

# **iShares<sup>®</sup> S&P GSCI<sup>™</sup> Commodity- Indexed Trust**

June 2023 Statement



**iShares® S&P GSCI™ Commodity-Indexed Trust**  
**Statements of Operations (unaudited)**

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	<b>For the Period June 1, 2023 through June 30, 2023</b>	<b>Year to Date</b>
<b>Investment Income</b>		
Interest	\$ 4,000,002	\$ 24,212,213
Total investment income	<u>4,000,002</u>	<u>24,212,213</u>
<b>Expenses</b>		
Sponsor's fees	610,547	4,001,756
Brokerage commissions and fees	214,386	459,935
Total expenses	<u>824,933</u>	<u>4,461,691</u>
Net investment income	<u>3,175,069</u>	<u>19,750,522</u>
<b>Net Realized and Unrealized Gain (Loss)</b>		
Net realized gain (loss) from:		
Short-term investments	(627)	23,773
Futures contracts	<u>(59,787,512)</u>	<u>(62,900,533)</u>
Net realized loss	<u>(59,788,139)</u>	<u>(62,876,760)</u>
Net change in unrealized appreciation/depreciation on:		
Short-term investments	351,032	(236,097)
Futures contracts	<u>96,926,793</u>	<u>(52,523,952)</u>
Net change in unrealized appreciation/depreciation	<u>97,277,825</u>	<u>(52,760,049)</u>
Net realized and unrealized gain (loss)	<u>37,489,686</u>	<u>(115,636,809)</u>
Net increase (decrease) in net assets resulting from operations	<u>\$ 40,664,755</u>	<u>\$ (95,886,287)</u>

**iShares® S&P GSCI™ Commodity-Indexed Trust**  
**Statement of Changes in Net Assets (unaudited)**

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	<b>For the Period June 1, 2023 through June 30, 2023</b>
<b>Net Assets, Beginning of Period</b>	\$ <u>947,904,153</u>
<b>Operations:</b>	
Net investment income	3,175,069
Net realized loss	(59,788,139)
Net change in unrealized appreciation/depreciation	<u>97,277,825</u>
Net increase in net assets resulting from operations	<u>40,664,755</u>
<b>Capital Share Transactions:</b>	
Contributions for shares issued	<u>3,833,887</u>
Net increase in net assets resulting from capital share transactions	<u>3,833,887</u>
Increase in net assets	<u>44,498,642</u>
<b>Net Assets, End of Period</b>	\$ <u><u>992,402,795</u></u>
<b>Net asset value per Share</b>	
(Based on 50,900,000 shares outstanding)	\$ <u><u>19.50</u></u>

## iShares® S&P GSCI™ Commodity-Indexed Trust

To the best of the knowledge and belief of the undersigned, the information contained in the preceding Statements of Operations and Changes in Net Assets for the iShares® S&P GSCI™ Commodity-Indexed Trust is accurate and complete.



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**Charles Pulsfort**  
**Managing Director**  
**iShares Delaware Trust Sponsor LLC**

## iShares® S&P GSCI™ Commodity-Indexed Trust

Selected Estimated Tax Gross Income and Asset Information for Regulated Investment Company Investors<sup>1</sup>

<b>Income</b>	<b>For the Period June 1, 2023 through June 30, 2023</b>	<b>Year to Date</b>
Gross income from futures contracts	\$ 11,982	\$ 287,804
Gross interest income	4,000,002	24,212,213
Gross gain from sales of short-term investments (U.S. Treasury bills)	671	32,938
Gross income from all sources	<u>\$ 4,012,655</u>	<u>\$ 24,532,955</u>
<b>Assets</b>	<b>June 30, 2023</b>	
Receivable for variation margin on open futures contracts	\$ 9,001,542	
Fair value of short-term investments (U.S. Treasury bills)	980,608,611	
Cash	3,403,189	
Other assets	—	
Total assets	<u>\$ 993,013,342</u>	

As of June 30, 2023, the open S&P GSCI™ Excess Return Index Futures contracts were as follows:

<b>Number of Contracts</b>	<b>Expiration Date</b>	<b>Current Notional Amount</b>	<b>Net Unrealized Appreciation (Depreciation)<sup>2</sup></b>
35,080	September 2023	\$ 990,276,828	\$ 7,695,010

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<sup>2</sup> Tax basis unrealized appreciation/depreciation treats brokerage commissions and fees as an increase to the cost basis.

# **iShares<sup>®</sup> S&P GSCI<sup>™</sup> Commodity- Indexed Trust**

May 2023 Statement



**iShares® S&P GSCI™ Commodity-Indexed Trust**  
**Statements of Operations (unaudited)**

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	<b>For the Period May 1, 2023 through May 31, 2023</b>	<b>Year to Date</b>
<b>Investment Income</b>		
Interest	\$ 3,980,017	\$ 20,212,211
Total investment income	<u>3,980,017</u>	<u>20,212,211</u>
<b>Expenses</b>		
Sponsor's fees	627,038	3,391,209
Brokerage commissions and fees	3,480	245,549
Total expenses	<u>630,518</u>	<u>3,636,758</u>
Net investment income	<u>3,349,499</u>	<u>16,575,453</u>
<b>Net Realized and Unrealized Gain (Loss)</b>		
Net realized gain (loss) from:		
Short-term investments	6,625	24,400
Futures contracts	<u>(2,572,031)</u>	<u>(3,113,021)</u>
Net realized loss	<u>(2,565,406)</u>	<u>(3,088,621)</u>
Net change in unrealized appreciation/depreciation on:		
Short-term investments	(439,248)	(587,129)
Futures contracts	<u>(65,123,833)</u>	<u>(149,450,745)</u>
Net change in unrealized appreciation/depreciation	<u>(65,563,081)</u>	<u>(150,037,874)</u>
Net realized and unrealized loss	<u>(68,128,487)</u>	<u>(153,126,495)</u>
Net decrease in net assets resulting from operations	<u>\$ (64,778,988)</u>	<u>\$ (136,551,042)</u>

**iShares® S&P GSCI™ Commodity-Indexed Trust**  
**Statement of Changes in Net Assets (unaudited)**

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**For the Period  
May 1, 2023  
through  
May 31, 2023**

<b>Net Assets, Beginning of Period</b>	<b>\$ 1,039,118,914</b>
<b>Operations:</b>	
Net investment income	3,349,499
Net realized loss	(2,565,406)
Net change in unrealized appreciation/depreciation	(65,563,081)
Net decrease in net assets resulting from operations	(64,778,988)
<b>Capital Share Transactions:</b>	
Contributions for shares issued	9,775,237
Distributions for shares redeemed	(36,211,010)
Net decrease in net assets resulting from capital share transactions	(26,435,773)
Decrease in net assets	(91,214,761)
<b>Net Assets, End of Period</b>	<b>\$ 947,904,153</b>
<b>Net asset value per Share</b> (Based on 50,700,000 shares outstanding)	<b>\$ 18.70</b>



## iShares® S&P GSCI™ Commodity-Indexed Trust

To the best of the knowledge and belief of the undersigned, the information contained in the preceding Statements of Operations and Changes in Net Assets for the iShares® S&P GSCI™ Commodity-Indexed Trust is accurate and complete.



