



BNY MELLON

Gabelli U.S. Treasury Money Market Fund

Fund Information and Unaudited Holdings as of 5/29/2026

Weighted Average Maturity: 53 days

Weighted Average Life: 58 days

Issuer	Category of Investment	Cusip	Principal Amount	Maturity Date	Final Maturity Date	Yield	Value
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	91282CCF6	25,000,000	06/1/2026	05/31/2026	.000	25,000,000
UNITED STATES TREASURY BILL- WHEN ISSUED	U.S. Treasury Debt	912797TU1	280,642,000	06/2/2026	06/2/2026	3.61	280,614,292
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	91282CPX3	25,000,000	06/2/2026	06/2/2026	3.72	25,001,466
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SX6	291,862,000	06/4/2026	06/4/2026	3.70	291,774,228
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TZ0	254,500,000	06/9/2026	06/9/2026	3.69	254,294,608
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797QX8	279,530,000	06/11/2026	06/11/2026	3.68	279,248,812
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UA3	242,000,000	06/16/2026	06/16/2026	3.69	241,633,975
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TD9	182,127,000	06/18/2026	06/18/2026	3.69	181,814,588
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UB1	476,567,000	06/23/2026	06/23/2026	3.69	475,512,729
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TE7	380,000,000	06/25/2026	06/25/2026	3.69	379,084,200
UNITED STATES TREASURY BILL- WHEN ISSUED	U.S. Treasury Debt	912797UC9	279,005,000	06/30/2026	06/30/2026	3.69	278,191,109
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TF4	183,192,000	07/2/2026	07/2/2026	3.68	182,622,921
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UN5	114,500,000	07/7/2026	07/7/2026	3.69	114,085,367
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797RF6	294,672,000	07/9/2026	07/9/2026	3.69	293,545,248
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UP0	152,000,000	07/14/2026	07/14/2026	3.69	151,343,767
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TN7	120,688,000	07/16/2026	07/16/2026	3.68	120,143,772
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UQ8	270,558,000	07/21/2026	07/21/2026	3.68	269,201,452
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TP2	232,574,000	07/23/2026	07/23/2026	3.71	231,356,496
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UR6	140,000,000	07/28/2026	07/28/2026	3.70	139,197,160
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TQ0	174,310,000	07/30/2026	07/30/2026	3.71	173,273,715
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797RG4	95,040,000	08/6/2026	08/6/2026	3.69	94,411,284
UNITED STATES TREASURY BILL- WHEN ISSUED	U.S. Treasury Debt	912797TW7	210,170,000	08/13/2026	08/13/2026	3.67	208,645,242
UNITED STATES TREASURY BILL- WHEN ISSUED	U.S. Treasury Debt	912797UU9	40,613,000	08/18/2026	08/18/2026	3.67	40,297,528
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TX5	125,500,000	08/20/2026	08/20/2026	3.67	124,499,208
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TY3	69,000,000	08/27/2026	08/27/2026	3.68	68,400,950
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797RS8	64,000,000	09/3/2026	09/3/2026	3.68	63,400,071
UNITED STATES TREASURY BILL- WHEN ISSUED	U.S. Treasury Debt	912797UG0	90,500,000	09/17/2026	09/17/2026	3.71	89,519,885
UNITED STATES TREASURY BILL- WHEN ISSUED	U.S. Treasury Debt	912797UH8	100,000,000	09/24/2026	09/24/2026	3.71	98,844,729
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SA6	80,000,000	10/1/2026	10/1/2026	3.72	79,019,983
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UJ4	145,003,000	10/8/2026	10/8/2026	3.71	143,129,213
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UK1	60,000,000	10/15/2026	10/15/2026	3.72	59,180,884
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UL9	85,000,000	10/22/2026	10/22/2026	3.75	83,772,109
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SK4	92,500,000	10/29/2026	10/29/2026	3.75	91,098,433
UNITED STATES TREASURY BILL- WHEN ISSUED	U.S. Treasury Debt	912797UM7	23,000,000	11/5/2026	11/5/2026	3.74	22,636,042
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UY1	90,170,000	11/12/2026	11/12/2026	3.74	88,681,928
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UZ8	125,500,000	11/19/2026	11/19/2026	3.75	123,337,675
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SU2	69,000,000	11/27/2026	11/27/2026	3.75	67,754,607

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>.