



BNY MELLON

# Gabelli U.S. Treasury Money Market Fund

Fund Information and Unaudited Holdings as of 3/31/2026

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	912797SD0	167,500,000	04/2/2026	04/2/2026	3.68	167,483,287
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TG2	308,777,000	04/7/2026	04/7/2026	3.67	308,591,462
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	91282CPX3	25,000,000	04/7/2026	04/7/2026	3.77	24,992,560
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SL2	287,271,000	04/9/2026	04/9/2026	3.67	287,040,609
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TH0912797 TH0	285,650,000	04/14/2026	04/14/2026	3.68	285,276,281
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797QD2	119,739,000	04/16/2026	04/16/2026	3.69	119,558,044
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TJ6	284,000,000	04/21/2026	04/21/2026	3.69	283,427,976
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SM0	168,855,000	04/23/2026	04/23/2026	3.69	168,480,527
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TK3	497,665,000	04/28/2026	04/28/2026	3.69	496,308,614
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SN8	185,000,000	04/30/2026	04/30/2026	3.69	184,460,222
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TL1	120,000,000	05/5/2026	05/5/2026	3.68	119,590,614
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SP3	120,516,000	05/7/2026	05/7/2026	3.71	120,076,719
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TR8	122,860,000	05/12/2026	05/12/2026	3.69	122,352,969
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797QN0	185,000,000	05/14/2026	05/14/2026	3.71	184,197,446
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TS6	150,000,000	05/19/2026	05/19/2026	3.70	149,274,000
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SV0	201,210,000	05/21/2026	05/21/2026	3.69	200,198,012
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TT4	240,000,000	05/26/2026	05/26/2026	3.71	238,669,001
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SW8	191,749,000	05/28/2026	05/28/2026	3.71	190,649,352
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	91282CCF6	25,000,000	06/1/2026	05/31/2026	3.82	24,875,045
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SX6	312,605,000	06/4/2026	06/4/2026	3.69	310,598,076
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797QX8	279,530,000	06/11/2026	06/11/2026	3.68	277,547,542
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TD9	132,127,000	06/18/2026	06/18/2026	3.67	131,099,273
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TE7	355,000,000	06/25/2026	06/25/2026	3.67	351,996,469
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UC9	1,505,000	06/30/2026	06/30/2026	3.68	1,491,482
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TF4	180,000,000	07/2/2026	07/2/2026	3.69	178,344,000
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797RF6	130,000,000	07/9/2026	07/9/2026	3.69	128,712,678
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UP0	35,000,000	07/14/2026	07/14/2026	3.68	34,637,011
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TN7	60,000,000	07/16/2026	07/16/2026	3.67	59,367,897
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UQ8	29,070,000	07/21/2026	07/21/2026	3.70	28,747,099
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TP2	120,000,000	07/23/2026	07/23/2026	3.69	118,647,353
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TQ0	135,000,000	07/30/2026	07/30/2026	3.70	133,384,432
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797RG4	63,850,000	08/6/2026	08/6/2026	3.69	63,044,076
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TW7	120,000,000	08/13/2026	08/13/2026	3.70	118,398,002
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797RS8	64,000,000	09/3/2026	09/3/2026	3.70	63,013,711
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UG0	90,500,000	09/17/2026	09/17/2026	3.71	88,973,790
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UH8	100,000,000	09/24/2026	09/24/2026	3.69	98,254,178
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SA6	80,000,000	10/1/2026	10/1/2026	3.71	78,540,745

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>.