

Gabelli ESG Fund, Inc.
Schedule of Investments — June 30, 2022 (Unaudited)

Shares		Market Value	Shares		Market Value
COMMON STOCKS — 96.0%					
Airlines — 0.1%					
750	Delta Air Lines Inc.†	\$ 21,727	1,000	Johnson Outdoors Inc., Cl. A	\$ 61,160
Automotive — 3.0%			10,625	Sony Group Corp., ADR	868,806
9,775	Daimler Truck Holding AG†	255,171			
2,000	General Motors Co.†	63,520	Consumer Services — 2.4%		
3,950	Mercedes-Benz Group AG	228,578	8,500	Resideo Technologies Inc.†	165,070
2,290	Toyota Motor Corp., ADR	353,049	13,000	Terminix Global Holdings Inc.†	528,450
		<u>900,318</u>	1,550	Uber Technologies Inc.†	31,713
Automotive: Parts and Accessories — 0.8%					
1,060	Aptiv plc†	94,414	Diversified Industrial — 2.7%		
1,000	Genuine Parts Co.	133,000	11,650	ABB Ltd., ADR	311,405
		<u>227,414</u>	700	Agilent Technologies Inc.	83,139
Beverage — 1.4%			16,000	Bolloré SE	74,111
5,200	Danone SA	290,232	2,000	Carrier Global Corp.	71,320
2,275	The Coca-Cola Co.	143,120	14,000	Flex Ltd.†	202,580
		<u>433,352</u>	1,600	Siemens AG, ADR	81,728
Broadcasting — 0.4%					
3,500	Liberty Media Corp.- Liberty SiriusXM, Cl. C†	126,175	Energy and Utilities — 4.8%		
Building and Construction — 2.8%			1,500	Enviva Inc.	85,830
17,200	Canfor Corp.†	299,984	17,400	NextEra Energy Inc.	1,347,804
1,650	Cavco Industries Inc.†	323,384			
1,040	Jacobs Engineering Group Inc.	132,215	Entertainment — 2.7%		
2,000	Johnson Controls International plc	95,760	1,000	Madison Square Garden Sports Corp.†	151,000
		<u>851,343</u>	1,500	The Walt Disney Co.†	141,600
Business Services — 0.3%			10,000	Universal Music Group NV	200,515
250	Mastercard Inc., Cl. A	78,870	30,000	Vivendi SE	304,827
Cable and Satellite — 1.4%					
9,141	Comcast Corp., Cl. A	358,693	Environmental Services — 5.3%		
3,850	EchoStar Corp., Cl. A†	74,305	3,100	Ecolab Inc.	476,656
		<u>432,998</u>	16,199	Evoqua Water Technologies Corp.†	526,629
Computer Hardware — 1.2%			3,000	Waste Connections Inc.	371,880
2,475	International Business Machines Corp.	349,445	1,500	Waste Management Inc.	229,470
Computer Software and Services — 7.1%					
476	Alphabet Inc., Cl. A†	1,037,328	Equipment and Supplies — 2.1%		
3,425	Cisco Systems Inc.	146,042	800	3M Co.	103,528
1,875	Dell Technologies Inc., Cl. C	86,644	45,000	Ardagh Metal Packaging SA	274,500
10,000	Hewlett Packard Enterprise Co.	132,600	10,000	Mueller Water Products Inc., Cl. A	117,300
1,040	Microsoft Corp.	267,103	545	Parker-Hannifin Corp.	134,097
4,750	NortonLifeLock Inc.	104,310			
600	Rockwell Automation Inc.	119,586	Financial Services — 17.4%		
695	Salesforce Inc.†	114,703	49,730	Aegion NV	215,129
900	SAP SE, ADR	81,648	8,550	Ally Financial Inc.	286,511
500	VMware Inc., Cl. A	56,990	5,000	American Express Co.	693,100
		<u>2,146,954</u>	32,200	Banco Bilbao Vizcaya Argentaria SA	146,128
Consumer Products — 4.3%			85,000	Barclays plc	158,434
4,000	Church & Dwight Co. Inc.	370,640	2,220	Citigroup Inc.	102,098
			27,000	Commerzbank AG†	189,178
			14,096	Credit Agricole SA	128,973
			62,300	Daiwa Securities Group Inc.	278,256
			649	Diamond Hill Investment Group Inc.	112,692