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**Charles Pulsfort**  
**Managing Director**  
**iShares Delaware Trust Sponsor LLC**

## iShares® S&P GSCI™ Commodity-Indexed Trust

Selected Estimated Tax Gross Income and Asset Information for Regulated Investment Company Investors<sup>1</sup>

<b>Income</b>	<b>For the Period May 1, 2023 through May 31, 2023</b>	<b>Year to Date</b>
Gross income from futures contracts	\$ —	\$ 275,822
Gross interest income	3,980,017	20,212,211
Gross gain from sales of short-term investments (U.S. Treasury bills)	7,402	32,267
Gross income from all sources	<u>\$ 3,987,419</u>	<u>\$ 20,520,300</u>
<b>Assets</b>	<b>May 31, 2023</b>	
Receivable for variation margin on open futures contracts	\$ —	
Fair value of short-term investments (U.S. Treasury bills)	953,963,195	
Cash	2,337,290	
Other assets	—	
Total assets	<u>\$ 956,300,485</u>	

As of May 31, 2023, the open S&P GSCI™ Excess Return Index Futures contracts were as follows:

<b>Number of Contracts</b>	<b>Expiration Date</b>	<b>Current Notional Amount</b>	<b>Net Unrealized Appreciation (Depreciation)<sup>2</sup></b>
34,762	June 2023	\$ 944,125,491	\$ (89,229,999)

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# **iShares® S&P GSCI™ Commodity- Indexed Trust**

April 2023 Statement



**iShares® S&P GSCI™ Commodity-Indexed Trust**  
**Statements of Operations (unaudited)**

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	<b>For the Period April 1, 2023 through April 30, 2023</b>	<b>Year to Date</b>
<b>Investment Income</b>		
Interest	\$ 3,791,705	\$ 16,232,194
Total investment income	<u>3,791,705</u>	<u>16,232,194</u>
<b>Expenses</b>		
Sponsor's fees	671,757	2,764,171
Brokerage commissions and fees	4,119	242,069
Total expenses	<u>675,876</u>	<u>3,006,240</u>
Net investment income	<u>3,115,829</u>	<u>13,225,954</u>
<b>Net Realized and Unrealized Gain (Loss)</b>		
Net realized gain (loss) from:		
Short-term investments	3,645	17,775
Futures contracts	62,296	(540,990)
Net realized gain (loss)	<u>65,941</u>	<u>(523,215)</u>
Net change in unrealized appreciation/depreciation on:		
Short-term investments	51,522	(147,881)
Futures contracts	(11,663,230)	(84,326,912)
Net change in unrealized appreciation/depreciation	<u>(11,611,708)</u>	<u>(84,474,793)</u>
Net realized and unrealized loss	<u>(11,545,767)</u>	<u>(84,998,008)</u>
Net decrease in net assets resulting from operations	<u>\$ (8,429,938)</u>	<u>\$ (71,772,054)</u>

**iShares® S&P GSCI™ Commodity-Indexed Trust**  
**Statement of Changes in Net Assets (unaudited)**

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	<b>For the Period April 1, 2023 through April 30, 2023</b>
<b>Net Assets, Beginning of Period</b>	\$ <u>1,080,129,847</u>
<b>Operations:</b>	
Net investment income	3,115,829
Net realized gain	65,941
Net change in unrealized appreciation/depreciation	<u>(11,611,708)</u>
Net decrease in net assets resulting from operations	<u>(8,429,938)</u>
<b>Capital Share Transactions:</b>	
Distributions for shares redeemed	<u>(32,580,995)</u>
Net decrease in net assets resulting from capital share transactions	<u>(32,580,995)</u>
Decrease in net assets	<u>(41,010,933)</u>
<b>Net Assets, End of Period</b>	\$ <u><u>1,039,118,914</u></u>
<b>Net asset value per Share</b>	
(Based on 52,100,000 shares outstanding)	\$ <u><u>19.94</u></u>

## iShares® S&P GSCI™ Commodity-Indexed Trust

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**Charles Pulsfort**  
**Managing Director**  
**iShares Delaware Trust Sponsor LLC**

## iShares® S&P GSCI™ Commodity-Indexed Trust

Selected Estimated Tax Gross Income and Asset Information for Regulated Investment Company Investors<sup>1</sup>

<b>Income</b>	<b>For the Period April 1, 2023 through April 30, 2023</b>	<b>Year to Date</b>
Gross income from futures contracts	\$ 271,239	\$ 275,822
Gross interest income	3,791,705	16,232,194
Gross gain from sales of short-term investments (U.S. Treasury bills)	3,648	24,865
Gross income from all sources	<u>\$ 4,066,592</u>	<u>\$ 16,532,881</u>
<b>Assets</b>	<b>April 30, 2023</b>	
Receivable for variation margin on open futures contracts	\$ 16,091,404	
Fair value of short-term investments (U.S. Treasury bills)	1,031,677,907	
Cash	1,993,982	
Other assets	—	
Total assets	<u>\$ 1,049,763,293</u>	

As of April 30, 2023, the open S&P GSCI™ Excess Return Index Futures contracts were as follows:

<b>Number of Contracts</b>	<b>Expiration Date</b>	<b>Current Notional Amount</b>	<b>Net Unrealized Appreciation (Depreciation)<sup>2</sup></b>
35,714	June 2023	\$ 1,037,998,839	\$ (24,110,068)

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# **iShares<sup>®</sup> S&P GSCI<sup>™</sup> Commodity- Indexed Trust**

