Halliburton Co.	Pershing LLC	60 USD	189,840	USD 43.00	07/21/23	2,025
Hess Corp.	Pershing LLC	12 USD	158,808	USD 140.00	05/19/23	5,332
Hess Corp.	Pershing LLC	10 USD	132,340	USD 155.00	07/21/23	3,991
Hess Corp.	Pershing LLC	10 USD	132,340	USD 155.00	09/15/23	6,382
Kinder Morgan Inc.	Pershing LLC	115 USD	201,365	USD 20.00	05/19/23	186
Kinder Morgan Inc.	Pershing LLC	122 USD	213,622	USD 20.00	07/21/23	1,396
Kinder Morgan Inc.	Pershing LLC	115 USD	201,365	USD 19.00	08/18/23	3,150
Kinross Gold Corp.	Pershing LLC	794 USD	373,974	USD 4.50	05/19/23	34,889
Kinross Gold Corp.	Pershing LLC	500 USD	235,500	USD 5.50	08/18/23	14,855
Kinross Gold Corp.	Pershing LLC	960 USD	452,160	USD 6.00	11/17/23	33,872
Kinross Gold Corp.	Pershing LLC	1,124 USD	529,404	USD 5.00	01/19/24	76,008
Marathon Oil Corp.	Pershing LLC	100 USD	239,600	USD 27.50	07/21/23	10,017
Marathon Petroleum Corp.	Pershing LLC	30 USD	404,490	USD 112.00	04/21/23	69,905
Marathon Petroleum Corp.	Pershing LLC	30 USD	404,490	USD 110.00	06/16/23	80,242
Marathon Petroleum Corp.	Pershing LLC	30 USD	404,490	USD 125.00	08/18/23	52,493
Newmont Corp.	Pershing LLC	280 USD	1,372,560	USD 52.50	04/21/23	14,290
Newmont Corp.	Pershing LLC	215 USD	1,053,930	USD 65.00	06/16/23	5,415
Newmont Corp.	Pershing LLC	314 USD	1,539,228	USD 55.00	09/15/23	77,394
Nutrien Ltd.	Pershing LLC	100 USD	738,500	USD 90.00	06/16/23	8,226
Nutrien Ltd.	Pershing LLC	50 USD	369,250	USD 90.00	09/15/23	11,493
ONEOK Inc.	Pershing LLC	27 USD	171,558	USD 69.00	04/21/23	417
ONEOK Inc.	Pershing LLC	30 USD	190,620	USD 67.50	06/16/23	4,357
ONEOK Inc.	Pershing LLC	30 USD	190,620	USD 67.50	08/18/23	6,798
Osisko Gold Royalties Ltd.	Pershing LLC	300 USD	474,600	USD 13.50	04/21/23	71,638
Osisko Gold Royalties Ltd.	Pershing LLC	224 USD	354,368	USD 14.50	07/21/23	49,144
Osisko Gold Royalties Ltd.	Pershing LLC	340 USD	537,880	USD 14.00	09/15/23	96,285
Phillips 66	Pershing LLC	25 USD	253,450	USD 105.00	05/19/23	7,584
Phillips 66	Pershing LLC	30 USD	304,140	USD 115.00	07/21/23	7,766
Phillips 66	Pershing LLC	15 USD	152,070	USD 105.00	09/15/23	11,198

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Pioneer Natural Resources Co.	Pershing LLC	16 USD	326,784	USD 235.00	05/19/23	\$ 2,518
Pioneer Natural Resources Co.	Pershing LLC	19 USD	388,056	USD 260.00	06/16/23	1,338
Rio Tinto plc, ADR	Pershing LLC	85 USD	583,100	USD 62.50	04/21/23	55,943
Rio Tinto plc, ADR	Pershing LLC	85 USD	583,100	USD 80.00	04/21/23	458
Rio Tinto plc, ADR	Pershing LLC	75 USD	514,500	USD 75.00	06/16/23	11,374
Rio Tinto plc, ADR	Pershing LLC	75 USD	514,500	USD 80.00	06/16/23	4,512
Rio Tinto plc, ADR	Pershing LLC	170 USD	1,166,200	USD 80.00	07/21/23	19,074
Royal Gold Inc.	Pershing LLC	33 USD	428,043	USD 130.00	07/21/23	31,443
Royal Gold Inc.	Pershing LLC	40 USD	518,840	USD 132.00	09/15/23	45,460
