

GAMCO Natural Resources, Gold & Income Trust
Form N-Q
November 21, 2018

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-22216

GAMCO Natural Resources, Gold & Income Trust

(Exact name of registrant as specified in charter)

One Corporate Center

Rye, New York 10580-1422

(Address of principal executive offices) (Zip code)

Bruce N. Alpert

Gabelli Funds, LLC

One Corporate Center

Rye, New York 10580-1422

(Name and address of agent for service)

Registrant's telephone number, including area code: 1-800-422-3554

Date of fiscal year end: December 31

Date of reporting period: September 30, 2018

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (§§ 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q

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unless the Form displays a currently valid Office of Management and Budget (OMB) control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. § 3507.

Item 1. Schedule of Investments.

The Schedule(s) of Investments is attached herewith.

GAMCO Natural Resources, Gold & Income Trust

Third Quarter Report September 30, 2018

(Y)our Portfolio Management Team

To Our Shareholders,

For the quarter ended September 30, 2018, the net asset value (NAV) total return of the GAMCO Natural Resources, Gold & Income Trust (the Fund) was (4.9)%, compared with total returns of 4.9% and (20.0)% for the Chicago Board Options Exchange (CBOE) Standard & Poor's (S&P) 500 Buy/Write Index and the Philadelphia Gold & Silver (XAU) Index, respectively. The total return for the Fund's publicly traded shares was (5.6)%. The Fund's NAV per share was \$6.26, while the price of the publicly traded shares closed at \$5.85 on the New York Stock Exchange (NYSE). See below for additional performance information.

Enclosed is the schedule of investments as of September 30, 2018.

Comparative Results

Average Annual Returns through September 30, 2018 (a) (Unaudited)

	Quarter	1 Year	3 Year	5 Year	Since Inception (01/27/11)
GAMCO Natural Resources, Gold & Income Trust					
NAV Total Return (b)	(4.89)%	(4.03)%	8.05%	(1.68)%	(4.14)%
Investment Total Return (c)	(5.56)	(8.19)	11.40	(2.24)	(5.15)
CBOE S&P 500 Buy/Write Index	4.91	9.76	10.34	9.00	7.80
XAU Index	(19.96)	(22.39)	12.93	(5.97)	(11.72)(d)
Dow Jones U.S. Basic Materials Index	(0.09)	4.58	17.34	8.12	5.56(d)
S&P Global Agribusiness Equity Index	3.84	2.34	10.20	6.15	4.48(d)

(a) Returns represent past performance and do not guarantee future results. Investment returns and the principal value of an investment will fluctuate. The Fund's use of leverage may magnify the volatility of net asset value changes versus funds that don't employ leverage. When shares are sold, they may be worth more or less than their original cost. Current performance may be lower or higher than the performance data presented. Visit www.gabelli.com for performance information as of the most recent month end. Performance returns for periods of less than one year are not annualized. Investors should carefully consider the investment objectives, risks, charges, and expenses of the Fund before investing. The CBOE S&P 500 Buy/Write Index is an unmanaged benchmark index designed to reflect the return on a portfolio that consists of a long position in the stocks in the S&P 500 Index and a short position in a S&P 500 (SPX) call option. The XAU Index is an unmanaged indicator of stock market performance of large North American gold and silver companies. The Dow Jones U.S. Basic Materials Index measures the performance of the basic materials sector of the U.S. equity market. The S&P Global Agribusiness Equity Index is designed to provide exposure to twenty-four of the largest publicly traded agribusiness companies, comprised of a mix of Producers, Distributors & Processors, and Equipment & Materials Suppliers companies. Dividends are considered reinvested. You cannot invest directly in an index.

(b) Total returns and average annual returns reflect changes in the NAV per share and reinvestment of distributions at NAV on the ex-dividend date and are net of expenses. Since inception return is based on an initial NAV of \$19.06.

- (c) Total returns and average returns reflect changes in closing market values on the NYSE and reinvestment of distributions. Since inception return is based on an initial offering price of \$20.00.
- (d) From January 31, 2011, the date closest to the Fund's inception for which data are available.