March 2023 Statement





**iShares® S&P GSCI™ Commodity-Indexed Trust**  
**Statements of Operations (unaudited)**

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	<b>For the Period March 1, 2023 through March 31, 2023</b>	<b>Year to Date</b>
<b>Investment Income</b>		
Interest	\$ 4,232,101	\$ 12,440,489
Total investment income	<u>4,232,101</u>	<u>12,440,489</u>
<b>Expenses</b>		
Sponsor's fees	685,998	2,092,414
Brokerage commissions and fees	<u>228,298</u>	<u>237,950</u>
Total expenses	914,296	2,330,364
Net investment income	<u>3,317,805</u>	<u>10,110,125</u>
<b>Net Realized and Unrealized Gain (Loss)</b>		
Net realized gain (loss) from:		
Short-term investments	19,955	14,130
Futures contracts	<u>(1,654,510)</u>	<u>(603,286)</u>
Net realized loss	<u>(1,634,555)</u>	<u>(589,156)</u>
Net change in unrealized appreciation/depreciation on:		
Short-term investments	200,083	(199,403)
Futures contracts	<u>(15,525,881)</u>	<u>(72,663,682)</u>
Net change in unrealized appreciation/depreciation	<u>(15,325,798)</u>	<u>(72,863,085)</u>
Net realized and unrealized loss	<u>(16,960,353)</u>	<u>(73,452,241)</u>
Net decrease in net assets resulting from operations	<u><u>\$ (13,642,548)</u></u>	<u><u>\$ (63,342,116)</u></u>

**iShares® S&P GSCI™ Commodity-Indexed Trust**  
**Statement of Changes in Net Assets (unaudited)**

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	<b>For the Period March 1, 2023 through March 31, 2023</b>
<b>Net Assets, Beginning of Period</b>	\$ <u>1,097,708,130</u>
<b>Operations:</b>	
Net investment income	3,317,805
Net realized loss	(1,634,555)
Net change in unrealized appreciation/depreciation	<u>(15,325,798)</u>
Net decrease in net assets resulting from operations	<u>(13,642,548)</u>
<b>Capital Share Transactions:</b>	
Contributions for shares issued	13,369,863
Distributions for shares redeemed	<u>(17,305,598)</u>
Net decrease in net assets resulting from capital share transactions	<u>(3,935,735)</u>
Decrease in net assets	<u>(17,578,283)</u>
<b>Net Assets, End of Period</b>	\$ <u><u>1,080,129,847</u></u>
<b>Net asset value per Share</b>	
(Based on 53,700,000 shares outstanding)	\$ <u>20.11</u>

## iShares® S&P GSCI™ Commodity-Indexed Trust

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**Charles Pulsfort**  
**Managing Director**  
**iShares Delaware Trust Sponsor LLC**

## iShares® S&P GSCI™ Commodity-Indexed Trust

Selected Estimated Tax Gross Income and Asset Information for Regulated Investment Company Investors<sup>1</sup>

<b>Income</b>	<b>For the Period March 1, 2023 through March 31, 2023</b>	<b>Year to Date</b>
Gross income from futures contracts	\$ —	\$ 4,583
Gross interest income	4,232,101	12,440,489
Gross gain from sales of short-term investments (U.S. Treasury bills)	21,200	21,217
Gross income from all sources	<u>\$ 4,253,301</u>	<u>\$ 12,466,289</u>
<b>Assets</b>	<b>March 31, 2023</b>	
Receivable for variation margin on open futures contracts	\$ 13,853,590	
Fair value of short-term investments (U.S. Treasury bills)	1,066,735,826	
Cash	226,429	
Other assets	—	
Total assets	<u>\$ 1,080,815,845</u>	

As of March 31, 2023, the open S&P GSCI™ Excess Return Index Futures contracts were as follows:

<b>Number of Contracts</b>	<b>Expiration Date</b>	<b>Current Notional Amount</b>	<b>Net Unrealized Appreciation (Depreciation)<sup>2</sup></b>
36,652	June 2023	\$ 1,077,561,470	\$ (12,449,673)

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# **iShares<sup>®</sup> S&P GSCI<sup>™</sup> Commodity- Indexed Trust**

February 2023 Statement



**iShares® S&P GSCI™ Commodity-Indexed Trust**  
**Statements of Operations (unaudited)**

	For the Period February 1, 2023 through February 28, 2023	Year to Date
<b>Investment Income</b>		
Interest	\$ 3,865,094	\$ 8,208,388
Total investment income	<u>3,865,094</u>	<u>8,208,388</u>
<b>Expenses</b>		
Sponsor's fees	642,493	1,406,416
Brokerage commissions and fees	4,329	9,652
Total expenses	<u>646,822</u>	<u>1,416,068</u>
Net investment income	<u>3,218,272</u>	<u>6,792,320</u>
<b>Net Realized and Unrealized Gain (Loss)</b>		
Net realized gain (loss) from:		
Short-term investments	(5,547)	(5,825)
Futures contracts	1,044,444	1,051,224
Net realized gain	<u>1,038,897</u>	<u>1,045,399</u>
Net change in unrealized appreciation/depreciation on:		
Short-term investments	51,338	(399,486)
Futures contracts	(50,662,308)	(57,137,801)
Net change in unrealized appreciation/depreciation	<u>(50,610,970)</u>	<u>(57,537,287)</u>
Net realized and unrealized loss	<u>(49,572,073)</u>	<u>(56,491,888)</u>
Net decrease in net assets resulting from operations	<u>\$ (46,353,801)</u>	<u>\$ (49,699,568)</u>

**iShares® S&P GSCI™ Commodity-Indexed Trust**  
**Statement of Changes in Net Assets (unaudited)**

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	<b>For the Period February 1, 2023 through February 28, 2023</b>
<b>Net Assets, Beginning of Period</b>	\$ <u>1,210,904,862</u>
<b>Operations:</b>	
Net investment income	3,218,272
Net realized gain	1,038,897
Net change in unrealized appreciation/depreciation	<u>(50,610,970)</u>
Net decrease in net assets resulting from operations	<u>(46,353,801)</u>
<b>Capital Share Transactions:</b>	
Distributions for shares redeemed	<u>(66,842,931)</u>
Net decrease in net assets resulting from capital share transactions	<u>(66,842,931)</u>
Decrease in net assets	<u>(113,196,732)</u>
<b>Net Assets, End of Period</b>	\$ <u><u>1,097,708,130</u></u>
<b>Net asset value per Share</b>	
(Based on 53,950,000 shares outstanding)	\$ <u><u>20.35</u></u>