Schlumberger NV	Pershing LLC	80 USD	392,800	USD 52.50	05/19/23	12,259
Schlumberger NV	Pershing LLC	80 USD	392,800	USD 60.00	08/18/23	11,955
Schlumberger NV	Pershing LLC	80 USD	392,800	USD 55.00	11/17/23	33,022
Shell plc, ADR	Pershing LLC	100 USD	575,400	USD 58.00	07/21/23	33,502
Shell plc, ADR	Pershing LLC	105 USD	604,170	USD 60.00	10/20/23	37,828
Shell plc, ADR	Pershing LLC	60 USD	345,240	USD 62.50	01/19/24	21,329
SSR Mining Inc.	Pershing LLC	237 USD	358,344	USD 17.00	04/21/23	2,311
SSR Mining Inc.	Pershing LLC	200 USD	302,400	USD 17.00	05/19/23	8,054
SSR Mining Inc.	Pershing LLC	273 USD	412,776	USD 20.00	05/19/23	2,363
SSR Mining Inc.	Pershing LLC	290 USD	438,480	USD 18.00	06/16/23	10,222
Suncor Energy Inc.	Pershing LLC	45 USD	139,725	USD 37.00	06/16/23	1,215
Suncor Energy Inc.	Pershing LLC	55 USD	170,775	USD 40.00	08/18/23	1,825
The Mosaic Co.	Pershing LLC	100 USD	458,800	USD 59.75	09/15/23	13,498
The Mosaic Co.	Pershing LLC	90 USD	412,920	USD 50.00	11/17/23	43,605
The Williams Companies Inc.	Pershing LLC	60 USD	179,160	USD 35.00	04/21/23	9
The Williams Companies Inc.	Pershing LLC	70 USD	209,020	USD 35.00	05/19/23	289
TotalEnergies SE, ADR	Pershing LLC	70 USD	413,350	USD 58.00	04/21/23	15,336
TotalEnergies SE, ADR	Pershing LLC	80 USD	472,400	USD 60.00	05/19/23	17,047
TotalEnergies SE, ADR	Pershing LLC	80 USD	472,400	USD 60.00	06/16/23	22,929
Valero Energy Corp.	Pershing LLC	16 USD	223,360	USD 132.50	06/16/23	22,186
Valero Energy Corp.	Pershing LLC	25 USD	349,000	USD 132.50	09/15/23	45,900
Valero Energy Corp.	Pershing LLC	25 USD	349,000	USD 135.00	11/17/23	48,089
Wheaton Precious Metals Corp.	Pershing LLC	110 USD	529,760	USD 43.00	06/16/23	71,795
Wheaton Precious Metals Corp.	Pershing LLC	90 USD	433,440	USD 50.00	06/16/23	21,860
Wheaton Precious Metals Corp.	Pershing LLC	280 USD	1,348,480	USD 41.00	09/15/23	260,738
Wheaton Precious Metals Corp.	Pershing LLC	115 USD	553,840	USD 52.50	11/17/23	46,915
Yamana Gold Inc.	Pershing LLC	850 USD	497,250	USD 5.50	04/21/23	38,871
TOTAL OTC CALL OPTIONS WRITTEN						\$ 3,700,959
OTC Put Options Written — (0.1)%						
NextEra Energy Partners LP	Pershing LLC	60 USD	364,500	USD 67.50	05/31/23	\$ 50,359
VanEck Agribusiness ETF	Pershing LLC	100 USD	868,600	USD 87.00	06/16/23	30,664
TOTAL OTC PUT OPTIONS WRITTEN						\$ 81,023

Description	Number of Contracts	Notional Amount	Exercise Price	Expiration Date	Market Value
Exchange Traded Call Options Written — (0.5)%					
AGCO Corp.	20 USD	270,400	USD 135.00	05/19/23	\$ 13,500
AGCO Corp.	20 USD	270,400	USD 135.00	08/18/23	22,100
Alamos Gold Inc., Cl. A	650 USD	794,950	USD 12.50	01/19/24	117,650
ConocoPhillips	37 USD	367,077	USD 130.00	08/18/23	3,700
Corteva Inc.	100 USD	603,100	USD 60.00	06/16/23	33,500
Dundee Precious Metals Inc.	375 CAD	369,750	CAD 8.50	06/16/23	44,395