GAMCO Natural Resources, Gold & Income Trust**Schedule of Investments September 30, 2018 (Unaudited)**

Shares		Market Value
COMMON STOCKS 80.1%		
Agriculture 7.0%		
76,000	Archer-Daniels-Midland Co.(a)	\$ 3,820,520
23,000	Bunge Ltd.(a)	1,580,330
112,490	Nutrien Ltd.(a)	6,490,673
		11,891,523
Energy and Energy Services 24.1%		
15,000	Anadarko Petroleum Corp.(a)	1,011,150
4,300	Andeavor	660,050
11,400	Apache Corp.(a)	543,438
13,500	Baker Hughes, a GE Company(a)	456,705
44,700	BP plc, ADR(a)	2,060,670
18,800	Cabot Oil & Gas Corp.(a)	423,376
26,000	Chevron Corp.(a)	3,179,280
3,100	Cimarex Energy Co.	288,114
4,600	Concho Resources Inc. (a)	702,650
15,700	ConocoPhillips	1,215,180
12,500	Devon Energy Corp.(a)	499,250
61,500	Eni SpA	1,162,608
15,200	EOG Resources Inc.(a)	1,939,064
2,500	EQT Corp.	110,575
56,000	Exxon Mobil Corp.(a)	4,761,120
26,000	Halliburton Co.(a)	1,053,780
4,000	Helmerich & Payne Inc.	275,080
4,200	Hess Corp.	300,636
7,000	HollyFrontier Corp.	489,300
53,500	Kinder Morgan Inc.(a)	948,555
25,000	Marathon Oil Corp.	582,000
18,100	Marathon Petroleum Corp.(a)	1,447,457
7,000	Newfield Exploration Co.	201,810
18,500	Noble Energy Inc.(a)	577,015
10,500	Occidental Petroleum Corp.(a)	862,785
8,000	ONEOK Inc.	542,320
12,000	Phillips 66(a)	1,352,640
5,100	Pioneer Natural Resources Co.(a)	888,369
114,000	Royal Dutch Shell plc, Cl. A	3,917,534

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40,770	Schlumberger Ltd.(a)	2,483,708
21,800	Suncor Energy Inc.(a)	843,442
15,000	Sunoco LP	443,250
17,000	TechnipFMC plc	531,250
26,100	The Williams Companies Inc.(a)	709,659
36,000	TOTAL SA, ADR(a)	2,318,040
12,400	Valero Energy Corp.(a)	1,410,500
		41,192,360
Food and Beverage 1.7%		
15,000	Pilgrim s Pride Corp.	271,350
45,000	Tyson Foods Inc., Cl. A(a)	2,678,850
		2,950,200
Health Care 5.4%		
12,900	IDEXX Laboratories Inc. (a)	3,220,614
		Market
Shares		Value
66,000	Zoetis Inc.(a)	\$ 6,042,960
		9,263,574
Machinery 6.8%		
13,500	AGCO Corp.	820,665
160,000	CNH Industrial NV(a)	1,921,600
34,800	Deere & Co.(a)	5,231,484
212,000	Kubota Corp.	3,602,992
		11,576,741
Metals and Mining 32.2%		
121,500	Agnico Eagle Mines Ltd.(a)	4,155,300
295,000	Alacer Gold Corp.	456,780
464,418	Alamos Gold Inc., New York, Cl. A(a)	2,140,967
158,998	Alamos Gold Inc., Toronto, Cl. A	729,964
50,000	Antofagasta plc	557,207
100,000	Asanko Gold Inc.	78,969
627,000	B2Gold Corp.	1,442,100
166,000	Barrick Gold Corp.(a)	1,839,280
475,000	Belo Sun Mining Corp.	82,743
600,000	Centamin plc	830,531
25,000	Centerra Gold Inc.	99,679
355,000	Continental Gold Inc.	722,835
250,000	Detour Gold Corp.	2,020,671
235,000	Eldorado Gold Corp., New York (a)	207,530
105,809	Eldorado Gold Corp., Toronto	92,567
32,500	Endeavour Mining Corp.	507,258