## iShares® S&P GSCI™ Commodity-Indexed Trust

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**Charles Pulsfort**  
**Managing Director**  
**iShares Delaware Trust Sponsor LLC**



## iShares® S&P GSCI™ Commodity-Indexed Trust

Selected Estimated Tax Gross Income and Asset Information for Regulated Investment Company Investors<sup>1</sup>

<b>Income</b>	<b>For the Period February 1, 2023 through February 28, 2023</b>	<b>Year to Date</b>
Gross income from futures contracts	\$ —	\$ 4,583
Gross interest income	3,865,094	8,208,388
Gross gain from sales of short-term investments (U.S. Treasury bills)	—	17
Gross income from all sources	<u>\$ 3,865,094</u>	<u>\$ 8,212,988</u>
<b>Assets</b>	<b>February 28, 2023</b>	
Receivable for variation margin on open futures contracts	\$ 8,173,543	
Fair value of short-term investments (U.S. Treasury bills)	1,086,493,874	
Cash	3,683,205	
Other assets	—	
Total assets	<u>\$ 1,098,350,622</u>	

As of February 28, 2023, the open S&P GSCI-ER Index Futures contracts were as follows:

<b>Number of Contracts</b>	<b>Expiration Date</b>	<b>Current Notional Amount</b>	<b>Net Unrealized Appreciation (Depreciation)<sup>2</sup></b>
36,673	March 2023	\$ 1,094,355,326	\$ 3,076,746

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<sup>2</sup> Tax basis unrealized appreciation/depreciation treats brokerage commissions and fees as an increase to the cost basis.

# **iShares<sup>®</sup> S&P GSCI<sup>™</sup> Commodity- Indexed Trust**

January 2023 Statement



**iShares® S&P GSCI™ Commodity-Indexed Trust**  
**Statement of Operations (unaudited)**

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	<b>For the Period January 1, 2023 through January 31, 2023</b>
<b>Investment Income</b>	
Interest	\$ 4,343,294
Total investment income	<u>4,343,294</u>
<b>Expenses</b>	
Sponsor's fees	763,923
Brokerage commissions and fees	<u>5,323</u>
Total expenses	<u>769,246</u>
Net investment income	<u>3,574,048</u>
<b>Net Realized and Unrealized Gain (Loss)</b>	
Net realized gain (loss) from:	
Short-term investments	(278)
Futures contracts	<u>6,780</u>
Net realized gain	<u>6,502</u>
Net change in unrealized appreciation/depreciation on:	
Short-term investments	(450,824)
Futures contracts	<u>(6,475,493)</u>
Net change in unrealized appreciation/depreciation	<u>(6,926,317)</u>
Net realized and unrealized loss	<u>(6,919,815)</u>
Net decrease in net assets resulting from operations	<u>\$ (3,345,767)</u>

**iShares® S&P GSCI™ Commodity-Indexed Trust**  
**Statement of Changes in Net Assets (unaudited)**

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	<b>For the Period January 1, 2023 through January 31, 2023</b>
<b>Net Assets, Beginning of Period</b>	\$ <u>1,221,109,857</u>
<b>Operations:</b>	
Net investment income	3,574,048
Net realized gain	6,502
Net change in unrealized appreciation/depreciation	<u>(6,926,317)</u>
Net decrease in net assets resulting from operations	<u>(3,345,767)</u>
<b>Capital Share Transactions:</b>	
Contributions for shares issued	6,269,903
Distributions for shares redeemed	<u>(13,129,131)</u>
Net decrease in net assets resulting from capital share transactions	<u>(6,859,228)</u>
Decrease in net assets	<u>(10,204,995)</u>
<b>Net Assets, End of Period</b>	\$ <u><u>1,210,904,862</u></u>
<b>Net asset value per Share</b> (Based on 57,200,000 shares outstanding)	\$ <u>21.17</u>

## iShares® S&P GSCI™ Commodity-Indexed Trust

To the best of the knowledge and belief of the undersigned, the information contained in the preceding Statements of Operations and Changes in Net Assets for the iShares® S&P GSCI™ Commodity-Indexed Trust is accurate and complete.



---

**Charles Pulsfort**  
**Managing Director**  
**iShares Delaware Trust Sponsor LLC**

# iShares® S&P GSCI™ Commodity-Indexed Trust

Selected Estimated Tax Gross Income and Asset Information for Regulated Investment Company Investors<sup>1</sup>

	<b>For the Period January 1, 2023 through January 31, 2023</b>
<b>Income</b>	
Gross income from futures contracts	\$ 4,583
Gross interest income	4,343,294
Gross gain from sales of short-term investments (U.S. Treasury bills)	17
Gross income from all sources	<u>\$ 4,347,894</u>
<b>Assets</b>	<b>January 31, 2023</b>
Receivable for variation margin on open futures contracts	\$ 12,336,359
Fair value of short-term investments (U.S. Treasury bills)	1,195,548,430
Cash	3,783,995
Other assets	—
Total assets	<u>\$ 1,211,668,784</u>

As of January 31, 2023, the open S&P GSCI-ER Index Futures contracts were as follows:

<b>Number of Contracts</b>	<b>Expiration Date</b>	<b>Current Notional Amount</b>	<b>Net Unrealized Appreciation (Depreciation)<sup>2</sup></b>
38,818	March 2023	\$ 1,208,839,102	\$ 53,732,573

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<sup>2</sup> Tax basis unrealized appreciation/depreciation treats brokerage commissions and fees as an increase to the cost basis.

# **iShares<sup>®</sup> S&P GSCI<sup>™</sup> Commodity- Indexed Trust**

December 2022 Statement



**iShares® S&P GSCI™ Commodity-Indexed Trust**  
**Statements of Operations (unaudited)**

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	For the Period December 1, 2022 through December 31, 2022	Year to Date
<b>Investment Income</b>		
Interest	\$ 4,102,190	\$ 22,306,078
Total investment income	<u>4,102,190</u>	<u>22,306,078</u>
<b>Expenses</b>		
Sponsor's fees	827,410	13,482,545
Brokerage commissions and fees	276,106	1,299,610
Total expenses	<u>1,103,516</u>	<u>14,782,155</u>
Net investment income	<u>2,998,674</u>	<u>7,523,923</u>
<b>Net Realized and Unrealized Gain (Loss)</b>		
Net realized gain (loss) from:		
Short-term investments	(20,593)	(59,481)
Futures contracts	<u>(87,216,445)</u>	<u>359,651,081</u>
Net realized gain (loss)	<u>(87,237,038)</u>	<u>359,591,600</u>
Net change in unrealized appreciation/depreciation on:		
Short-term investments	533,930	375,322
Futures contracts	<u>54,753,380</u>	<u>23,317,777</u>
Net change in unrealized appreciation/depreciation	<u>55,287,310</u>	<u>23,693,099</u>
Net realized and unrealized gain (loss)	<u>(31,949,728)</u>	<u>383,284,699</u>
Net increase (decrease) in net assets resulting from operations	<u>\$ (28,951,054)</u>	<u>\$ 390,808,622</u>



