



BNY MELLON

# Gabelli U.S. Treasury Money Market Fund

Fund Information and Unaudited Holdings as of 7/31/2025

Weighted Average Maturity: 44 days

Weighted Average Life: 46 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       | 08/1/2025     | 08/1/2025           | 4.32  | 25,025,348  |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797QH3 | 263,303,000      | 08/5/2025     | 08/5/2025           | 4.33  | 263,178,408 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797MG9 | 130,233,000      | 08/7/2025     | 08/7/2025           | 4.36  | 130,139,761 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797QJ9 | 490,000,000      | 08/12/2025    | 08/12/2025          | 4.34  | 489,359,154 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797PN1 | 323,013,000      | 08/14/2025    | 08/14/2025          | 4.35  | 322,516,099 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797QK6 | 355,000,000      | 08/19/2025    | 08/19/2025          | 4.36  | 354,239,945 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797PP6 | 511,882,000      | 08/21/2025    | 08/21/2025          | 4.34  | 510,667,703 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797QL4 | 304,750,000      | 08/26/2025    | 08/26/2025          | 4.36  | 303,843,158 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797PQ4 | 293,784,000      | 08/28/2025    | 08/28/2025          | 4.36  | 292,841,614 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797QM2 | 230,000,000      | 09/2/2025     | 09/2/2025           | 4.35  | 229,128,249 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797MH7 | 154,189,000      | 09/4/2025     | 09/4/2025           | 4.37  | 153,565,952 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797QT7 | 100,000,000      | 09/9/2025     | 09/9/2025           | 4.36  | 99,537,796  |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797PW1 | 227,890,000      | 09/11/2025    | 09/11/2025          | 4.37  | 226,778,482 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797QU4 | 240,000,000      | 09/16/2025    | 09/16/2025          | 4.35  | 238,692,067 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797PX9 | 289,750,000      | 09/18/2025    | 09/18/2025          | 4.35  | 288,104,220 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797QV2 | 174,189,000      | 09/23/2025    | 09/23/2025          | 4.37  | 173,092,698 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797PY7 | 390,000,000      | 09/25/2025    | 09/25/2025          | 4.38  | 387,448,792 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797QW0 | 135,000,000      | 09/30/2025    | 09/30/2025          | 4.36  | 134,041,219 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797MS3 | 265,000,000      | 10/2/2025     | 10/2/2025           | 4.34  | 263,064,912 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797QE0 | 214,910,000      | 10/9/2025     | 10/9/2025           | 4.35  | 213,160,871 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797QF7 | 174,020,000      | 10/16/2025    | 10/16/2025          | 4.34  | 172,464,501 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797QG5 | 282,926,000      | 10/23/2025    | 10/23/2025          | 4.34  | 280,161,872 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797RE9 | 1,995,000        | 10/28/2025    | 10/28/2025          | 4.34  | 1,974,352   |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797NA1 | 225,000,000      | 10/30/2025    | 10/30/2025          | 4.34  | 222,616,406 |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797RH2 | 22,130,000       | 01/8/2026     | 01/8/2026           | 4.27  | 21,723,669  |
| UNITED STATES TREASURY BILL               | U.S. Treasury Debt     | 912797PD3 | 75,000,000       | 01/22/2026    | 01/22/2026          | 4.28  | 73,501,787  |
| UNITED STATES TREASURY BILL- WHEN ISSUED  | U.S. Treasury Debt     | 912797RK5 | 106,000,000      | 01/29/2026    | 01/29/2026          | 4.28  | 103,800,485 |

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>.