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150,000	Fortuna Silver Mines Inc.	655,500
63,600	Franco-Nevada Corp.(a)	3,978,180
292,548	Fresnillo plc	3,132,073
69,000	Gold Fields Ltd., ADR	166,980
148,400	Goldcorp Inc.(a)	1,513,680
176,000	Harmony Gold Mining Co. Ltd., ADR	292,160
608,500	Hochschild Mining plc	1,298,739
46,000	Kirkland Lake Gold Ltd.	871,815
10,000	Labrador Iron Ore Royalty Corp.	217,706
30,000	MAG Silver Corp., New York (b)(c)	243,300
90,000	MAG Silver Corp., Toronto	727,442
230,000	Newcrest Mining Ltd.	3,222,300
70,500	Newmont Mining Corp.(a)	2,129,100
97,100	Northern Dynasty Minerals Ltd.	54,126
135,000	Northern Star Resources Ltd.	809,955
599,950	OceanaGold Corp.	1,811,485
119,000	Osisko Gold Royalties Ltd.	902,876
600,000	Perseus Mining Ltd.	164,810
29,500	Polyus PJSC, GDR	926,300
79,500	Randgold Resources Ltd., ADR(a)	5,608,725
51,000	Rio Tinto plc, ADR(a)	2,602,020
58,500	Royal Gold Inc.(a)	4,508,010
70,000	SEMAFO Inc.	164,751
238,000	Tahoe Resources Inc. (a)	664,020
109,000	Torex Gold Resources Inc.	925,738

See accompanying notes to schedule of investments.

GAMCO Natural Resources, Gold & Income Trust

Schedule of Investments (Continued) September 30, 2018 (Unaudited)

Shares		Market Value
COMMON STOCKS (Continued)		
Metals and Mining (Continued)		
77,000	Wheaton Precious Metals Corp.(a)	\$ 1,347,500
		54,903,672
Specialty Chemicals 2.9%		
25,000	CF Industries Holdings Inc.(a)	1,361,000
20,000	FMC Corp.(a)	1,743,600
57,000	The Mosaic Co.(a)	1,851,360
		4,955,960
	TOTAL COMMON STOCKS	136,734,030
CONVERTIBLE PREFERRED STOCKS 0.3%		
Energy and Energy Services 0.3%		
15,700	Kinder Morgan Inc., 9.750%	522,025
Principal Amount		
CONVERTIBLE CORPORATE BONDS 0.2%		
Metals and Mining 0.2%		
\$ 350,000	Osisko Gold Royalties Ltd., 4.000%, 12/31/22	266,974
CORPORATE BONDS 0.2%		
Metals and Mining 0.2%		
400,000	Eldorado Gold Corp., 6.125%, 12/15/20,(c)	381,000
U.S. GOVERNMENT OBLIGATIONS 19.2%		
32,990,000	U.S. Treasury Bills, 1.959% to 2.317% , 10/18/18 to 03/21/19(d)	32,842,184

TOTAL INVESTMENTS BEFORE OPTIONS WRITTEN

100.0%

(Cost \$209,272,686)

\$ 170,746,213

- (a) Securities, or a portion thereof, with a value of \$75,706,139 were deposited with the broker as collateral for options written.
- (b) At September 30, 2018, the Fund held an investment in a restricted and illiquid security amounting to \$243,300 or 0.14% of total investments before options written, which were valued under methods approved by the Board of Trustees as follows:

Acquisition				09/30/18
Shares	Issuer	Acquisition Date	Acquisition Cost	Carrying Value Per Share
30,000	MAG Silver Corp., New York	11/17/17	\$314,100	\$8.1100

- (c) Security 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. At September 30, 2018, the market value of Rule 144A securities amounted to \$624,300 or 0.37% of total investments before options written.
- (d) At September 30, 2018, \$15,700,000 of the principal amount was pledged as collateral for options written.
 Non-income producing security.
 Represents annualized yields at dates of purchase.
 ADR American Depositary Receipt
 GDR Global Depositary Receipt

See accompanying notes to schedule of investments.

GAMCO Natural Resources, Gold & Income Trust

Schedule of Investments (Continued) September 30, 2018 (Unaudited)

Geographic Diversification		% of Total Investments*	Market Value
Long Positions			
North America		78.1%	\$ 133,300,975
Europe		12.8	21,879,278
Asia/Pacific		3.5	6,008,551
Latin America		3.2	5,495,277
Japan		2.1	3,602,992
South Africa		0.3	459,140
Total Investments	Long Positions	100.0%	\$ 170,746,213
Short Positions			
North America		(3.7)%	\$ (6,389,291)
Japan		(0.2)	(248,517)
Asia/Pacific		(0.1)	(184,596)
Europe		(0.1)	(184,157)
Total Investments	Short Positions	(4.1)%	\$ (7,006,561)

* Total investments exclude options written.