**iShares® S&P GSCI™ Commodity-Indexed Trust**  
**Statement of Changes in Net Assets (unaudited)**

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	<b>For the Period December 1, 2022 through December 31, 2022</b>
<b>Net Assets, Beginning of Period</b>	\$ <u>1,485,920,594</u>
<b>Operations:</b>	
Net investment income	2,998,674
Net realized loss	(87,237,038)
Net change in unrealized appreciation/depreciation	<u>55,287,310</u>
Net decrease in net assets resulting from operations	<u>(28,951,054)</u>
<b>Capital Share Transactions:</b>	
Distributions for shares redeemed	<u>(235,859,683)</u>
Net decrease in net assets resulting from capital share transactions	<u>(235,859,683)</u>
Decrease in net assets	<u>(264,810,737)</u>
<b>Net Assets, End of Period</b>	\$ <u><u>1,221,109,857</u></u>
<b>Net asset value per Share</b>	
(Based on 57,550,000 shares outstanding)	\$ <u><u>21.22</u></u>

## iShares® S&P GSCI™ Commodity-Indexed Trust

To the best of the knowledge and belief of the undersigned, the information contained in the preceding Statements of Operations and Changes in Net Assets for the iShares® S&P GSCI™ Commodity-Indexed Trust is accurate and complete.



---

**Charles Pulsfort**  
**Managing Director**  
**iShares Delaware Trust Sponsor LLC**

## iShares® S&P GSCI™ Commodity-Indexed Trust

Selected Estimated Tax Gross Income and Asset Information for Regulated Investment Company Investors<sup>1</sup>

<b>Income</b>	<b>For the Period December 1, 2022 through December 31, 2022</b>	<b>Year to Date</b>
Gross income from futures contracts	\$ 63,662,555	\$ 887,140,821
Gross interest income	4,102,190	22,306,078
Gross gain from sales of short-term investments (U.S. Treasury bills)	1,077	16,434
Gross income from all sources	<u>\$ 67,765,822</u>	<u>\$ 909,463,333</u>
<b>Assets</b>	<b>December 31, 2022</b>	
Receivable for variation margin on open futures contracts	\$ 14,408,722	
Fair value of short-term investments (U.S. Treasury bills)	1,202,347,481	
Cash	5,181,064	
Other assets	—	
Total assets	<u>\$ 1,221,937,267</u>	

As of December 31, 2022, the open S&P GSCI-ER Index Futures contracts were as follows:

<b>Number of Contracts</b>	<b>Expiration Date</b>	<b>Current Notional Amount</b>	<b>Net Unrealized Appreciation (Depreciation)<sup>2</sup></b>
38,848	March 2023	\$ 1,215,724,851	\$ 60,207,377

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# **iShares<sup>®</sup> S&P GSCI<sup>™</sup> Commodity- Indexed Trust**

November 2022 Statement



**iShares® S&P GSCI™ Commodity-Indexed Trust**  
**Statements of Operations (unaudited)**

	<b>For the Period November 1, 2022 through November 30, 2022</b>	<b>Year to Date</b>
<b>Investment Income</b>		
Interest	\$ 4,200,323	\$ 18,203,888
Total investment income	<u>4,200,323</u>	<u>18,203,888</u>
<b>Expenses</b>		
Sponsor's fees	940,068	12,655,135
Brokerage commissions and fees	5,249	1,023,504
Total expenses	<u>945,317</u>	<u>13,678,639</u>
Net investment income	<u>3,255,006</u>	<u>4,525,249</u>
<b>Net Realized and Unrealized Gain (Loss)</b>		
Net realized gain (loss) from:		
Short-term investments	1,338	(38,888)
Futures contracts	19,262	446,867,526
Net realized gain	<u>20,600</u>	<u>446,828,638</u>
Net change in unrealized appreciation/depreciation on:		
Short-term investments	202,573	(158,608)
Futures contracts	(31,349,650)	(31,435,603)
Net change in unrealized appreciation/depreciation	<u>(31,147,077)</u>	<u>(31,594,211)</u>
Net realized and unrealized gain (loss)	<u>(31,126,477)</u>	<u>415,234,427</u>
Net increase (decrease) in net assets resulting from operations	<u>\$ (27,871,471)</u>	<u>\$ 419,759,676</u>

**iShares® S&P GSCI™ Commodity-Indexed Trust**  
**Statement of Changes in Net Assets (unaudited)**

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	<b>For the Period November 1, 2022 through November 30, 2022</b>
<b>Net Assets, Beginning of Period</b>	\$ <u>1,530,947,646</u>
<b>Operations:</b>	
Net investment income	3,255,006
Net realized gain	20,600
Net change in unrealized appreciation/depreciation	<u>(31,147,077)</u>
Net decrease in net assets resulting from operations	<u>(27,871,471)</u>
<b>Capital Share Transactions:</b>	
Distributions for shares redeemed	<u>(17,155,581)</u>
Net decrease in net assets resulting from capital share transactions	<u>(17,155,581)</u>
Decrease in net assets	<u>(45,027,052)</u>
<b>Net Assets, End of Period</b>	\$ <u><u>1,485,920,594</u></u>
<b>Net asset value per Share</b>	
(Based on 69,000,000 shares outstanding)	\$ <u>21.54</u>

## iShares® S&P GSCI™ Commodity-Indexed Trust

To the best of the knowledge and belief of the undersigned, the information contained in the preceding Statements of Operations and Changes in Net Assets for the iShares® S&P GSCI™ Commodity-Indexed Trust is accurate and complete.