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Dundee Precious Metals Inc.	375	CAD 369,750	CAD 8.50	08/18/23	\$ 49,251
Eldorado Gold Corp.	353	USD 365,708	USD 11.00	05/19/23	17,650
Eldorado Gold Corp.	410	USD 424,760	USD 11.00	07/21/23	34,030
Endeavour Mining plc	410	CAD 1,335,370	CAD 33.00	05/19/23	37,162
Endeavour Mining plc	360	CAD 1,172,520	CAD 36.00	09/15/23	34,362
Endeavour Mining plc	390	CAD 1,270,230	CAD 34.00	12/15/23	81,232
Franco-Nevada Corp.	114	USD 1,662,120	USD 160.00	07/21/23	62,130
Franco-Nevada Corp.	102	USD 1,487,160	USD 165.00	10/20/23	79,560
K92 Mining Inc.	570	CAD 437,760	CAD 9.00	09/15/23	19,822
Lundin Gold Inc.	455	CAD 717,990	CAD 15.50	05/19/23	34,508
Lundin Gold Inc.	195	CAD 307,710	CAD 16.00	07/21/23	18,396
Occidental Petroleum Corp.	40	USD 249,720	USD 75.00	04/21/23	160
Occidental Petroleum Corp.	27	USD 168,561	USD 72.50	06/16/23	3,051
Occidental Petroleum Corp.	30	USD 187,290	USD 72.50	08/18/23	6,990
Osisko Gold Royalties Ltd.	320	USD 506,240	USD 15.00	07/21/23	56,000
Osisko Mining Inc.	600	CAD 258,000	CAD 5.00	09/15/23	13,763
The Mosaic Co.	65	USD 298,220	USD 69.75	06/16/23	715
Victoria Gold Corp.	370	CAD 331,520	CAD 14.00	07/21/23	3,833
Zoetis Inc.	31	USD 515,964	USD 170.00	04/21/23	4,960
Zoetis Inc.	70	USD 1,165,080	USD 175.00	06/16/23	32,900
TOTAL EXCHANGE TRADED CALL OPTIONS WRITTEN					\$ 825,320
Exchange Traded Put Options Written — (0.3)%					
Energy Select Sector SPDR ETF	272	USD 2,252,976	USD 76.00	05/19/23	\$ 30,192
Energy Select Sector SPDR ETF	275	USD 2,277,825	USD 72.00	06/16/23	29,287
Energy Select Sector SPDR ETF	300	USD 2,484,900	USD 70.00	10/20/23	74,400
NextEra Energy Partners LP	45	USD 273,375	USD 65.00	04/21/23	23,220
NextEra Energy Partners LP	60	USD 364,500	USD 65.00	07/21/23	41,700
SPDR S&P 500 ETF Trust	22	USD 900,658	USD 385.00	04/21/23	2,354
SPDR S&P 500 ETF Trust	70	USD 2,865,730	USD 372.00	05/19/23	14,070
SPDR S&P 500 ETF Trust	70	USD 2,865,730	USD 375.00	06/16/23	29,890
SPDR S&P 500 ETF Trust	35	USD 1,432,865	USD 280.00	07/21/23	2,765
Utilities Select Sector SPDR Fund	420	USD 2,842,980	USD 60.00	04/21/23	2,520
Utilities Select Sector SPDR Fund	240	USD 1,624,560	USD 64.00	06/16/23	22,440
Utilities Select Sector SPDR Fund	195	USD 1,319,955	USD 65.00	06/16/23	26,715
Utilities Select Sector SPDR Fund	415	USD 2,809,135	USD 63.00	08/18/23	65,570
VanEck Agribusiness ETF	145	USD 1,259,470	USD 83.00	04/21/23	5,800
VanEck Agribusiness ETF	145	USD 1,259,470	USD 83.00	05/19/23	40,963
VanEck Agribusiness ETF	60	USD 521,160	USD 82.00	08/18/23	11,850
VanEck Gold Miners ETF	250	USD 808,750	USD 28.00	04/21/23	1,750
VanEck Gold Miners ETF	250	USD 808,750	USD 28.00	05/19/23	7,750
TOTAL EXCHANGE TRADED PUT OPTIONS WRITTEN					\$ 433,236
TOTAL OPTIONS WRITTEN					\$ 5,040,538