As of September 30, 2018, options written outstanding were as follows:

Description	Counterparty	Number of Contracts	Notional Amount	Exercise Price	Expiration Date	Market Value
OTC Call Options Written (2.4)%						
Agnico Eagle Mines Ltd.	Pershing LLC	365	USD 1,248,300	USD 46.00	10/19/18	\$ 155
Agnico Eagle Mines Ltd.	Pershing LLC	420	USD 1,436,400	USD 39.00	11/16/18	16,088
Agnico Eagle Mines Ltd.	Pershing LLC	145	USD 495,900	USD 35.00	12/21/18	25,959

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Alamos Gold Inc.	Pershing LLC	2,100	USD	968,100	USD	5.50	10/19/18	8,555
Alamos Gold Inc.	Pershing LLC	2,100	USD	968,100	USD	5.00	11/16/18	41,688
Anadarko Petroleum Corp.	Pershing LLC	25	USD	168,525	USD	70.00	10/19/18	1,648
Anadarko Petroleum Corp.	Pershing LLC	50	USD	337,050	USD	65.00	11/16/18	23,075
Anadarko Petroleum Corp.	Pershing LLC	70	USD	471,870	USD	65.00	12/21/18	36,568
Andeavor	Pershing LLC	15	USD	230,250	USD	150.00	10/19/18	6,168
Andeavor	Pershing LLC	15	USD	230,250	USD	155.00	12/21/18	7,703
Antofagasta plc	Morgan Stanley	25	GBP	213,750	GBP	960.00	11/16/18	3,868
Antofagasta plc	Morgan Stanley	25	GBP	213,750	GBP	960.00	01/18/19	8,809
Apache Corp.	Pershing LLC	19	USD	90,573	USD	45.00	10/19/18	5,499
Apache Corp.	Pershing LLC	57	USD	271,719	USD	42.50	11/16/18	31,941
Archer-Daniels-Midland Co.	Pershing LLC	280	USD	1,407,560	USD	47.50	10/19/18	80,677

See accompanying notes to schedule of investments.

GAMCO Natural Resources, Gold & Income Trust

Schedule of Investments (Continued) September 30, 2018 (Unaudited)

Description	Counterparty	Number of Contracts	Notional Amount	Exercise Price	Expiration Date	Market Value
Archer-Daniels-Midland Co.	Pershing LLC	240	USD 1,206,480	USD 50.00	11/16/18	\$ 33,321
Archer-Daniels-Midland Co.	Pershing LLC	240	USD 1,206,480	USD 50.00	12/21/18	42,007
B2Gold Corp.	Pershing LLC	650	USD 149,500	USD 2.65	10/19/18	937
B2Gold Corp.	Pershing LLC	2,150	USD 494,500	USD 2.50	11/16/18	18,543
B2Gold Corp.	Pershing LLC	2,000	USD 460,000	USD 2.50	12/21/18	27,028
Baker Hughes, a GE Company	Pershing LLC	25	USD 84,575	USD 37.00	10/19/18	342
Baker Hughes, a GE Company	Pershing LLC	70	USD 236,810	USD 32.00	12/21/18	20,836
Barrick Gold Corp.	Pershing LLC	425	USD 470,900	USD 11.00	11/16/18	25,463
Barrick Gold Corp.	Pershing LLC	450	USD 498,600	USD 11.00	12/21/18	32,988
BP plc	Pershing LLC	150	USD 691,500	USD 45.00	10/19/18	21,883
BP plc	Pershing LLC	142	USD 654,620	USD 42.00	11/16/18	54,865
BP plc	Pershing LLC	155	USD 714,550	USD 45.00	12/21/18	31,210
Bunge Ltd.	Pershing LLC	115	USD 790,165	USD 62.50	10/19/18	73,121
Bunge Ltd.	Pershing LLC	115	USD 790,165	USD 67.50	12/21/18	41,398
CF Industries Holdings Inc.	Pershing LLC	120	USD 653,280	USD 42.50	11/16/18	142,054
Chevron Corp.	Pershing LLC	85	USD 1,039,380	USD 123.00	10/19/18	13,343
Chevron Corp.	Pershing LLC	90	USD 1,100,520	USD 120.00	11/16/18	37,426
Chevron Corp.	Pershing LLC	85	USD 1,039,380	USD 122.50	12/21/18	32,713
CNH Industrial NV	Pershing LLC	500	USD 600,500	USD 10.50	10/19/18	77,561
CNH Industrial NV	Pershing LLC	600	USD 720,600	USD 11.50	11/16/18	50,015
ConocoPhillips	Pershing LLC	52	USD 402,480	USD 70.00	11/16/18	41,054
ConocoPhillips	Pershing LLC	50	USD 387,000	USD 70.00	11/16/18	39,475
ConocoPhillips	Pershing LLC	55	USD 425,700	USD 75.00	12/21/18	26,642
Deere & Co.	Pershing LLC	120	USD 1,803,960	USD 140.00	10/19/18	131,534
Deere & Co.	Pershing LLC	120	USD 1,803,960	USD 135.00	11/16/18	198,548
Devon Energy Corp.	Pershing LLC	50	USD 199,700	USD 44.00	12/21/18	5,672
Eni SpA	Morgan Stanley	40	EUR 325,640	EUR 16.00	10/19/18	11,202
Eni SpA	Morgan Stanley	40	EUR 325,640	EUR 16.00	11/16/18	14,525
Eni SpA	Morgan Stanley	43	EUR 350,063	EUR 16.50	12/21/18	12,142
EOG Resources Inc.	Pershing LLC	50	USD 637,850	USD 120.00	11/16/18	48,059