---

**Charles Pulsfort**  
**Managing Director**  
**iShares Delaware Trust Sponsor LLC**

## iShares® S&P GSCI™ Commodity-Indexed Trust

Selected Estimated Tax Gross Income and Asset Information for Regulated Investment Company Investors<sup>1</sup>

<b>Income</b>	<b>For the Period November 1, 2022 through November 30, 2022</b>	<b>Year to Date</b>
Gross income from futures contracts	\$ 116,963	\$ 823,478,266
Gross interest income	4,200,323	18,203,888
Gross gain from sales of short-term investments (U.S. Treasury bills)	9,676	15,357
Gross income from all sources	<u>\$ 4,326,962</u>	<u>\$ 841,697,511</u>
<b>Assets</b>	<b>November 30, 2022</b>	
Receivable for variation margin on open futures contracts	\$ 30,527,550	
Fair value of short-term investments (U.S. Treasury bills)	1,440,599,281	
Cash	15,733,829	
Other assets	-	
Total assets	<u>\$ 1,486,860,660</u>	

As of November 30, 2022, the open S&P GSCI-ER Index Futures contracts were as follows:

<b>Number of Contracts</b>	<b>Expiration Date</b>	<b>Current Notional Amount</b>	<b>Net Unrealized Appreciation (Depreciation)<sup>2</sup></b>
46,458	December 2022	\$ 1,479,524,697	\$ 5,479,737

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<sup>2</sup> Tax basis unrealized appreciation/depreciation treats brokerage commissions and fees as an increase to the cost basis.



# **iShares<sup>®</sup> S&P GSCI<sup>™</sup> Commodity- Indexed Trust**

October 2022 Statement



**iShares® S&P GSCI™ Commodity-Indexed Trust**  
**Statements of Operations (unaudited)**

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	<b>For the Period October 1, 2022 through October 31, 2022</b>	<b>Year to Date</b>
<b>Investment Income</b>		
Interest	\$ 3,556,093	\$ 14,003,565
Total investment income	<u>3,556,093</u>	<u>14,003,565</u>
<b>Expenses</b>		
Sponsor's fees	966,006	11,715,067
Brokerage commissions and fees	5,641	1,018,255
Total expenses	<u>971,647</u>	<u>12,733,322</u>
Net investment income	<u>2,584,446</u>	<u>1,270,243</u>
<b>Net Realized and Unrealized Gain (Loss)</b>		
Net realized gain (loss) from:		
Short-term investments	(2,944)	(40,226)
Futures contracts	309,835	446,848,264
Net realized gain	<u>306,891</u>	<u>446,808,038</u>
Net change in unrealized appreciation/depreciation on:		
Short-term investments	(387,441)	(361,181)
Futures contracts	91,228,786	(85,953)
Net change in unrealized appreciation/depreciation	<u>90,841,345</u>	<u>(447,134)</u>
Net realized and unrealized gain	<u>91,148,236</u>	<u>446,360,904</u>
Net increase in net assets resulting from operations	<u>\$ 93,732,682</u>	<u>\$ 447,631,147</u>

**iShares® S&P GSCI™ Commodity-Indexed Trust**  
**Statement of Changes in Net Assets (unaudited)**

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	<b>For the Period October 1, 2022 through October 31, 2022</b>
<b>Net Assets, Beginning of Period</b>	\$ <u>1,436,219,419</u>
<b>Operations:</b>	
Net investment income	2,584,446
Net realized gain	306,891
Net change in unrealized appreciation/depreciation	<u>90,841,345</u>
Net increase in net assets resulting from operations	<u>93,732,682</u>
<b>Capital Share Transactions:</b>	
Contributions for shares issued	15,330,088
Distributions for shares redeemed	<u>(14,334,543)</u>
Net increase in net assets resulting from capital share transactions	<u>995,545</u>
Increase in net assets	<u>94,728,227</u>
<b>Net Assets, End of Period</b>	\$ <u><u>1,530,947,646</u></u>
<b>Net asset value per Share</b>	
(Based on 69,800,000 shares outstanding)	\$ <u><u>21.93</u></u>

## iShares® S&P GSCI™ Commodity-Indexed Trust

To the best of the knowledge and belief of the undersigned, the information contained in the preceding Statements of Operations and Changes in Net Assets for the iShares® S&P GSCI™ Commodity-Indexed Trust is accurate and complete.



---

**Charles Pulsfort**  
**Managing Director**  
**iShares Delaware Trust Sponsor LLC**

## iShares® S&P GSCI™ Commodity-Indexed Trust

Selected Estimated Tax Gross Income and Asset Information for Regulated Investment Company Investors<sup>1</sup>

<b>Income</b>	<b>For the Period October 1, 2022 through October 31, 2022</b>	<b>Year to Date</b>
Gross income from futures contracts	\$ 307,589	\$ 823,361,303
Gross interest income	3,556,093	14,003,565
Gross gain from sales of short-term investments (U.S. Treasury bills)	146	5,681
Gross income from all sources	<u>\$ 3,863,828</u>	<u>\$ 837,370,549</u>
<b>Assets</b>	<b>October 31, 2022</b>	
Receivable for variation margin on open futures contracts	\$ 746,704	
Fair value of short-term investments (U.S. Treasury bills)	1,511,243,381	
Cash	14,440,224	
Other assets	5,483,342	
Total assets	<u>\$ 1,531,913,651</u>	

As of October 31, 2022, the open S&P GSCI-ER Index Futures contracts were as follows:

<b>Number of Contracts</b>	<b>Expiration Date</b>	<b>Current Notional Amount</b>	<b>Net Unrealized Appreciation (Depreciation)<sup>2</sup></b>
46,986	December 2022	\$ 1,527,608,832	\$ 36,828,320

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<sup>2</sup> Tax basis unrealized appreciation/depreciation treats brokerage commissions and fees as an increase to the cost basis.