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Schedule of Investments (Continued) — June 30, 2022 (Unaudited)

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COMMON STOCKS (Continued)			Semiconductors — 1.8%		
Financial Services (Continued)			880	Applied Materials Inc.	\$ 80,063
1,500	Franklin Resources Inc.	\$ 34,965	6,700	Intel Corp.	250,647
18,100	ING Groep NV	178,886	390	NVIDIA Corp.	59,120
1,450	Intercontinental Exchange Inc.	136,358	1,080	QUALCOMM Inc.	137,959
15,500	Kinnevik AB, Cl. B†	249,703			<u>527,789</u>
111,893	NatWest Group plc	297,341	Specialty Chemicals — 3.0%		
6,676	NN Group NV	303,212	1,250	Air Products and Chemicals Inc.	300,600
1,350	PayPal Holdings Inc.†	94,284	4,825	International Flavors & Fragrances Inc.	574,754
2,125	S&P Global Inc.	716,253	2,500	Momentive Global Inc.†	22,000
1,750	Shinhan Financial Group Co. Ltd., ADR	49,980			<u>897,354</u>
1,644	Societe Generale SA	35,990	Telecommunications — 1.0%		
18,300	Standard Chartered plc	137,803	535	American Tower Corp., REIT	136,741
3,850	State Street Corp.	237,352	10,900	Vodafone Group plc, ADR	169,822
7,800	The Bank of New York Mellon Corp.	325,338			<u>306,563</u>
2,550	Webster Financial Corp.	107,483	Transportation — 0.2%		
		<u>5,215,447</u>	900	Canadian Pacific Railway Ltd.	62,856
Food — 8.4%			TOTAL COMMON STOCKS		
10,000	Mondelēz International Inc., Cl. A	620,900			<u>28,845,051</u>
9,600	Nestlé SA	1,120,646	Principal Amount		
4,700	The Hain Celestial Group Inc.†	111,578	U.S. GOVERNMENT OBLIGATIONS — 4.0%		
14,675	Unilever plc, ADR	672,555	\$ 1,210,000	U.S. Treasury Bills, 0.731% to 1.683%††, 07/14/22 to 09/29/22	<u>1,207,134</u>
		<u>2,525,679</u>			
Health Care — 11.8%			TOTAL INVESTMENTS — 100.0%		
3,100	Baxter International Inc.	199,113		(Cost \$25,553,665)	<u>\$ 30,052,185</u>
600	Becton, Dickinson and Co.	147,918	† Non-income producing security.		
11,310	Bristol-Myers Squibb Co.	870,870	†† Represents annualized yields at dates of purchase.		
335	Cigna Corp.	88,279	ADR American Depositary Receipt		
2,300	Gilead Sciences Inc.	142,163	REIT Real Estate Investment Trust		
1,000	GSK plc, ADR	43,530			
950	HCA Healthcare Inc.	159,657			
5,000	Henry Schein Inc.†	383,700			
470	Illumina Inc.†	86,649			
640	Laboratory Corp. of America Holdings	149,991			
3,700	Medtronic plc	332,075			
850	Merck & Co. Inc.	77,495			
1,280	Vertex Pharmaceuticals Inc.†	360,691			
2,835	Zoetis Inc.	487,308			
		<u>3,529,439</u>			
Machinery — 7.6%					
515	Caterpillar Inc.	92,061			
104,900	CNH Industrial NV	1,215,791			
12,500	Xylem Inc.	977,250			
		<u>2,285,102</u>			
Retail — 2.0%					
2,100	Lowe's Companies Inc.	366,807			
1,175	NIKE Inc., Cl. B	120,085			
875	Target Corp.	123,576			
		<u>610,468</u>			