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EOG Resources Inc.	Pershing LLC	52	USD	663,364	USD	120.00	12/21/18	56,050
Exxon Mobil Corp.	Pershing LLC	190	USD	1,615,380	USD	82.50	10/19/18	57,415
Exxon Mobil Corp.	Pershing LLC	190	USD	1,615,380	USD	77.50	11/16/18	139,923
Exxon Mobil Corp.	Pershing LLC	180	USD	1,530,360	USD	85.00	12/21/18	42,486
FMC Corp.	Pershing LLC	100	USD	871,800	USD	85.00	12/21/18	59,126
Franco-Nevada Corp.	Pershing LLC	190	USD	1,188,450	USD	75.00	10/19/18	98
Franco-Nevada Corp.	Pershing LLC	190	USD	1,188,450	USD	70.00	11/16/18	7,767
Franco-Nevada Corp.	Pershing LLC	190	USD	1,188,450	USD	70.00	12/21/18	14,077

See accompanying notes to schedule of investments.

GAMCO Natural Resources, Gold & Income Trust

Schedule of Investments (Continued) September 30, 2018 (Unaudited)

Description	Counterparty	Number of Contracts	Notional Amount	Exercise Price	Expiration Date	Market Value
Franco-Nevada Corp.	Pershing LLC	66	USD 412,830	USD 70.00	01/18/19	\$ 6,808
Gold Fields Ltd.	Pershing LLC	300	USD 72,600	USD 3.50	12/21/18	1,106
Goldcorp Inc.	Pershing LLC	440	USD 448,800	USD 11.50	11/16/18	6,100
Goldcorp Inc.	Pershing LLC	347	USD 353,940	USD 12.50	11/16/18	2,000
Halliburton Co.	Pershing LLC	85	USD 344,505	USD 45.00	10/19/18	450
Halliburton Co.	Pershing LLC	85	USD 344,505	USD 42.50	11/16/18	6,895
Halliburton Co.	Pershing LLC	90	USD 364,770	USD 37.50	12/21/18	34,712
Harmony Gold Mining Co. Ltd.	Pershing LLC	1,760	USD 292,160	USD 1.70	11/16/18	20,788
Helmerich & Payne Inc.	Pershing LLC	20	USD 137,540	USD 65.00	12/21/18	11,490
Hess Corp.	Pershing LLC	20	USD 143,160	USD 62.50	10/19/18	18,768
IDEXX Laboratories Inc.	Pershing LLC	45	USD 1,123,470	USD 240.00	11/16/18	74,605
IDEXX Laboratories Inc.	Pershing LLC	45	USD 1,123,470	USD 250.00	12/21/18	59,134
Kinder Morgan Inc.	Pershing LLC	180	USD 319,140	USD 18.00	10/19/18	4,363
Kinder Morgan Inc.	Pershing LLC	175	USD 310,275	USD 18.00	11/16/18	6,377
Kinder Morgan Inc.	Pershing LLC	180	USD 319,140	USD 19.00	12/21/18	3,635
Kubota Corp.	The Goldman Sachs Group, Inc.	700	JPY 135,170,000	JPY 1,700.00	12/21/18	160,363
Kubota Corp.	The Goldman Sachs Group, Inc.	700	JPY 135,170,000	JPY 1,860.00	02/15/19	88,154
MAG Silver Corp.	Pershing LLC	400	USD 417,600	USD 10.50	10/19/18	98
Marathon Petroleum Corp.	Pershing LLC	45	USD 359,865	USD 72.50	10/19/18	39,957
Marathon Petroleum Corp.	Pershing LLC	25	USD 199,925	USD 77.50	10/19/18	11,102
Marathon Petroleum Corp.	Pershing LLC	60	USD 479,820	USD 77.50	11/16/18	33,700
	Pershing LLC	50	USD 399,850	USD 82.50	12/21/18	17,895