# **iShares<sup>®</sup> S&P GSCI<sup>™</sup> Commodity- Indexed Trust**

September 2022 Statement



**iShares® S&P GSCI™ Commodity-Indexed Trust**  
**Statements of Operations (unaudited)**

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	<b>For the Period September 1, 2022 through September 30, 2022</b>	<b>Year to Date</b>
<b>Investment Income</b>		
Interest	\$ 2,935,947	\$ 10,447,472
Total investment income	<u>2,935,947</u>	<u>10,447,472</u>
<b>Expenses</b>		
Sponsor's fees	953,462	10,749,061
Brokerage commissions and fees	201,584	1,012,614
Total expenses	<u>1,155,046</u>	<u>11,761,675</u>
Net investment income (loss)	<u>1,780,901</u>	<u>(1,314,203)</u>
<b>Net Realized and Unrealized Gain (Loss)</b>		
Net realized gain (loss) from:		
Short-term investments	(8,298)	(37,282)
Futures contracts	(348,658,542)	446,538,429
Net realized gain (loss)	<u>(348,666,840)</u>	<u>446,501,147</u>
Net change in unrealized appreciation/depreciation on:		
Short-term investments	261,520	26,260
Futures contracts	216,629,226	(91,314,739)
Net change in unrealized appreciation/depreciation	<u>216,890,746</u>	<u>(91,288,479)</u>
Net realized and unrealized gain (loss)	<u>(131,776,094)</u>	<u>355,212,668</u>
Net increase (decrease) in net assets resulting from operations	<u>\$ (129,995,193)</u>	<u>\$ 353,898,465</u>

**iShares® S&P GSCI™ Commodity-Indexed Trust**  
**Statement of Changes in Net Assets (unaudited)**

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	<b>For the Period September 1, 2022 through September 30, 2022</b>
<b>Net Assets, Beginning of Period</b>	\$ <u>1,689,590,981</u>
<b>Operations:</b>	
Net investment income	1,780,901
Net realized loss	(348,666,840)
Net change in unrealized appreciation/depreciation	<u>216,890,746</u>
Net decrease in net assets resulting from operations	<u>(129,995,193)</u>
<b>Capital Share Transactions:</b>	
Contributions for shares issued	5,238,695
Distributions for shares redeemed	<u>(128,615,064)</u>
Net decrease in net assets resulting from capital share transactions	<u>(123,376,369)</u>
Decrease in net assets	<u>(253,371,562)</u>
<b>Net Assets, End of Period</b>	\$ <u><u>1,436,219,419</u></u>
<b>Net asset value per Share</b>	
(Based on 69,750,000 shares outstanding)	\$ <u>20.59</u>



## iShares® S&P GSCI™ Commodity-Indexed Trust

To the best of the knowledge and belief of the undersigned, the information contained in the preceding Statements of Operations and Changes in Net Assets for the iShares® S&P GSCI™ Commodity-Indexed Trust is accurate and complete.



---

**Charles Pulsfort**  
**Managing Director**  
**iShares Delaware Trust Sponsor LLC**

## iShares® S&P GSCI™ Commodity-Indexed Trust

Selected Estimated Tax Gross Income and Asset Information for Regulated Investment Company Investors<sup>1</sup>

<b>Income</b>	<b>For the Period September 1, 2022 through September 30, 2022</b>	<b>Year to Date</b>
Gross income from futures contracts	\$ 153,829	\$ 823,053,714
Gross interest income	2,935,947	10,447,472
Gross gain from sales of short-term investments (U.S. Treasury bills)	427	5,535
Gross income from all sources	<u>\$ 3,090,203</u>	<u>\$ 833,506,721</u>
<b>Assets</b>	<b>September 30, 2022</b>	
Receivable for variation margin on open futures contracts	\$ —	
Fair value of short-term investments (U.S. Treasury bills)	1,440,882,574	
Cash	15,264,063	
Other assets	—	
Total assets	<u>\$ 1,456,146,637</u>	

As of September 30, 2022, the open S&P GSCI-ER Index Futures contracts were as follows:

<b>Number of Contracts</b>	<b>Expiration Date</b>	<b>Current Notional Amount</b>	<b>Net Unrealized Appreciation (Depreciation)<sup>2</sup></b>
46,953	December 2022	\$ 1,435,099,664	\$ (54,402,229)

<sup>1</sup> This report is provided solely for use by Regulated Investment Companies (within the meaning of Section 851 of the Internal Revenue Code of 1986, as amended, the "Code") and contains estimates that are subject to change. iShares Delaware Trust Sponsor LLC, its affiliates and service providers (the "Information Providers") make no representations or warranties as to the accuracy of any of the information contained in this report. Additionally, the Information Providers make no representations or warranties of any kind, express or implied, about the information in this report, including but not limited to, fitness for a particular purpose or use. Consult your tax advisor. The content of this document is qualified in its entirety by the disclosure contained in the Prospectus: <http://www.ishares.com/us/literature/prospectus/p-ishares-s-and-p-gsci-commodity-indexed-trust-prospectus-12-31.pdf>

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<sup>2</sup> Tax basis unrealized appreciation/depreciation treats brokerage commissions and fees as an increase to the cost basis.

# **iShares<sup>®</sup> S&P GSCI<sup>™</sup> Commodity- Indexed Trust**

August 2022 Statement



**iShares® S&P GSCI™ Commodity-Indexed Trust**  
**Statements of Operations (unaudited)**

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	<b>For the Period August 1, 2022 through August 31, 2022</b>	<b>Year to Date</b>
<b>Investment Income</b>		
Interest	\$ 2,437,368	\$ 7,511,525
Total investment income	<u>2,437,368</u>	<u>7,511,525</u>
<b>Expenses</b>		
Sponsor's fees	1,082,612	9,795,599
Brokerage commissions and fees	6,084	811,030
Total expenses	<u>1,088,696</u>	<u>10,606,629</u>
Net investment income (loss)	<u>1,348,672</u>	<u>(3,095,104)</u>
<b>Net Realized and Unrealized Gain (Loss)</b>		
Net realized gain (loss) from:		
Short-term investments	(2,938)	(28,984)
Futures contracts	<u>(12,435,394)</u>	<u>795,196,971</u>
Net realized gain (loss)	<u>(12,438,332)</u>	<u>795,167,987</u>
Net change in unrealized appreciation/depreciation on:		
Short-term investments	550,954	(235,260)
Futures contracts	<u>(40,745,104)</u>	<u>(307,943,965)</u>
Net change in unrealized appreciation/depreciation	<u>(40,194,150)</u>	<u>(308,179,225)</u>
Net realized and unrealized gain (loss)	<u>(52,632,482)</u>	<u>486,988,762</u>
Net increase (decrease) in net assets resulting from operations	<u>\$ (51,283,810)</u>	<u>\$ 483,893,658</u>

**iShares® S&P GSCI™ Commodity-Indexed Trust**  
**Statement of Changes in Net Assets (unaudited)**

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	<b>For the Period August 1, 2022 through August 31, 2022</b>
<b>Net Assets, Beginning of Period</b>	\$ <u>1,780,843,940</u>
<b>Operations:</b>	
Net investment income	1,348,672
Net realized loss	(12,438,332)
Net change in unrealized appreciation/depreciation	<u>(40,194,150)</u>
Net decrease in net assets resulting from operations	<u>(51,283,810)</u>
<b>Capital Share Transactions:</b>	
Contributions for shares issued	33,425,798
Distributions for shares redeemed	<u>(73,394,947)</u>
Net decrease in net assets resulting from capital share transactions	<u>(39,969,149)</u>
Decrease in net assets	<u>(91,252,959)</u>
<b>Net Assets, End of Period</b>	\$ <u><u>1,689,590,981</u></u>
<b>Net asset value per Share</b>	
(Based on 75,550,000 shares outstanding)	\$ <u><u>22.36</u></u>

## iShares® S&P GSCI™ Commodity-Indexed Trust

To the best of the knowledge and belief of the undersigned, the information contained in the preceding Statements of Operations and Changes in Net Assets for the iShares® S&P GSCI™ Commodity-Indexed Trust is accurate and complete.



