



BNY MELLON

Gabelli U.S. Treasury Money Market Fund

Fund Information and Unaudited Holdings as of 2/27/2026

Weighted Average Maturity: 57 days

Weighted Average Life: 62 days

Issuer	Category of Investment	Cusip	Principal Amount	Maturity Date	Final Maturity Date	Yield	Value
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797ST5	485,178,000	03/3/2026	03/3/2026	3.65	485,129,608
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797RV1	191,468,000	03/5/2026	03/5/2026	3.62	191,410,477
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SY4	284,073,000	03/10/2026	03/10/2026	3.67	283,844,952
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SB4	228,976,000	03/12/2026	03/12/2026	3.68	228,745,806
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SZ1	278,111,000	03/17/2026	03/17/2026	3.68	277,692,674
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797PV3	105,000,000	03/19/2026	03/19/2026	3.67	104,821,004
UNITED STATES TREASURY BILL- WHEN ISSUED	U.S. Treasury Debt	912797TA5	284,000,000	03/24/2026	03/24/2026	3.68	283,373,726
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SC2	230,000,000	03/26/2026	03/26/2026	3.70	229,442,379
UNITED STATES TREASURY BILL- WHEN ISSUED	U.S. Treasury Debt	912797TB3	482,000,000	03/31/2026	03/31/2026	3.69	480,592,493
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SD0	167,500,000	04/2/2026	04/2/2026	3.69	166,978,586
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TG2	160,000,000	04/7/2026	04/7/2026	3.69	159,421,200
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SL2	287,271,000	04/9/2026	04/9/2026	3.69	286,174,064
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TH0912797TH0	171,650,000	04/14/2026	04/14/2026	3.70	170,906,780
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797QD2	69,739,000	04/16/2026	04/16/2026	3.69	69,423,693
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TJ6	140,000,000	04/21/2026	04/21/2026	3.69	139,296,840
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SM0	131,437,000	04/23/2026	04/23/2026	3.68	130,752,579
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TK3	256,665,000	04/28/2026	04/28/2026	3.70	255,192,865
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SN8	135,000,000	04/30/2026	04/30/2026	3.70	134,198,301
UNITED STATES TREASURY BILL- WHEN ISSUED	U.S. Treasury Debt	912797TL1	10,000,000	05/5/2026	05/5/2026	3.65	9,936,456
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SP3	190,514,000	05/7/2026	05/7/2026	3.67	189,260,100
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797QN0	185,000,000	05/14/2026	05/14/2026	3.67	183,655,128
UNITED STATES TREASURY BILL- WHEN ISSUED	U.S. Treasury Debt	912797SV0	201,210,000	05/21/2026	05/21/2026	3.66	199,609,262
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SW8	300,000,000	05/28/2026	05/28/2026	3.67	297,403,593
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SX6	160,000,000	06/4/2026	06/4/2026	3.65	158,509,230
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797QX8	65,000,000	06/11/2026	06/11/2026	3.65	64,351,706
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TD9	35,000,000	06/18/2026	06/18/2026	3.66	34,625,675
UNITED STATES TREASURY BILL- WHEN ISSUED	U.S. Treasury Debt	912797TE7	200,000,000	06/25/2026	06/25/2026	3.65	197,731,664
UNITED STATES TREASURY BILL- WHEN ISSUED	U.S. Treasury Debt	912797TF4	100,000,000	07/2/2026	07/2/2026	3.66	98,793,556
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797RF6	130,000,000	07/9/2026	07/9/2026	3.66	128,343,963
UNITED STATES TREASURY BILL- WHEN ISSUED	U.S. Treasury Debt	912797TN7	60,000,000	07/16/2026	07/16/2026	3.64	59,198,932
UNITED STATES TREASURY BILL- WHEN ISSUED	U.S. Treasury Debt	912797TP2	120,000,000	07/23/2026	07/23/2026	3.63	118,319,750
UNITED STATES TREASURY BILL- WHEN ISSUED	U.S. Treasury Debt	912797TQ0	135,000,000	07/30/2026	07/30/2026	3.63	133,020,000
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797RG4	63,850,000	08/6/2026	08/6/2026	3.62	62,872,616
UNITED STATES TREASURY BILL- WHEN ISSUED	U.S. Treasury Debt	912797TW7	120,000,000	08/13/2026	08/13/2026	3.62	118,080,995
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TX5	67,500,000	08/20/2026	08/20/2026	3.62	66,375,808

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>.