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Marathon Petroleum Corp.								
Newcrest Mining Ltd.	Morgan Stanley	385	AUD	746,191	AUD	20.00	10/25/18	6,500
Newcrest Mining Ltd.	Morgan Stanley	123	AUD	238,393	AUD	21.50	10/25/18	232
Newcrest Mining Ltd.	The Goldman Sachs Group, Inc.	500	AUD	969,079	AUD	20.00	11/29/18	17,177
Newcrest Mining Ltd.	The Goldman Sachs Group, Inc.	374	AUD	724,871	AUD	20.00	12/21/18	15,690
Newmont Mining Corp.	Pershing LLC	180	USD	543,600	USD	37.00	10/19/18	101
Newmont Mining Corp.	Pershing LLC	295	USD	890,900	USD	34.00	11/16/18	7,329
Newmont Mining Corp.	Pershing LLC	260	USD	785,200	USD	32.00	12/21/18	22,365
Noble Energy Inc.	Pershing LLC	50	USD	155,950	USD	32.00	11/16/18	6,161
Northern Star Resources Ltd.	Morgan Stanley	450	AUD	373,500	AUD	7.00	10/25/18	46,961
Northern Star Resources Ltd.	The Goldman Sachs Group, Inc.	900	AUD	747,000	AUD	7.00	11/29/18	98,036
Nutrien Ltd.	Pershing LLC	375	USD	2,163,750	USD	52.00	10/19/18	215,406
Nutrien Ltd.	Pershing LLC	375	USD	2,163,750	USD	56.00	11/16/18	113,008
Nutrien Ltd.	Pershing LLC	375	USD	2,163,750	USD	57.50	12/21/18	98,952

See accompanying notes to schedule of investments.

GAMCO Natural Resources, Gold & Income Trust
Schedule of Investments (Continued) September 30, 2018 (Unaudited)

Description	Counterparty	Number of Contracts		Notional Amount		Exercise Price	Expiration Date	Market Value
Occidental Petroleum Corp.	Pershing LLC	35	USD	287,595	USD	85.00	10/19/18	\$ 1,323
Occidental Petroleum Corp.	Pershing LLC	35	USD	287,595	USD	81.00	12/21/18	12,375
ONEOK Inc.	Pershing LLC	40	USD	271,160	USD	70.00	10/19/18	1,481
ONEOK Inc.	Pershing LLC	40	USD	271,160	USD	67.50	11/16/18	7,164
ONEOK Inc.	Pershing LLC	40	USD	271,160	USD	70.00	12/21/18	5,257
Phillips 66	Pershing LLC	40	USD	450,880	USD	111.00	10/19/18	12,120
Phillips 66	Pershing LLC	40	USD	450,880	USD	117.00	11/16/18	5,699
Phillips 66	Pershing LLC	40	USD	450,880	USD	115.00	12/21/18	12,130
Pioneer Natural Resources Co.	Pershing LLC	18	USD	313,542	USD	195.00	10/19/18	332
Randgold Resources Ltd.	Pershing LLC	245	USD	1,728,475	USD	77.00	10/19/18	10,136
Randgold Resources Ltd.	Pershing LLC	230	USD	1,622,650	USD	75.00	11/16/18	35,587
Randgold Resources Ltd.	Pershing LLC	165	USD	1,164,075	USD	80.00	12/21/18	21,285
Rio Tinto plc	Pershing LLC	170	USD	867,340	USD	55.00	10/19/18	3,085
Rio Tinto plc	Pershing LLC	170	USD	867,340	USD			