



BNY MELLON

Gabelli U.S. Treasury Money Market Fund

Fund Information and Unaudited Holdings as of 6/30/2026

Weighted Average Maturity: 57 days

Weighted Average Life: 61 days

Issuer	Category of Investment	Cusip	Principal Amount	Maturity Date	Final Maturity Date	Yield	Value
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TF4	176,197,000	07/2/2026	07/2/2026	3.65	176,179,430
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	91282CPX3	25,000,000	07/7/2026	07/7/2026	3.84	25,011,723
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UN5	205,330,000	07/7/2026	07/7/2026	3.64	205,207,350
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797RF6	294,672,000	07/9/2026	07/9/2026	3.69	294,434,954
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UP0	302,000,000	07/14/2026	07/14/2026	3.64	301,609,852
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TN7	120,688,000	07/16/2026	07/16/2026	3.66	120,506,968
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UQ8	570,558,000	07/21/2026	07/21/2026	3.66	569,418,071
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TP2	282,574,000	07/23/2026	07/23/2026	3.65	281,951,820
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UR6	440,000,000	07/28/2026	07/28/2026	3.68	438,805,976
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TQ0	178,845,000	07/30/2026	07/30/2026	3.66	178,328,510
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797US4	105,000,000	08/4/2026	08/4/2026	3.67	104,643,124
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797RG4	95,040,000	08/6/2026	08/6/2026	3.68	94,696,906
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UT2	86,000,000	08/11/2026	08/11/2026	3.68	85,646,200
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TW7	210,170,000	08/13/2026	08/13/2026	3.72	209,257,482
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UU9	280,613,000	08/18/2026	08/18/2026	3.70	279,254,833
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TX5	125,500,000	08/20/2026	08/20/2026	3.75	124,864,752
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797TY3	103,763,000	08/27/2026	08/27/2026	3.74	103,160,051
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797RS8	209,000,000	09/3/2026	09/3/2026	3.73	207,645,680
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UF2	99,745,000	09/10/2026	09/10/2026	3.72	99,029,925
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UG0	170,720,000	09/17/2026	09/17/2026	3.73	169,372,895
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UH8	412,368,000	09/24/2026	09/24/2026	3.74	408,798,369
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SA6	207,000,000	10/1/2026	10/1/2026	3.82	205,026,499
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797VK0	25,000,000	10/6/2026	10/6/2026	3.78	24,751,421
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UJ4	145,003,000	10/8/2026	10/8/2026	3.81	143,523,607
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UK1	60,000,000	10/15/2026	10/15/2026	3.79	59,348,471
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UL9	85,000,000	10/22/2026	10/22/2026	3.84	84,002,148
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SK4	92,500,000	10/29/2026	10/29/2026	3.86	91,342,208
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UM7	23,000,000	11/5/2026	11/5/2026	3.86	22,695,932
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UY1	90,170,000	11/12/2026	11/12/2026	3.86	88,913,055
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797UZ8	125,500,000	11/19/2026	11/19/2026	3.87	123,654,261
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797SU2	69,000,000	11/27/2026	11/27/2026	3.88	67,925,578
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797VA2	145,000,000	12/3/2026	12/3/2026	3.91	142,637,003
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797VG9	132,500,000	12/10/2026	12/10/2026	3.92	130,234,250
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797VH7	50,000,000	12/17/2026	12/17/2026	3.92	49,109,229
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797VJ3	50,000,000	12/31/2026	12/31/2026	3.98	49,029,334

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>.