



BNY MELLON

# Gabelli U.S. Treasury Money Market Fund

Fund Information and Unaudited Holdings as of 5/30/2025

Weighted Average Maturity: 50 days

Weighted Average Life: 54 days

| Issuer                                    | Category of Investment | Cusip     | Principal Amount | Maturity Date | Final Maturity Date | Yield | Value       |
|-------------------------------------------|------------------------|-----------|------------------|---------------|---------------------|-------|-------------|
| UNITED STATES TREASURY FLOATING RATE NOTE | U.S. Treasury Debt     | 91282CJU6 | 25,000,000       | 06/3/2025     | 06/3/2025           | 4.32  | 25,035,090  |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797PL5 | 342,917,000      | 06/3/2025     | 06/3/2025           | 4.29  | 342,876,742 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797NP8 | 108,710,000      | 06/5/2025     | 06/5/2025           | 4.31  | 108,671,838 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797PR2 | 310,000,000      | 06/10/2025    | 06/10/2025          | 4.30  | 309,710,494 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797LN5 | 105,452,000      | 06/12/2025    | 06/12/2025          | 4.32  | 105,328,053 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797PS0 | 400,000,000      | 06/17/2025    | 06/17/2025          | 4.31  | 399,293,832 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797NV5 | 289,060,000      | 06/20/2025    | 06/20/2025          | 4.30  | 288,448,421 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797PT8 | 280,000,000      | 06/24/2025    | 06/24/2025          | 4.29  | 279,278,339 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797NW3 | 314,568,000      | 06/26/2025    | 06/26/2025          | 4.30  | 313,685,111 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797PU5 | 343,000,000      | 07/1/2025     | 07/1/2025           | 4.29  | 341,837,858 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797NX1 | 262,000,000      | 07/3/2025     | 07/3/2025           | 4.29  | 261,049,613 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797PZ4 | 80,000,000       | 07/8/2025     | 07/8/2025           | 4.30  | 79,662,866  |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797LW5 | 120,000,000      | 07/10/2025    | 07/10/2025          | 4.30  | 119,466,100 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797QA8 | 219,904,000      | 07/15/2025    | 07/15/2025          | 4.29  | 218,798,844 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797PE1 | 141,895,000      | 07/17/2025    | 07/17/2025          | 4.31  | 141,146,504 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797QB6 | 168,339,000      | 07/22/2025    | 07/22/2025          | 4.30  | 167,354,685 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797PF8 | 226,249,000      | 07/24/2025    | 07/24/2025          | 4.31  | 224,872,338 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797QC4 | 275,768,000      | 07/29/2025    | 07/29/2025          | 4.32  | 273,922,136 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797PG6 | 227,952,000      | 07/31/2025    | 07/31/2025          | 4.32  | 226,373,590 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797MG9 | 175,000,000      | 08/7/2025     | 08/7/2025           | 4.32  | 173,644,480 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797PN1 | 201,263,000      | 08/14/2025    | 08/14/2025          | 4.34  | 199,539,871 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797PP6 | 436,882,000      | 08/21/2025    | 08/21/2025          | 4.33  | 432,777,738 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797PQ4 | 290,000,000      | 08/28/2025    | 08/28/2025          | 4.35  | 287,028,466 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797MH7 | 45,000,000       | 09/4/2025     | 09/4/2025           | 4.33  | 44,505,031  |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797PW1 | 50,000,000       | 09/11/2025    | 09/11/2025          | 4.31  | 49,411,745  |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797PY7 | 90,000,000       | 09/25/2025    | 09/25/2025          | 4.31  | 88,795,734  |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797MS3 | 25,000,000       | 10/2/2025     | 10/2/2025           | 4.32  | 24,645,056  |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797QE0 | 90,000,000       | 10/9/2025     | 10/9/2025           | 4.30  | 88,653,159  |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797QF7 | 60,000,000       | 10/16/2025    | 10/16/2025          | 4.31  | 59,053,364  |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797QG5 | 125,500,000      | 10/23/2025    | 10/23/2025          | 4.30  | 123,422,443 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797NA1 | 75,000,000       | 10/30/2025    | 10/30/2025          | 4.32  | 73,693,750  |

The Fund will file its complete schedule of investments with the Securities and Exchange Commission for each month end on Form N-MFP. The Fund's Form N-MFP can be found on the Securities and Exchange Commission's web site at <http://www.sec.gov/cgi-bin/browse-edgar?action=getcompany&CIK=0000888129&type=N-MFP&dateb=&count=20&scd=filings>.