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**Charles Pulsfort**  
**Managing Director**  
**iShares Delaware Trust Sponsor LLC**

## iShares® S&P GSCI™ Commodity-Indexed Trust

Selected Estimated Tax Gross Income and Asset Information for Regulated Investment Company Investors<sup>1</sup>

	For the Period August 1, 2022 through August 31, 2022	Year to Date
<b>Income</b>		
Gross income from futures contracts	\$ —	\$ 822,899,885
Gross interest income	2,437,368	7,511,525
Gross gain from sales of short-term investments (U.S. Treasury bills)	194	5,108
Gross income from all sources	<u>\$ 2,437,562</u>	<u>\$ 830,416,518</u>
<b>Assets</b>	<b>August 31, 2022</b>	
Receivable for variation margin on open futures contracts	\$ —	
Fair value of short-term investments (U.S. Treasury bills)	1,689,136,455	
Cash	27,325,203	
Other assets	—	
Total assets	<u>\$ 1,716,461,658</u>	

As of August 31, 2022, the open S&P GSCI-ER Index Futures contracts were as follows:

Number of Contracts	Expiration Date	Current Notional Amount	Net Unrealized Appreciation (Depreciation) <sup>2</sup>
50,774	September 2022	\$ 1,687,560,206	\$ (271,088,188)

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# **iShares<sup>®</sup> S&P GSCI<sup>™</sup> Commodity- Indexed Trust**

July 2022 Statement





**iShares® S&P GSCI™ Commodity-Indexed Trust**  
**Statements of Operations (unaudited)**

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	<b>For the Period July 1, 2022 through July 31, 2022</b>	<b>Year to Date</b>
<b>Investment Income</b>		
Interest	\$ 1,657,801	\$ 5,074,157
Total investment income	<u>1,657,801</u>	<u>5,074,157</u>
<b>Expenses</b>		
Sponsor's fees	1,163,050	8,712,987
Brokerage commissions and fees	8,049	804,946
Total expenses	<u>1,171,099</u>	<u>9,517,933</u>
Net investment income (loss)	<u>486,702</u>	<u>(4,443,776)</u>
<b>Net Realized and Unrealized Gain (Loss)</b>		
Net realized gain (loss) from:		
Short-term investments	(23,087)	(26,046)
Futures contracts	<u>(33,854,473)</u>	<u>807,632,365</u>
Net realized gain (loss)	<u>(33,877,560)</u>	<u>807,606,319</u>
Net change in unrealized appreciation/depreciation on:		
Short-term investments	(95,418)	(786,214)
Futures contracts	<u>24,511,571</u>	<u>(267,198,861)</u>
Net change in unrealized appreciation/depreciation	<u>24,416,153</u>	<u>(267,985,075)</u>
Net realized and unrealized gain (loss)	<u>(9,461,407)</u>	<u>539,621,244</u>
Net increase (decrease) in net assets resulting from operations	<u>\$ (8,974,705)</u>	<u>\$ 535,177,468</u>

**iShares® S&P GSCI™ Commodity-Indexed Trust**  
**Statement of Changes in Net Assets (unaudited)**

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**For the Period**  
**July 1, 2022**  
**through**  
**July 31, 2022**

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<b>Net Assets, Beginning of Period</b>	\$ <u>2,009,090,037</u>
<b>Operations:</b>	
Net investment income	486,702
Net realized loss	(33,877,560)
Net change in unrealized appreciation/depreciation	<u>24,416,153</u>
Net decrease in net assets resulting from operations	<u>(8,974,705)</u>
<b>Capital Share Transactions:</b>	
Distributions for shares redeemed	<u>(219,271,392)</u>
Net decrease in net assets resulting from capital share transactions	<u>(219,271,392)</u>
Decrease in net assets	<u>(228,246,097)</u>
<b>Net Assets, End of Period</b>	\$ <u><u>1,780,843,940</u></u>
<b>Net asset value per Share</b>	
(Based on 77,400,000 shares outstanding)	\$ <u>23.01</u>

## iShares® S&P GSCI™ Commodity-Indexed Trust

To the best of the knowledge and belief of the undersigned, the information contained in the preceding Statements of Operations and Changes in Net Assets for the iShares® S&P GSCI™ Commodity-Indexed Trust is accurate and complete.



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**Charles Pulsfort**  
**Managing Director**  
**iShares Delaware Trust Sponsor LLC**

## iShares® S&P GSCI™ Commodity-Indexed Trust

Selected Estimated Tax Gross Income and Asset Information for Regulated Investment Company Investors<sup>1</sup>

<b>Income</b>	<b>For the Period July 1, 2022 through July 31, 2022</b>	<b>Year to Date</b>
Gross income from futures contracts	\$ —	\$ 822,899,885
Gross interest income	1,657,801	5,074,157
Gross gain from sales of short-term investments (U.S. Treasury bills)	—	4,914
Gross income from all sources	<u>\$ 1,657,801</u>	<u>\$ 827,978,956</u>
<b>Assets</b>	<b>July 31, 2022</b>	
Receivable for variation margin on open futures contracts	\$ 22,394,297	
Fair value of short-term investments (U.S. Treasury bills)	1,716,548,845	
Cash	22,165,867	
Other assets	20,897,981	
Total assets	<u>\$ 1,782,006,990</u>	

As of July 31, 2022, the open S&P GSCI-ER Index Futures contracts were as follows:

<b>Number of Contracts</b>	<b>Expiration Date</b>	<b>Current Notional Amount</b>	<b>Net Unrealized Appreciation (Depreciation)<sup>2</sup></b>
51,995	September 2022	\$ 1,779,986,431	\$ (230,348,267)

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