BNY MELLON

Gabelli U.S. Treasury Money Market Fund

Fund Information and Unaudited Holdings as of 2/29/2024

Weighted Average Maturity: 53 days

Weighted Average Life: 59 days

Issuer	Category of Investment	Cusip	Principal Amount	Maturity Date	Final Maturity Date	Yield	Value
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797JG3	503,991,000	03/5/2024	03/5/2024	5.34	503,696,311
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797GQ4	138,169,000	03/7/2024	03/7/2024	5.34	138,048,033
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797JH1	220,000,000	03/12/2024	03/12/2024	5.36	219,645,503
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797GX9	141,195,000	03/14/2024	03/14/2024	5.36	140,926,375
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797JJ7	275,000,000	03/19/2024	03/19/2024	5.38	274,272,488
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797LL9	10,623,000	03/21/2024	03/21/2024	5.38	10,591,827
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797JK4	265,000,000	03/26/2024	03/26/2024	5.38	264,027,413
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797GY7	180,411,000	03/28/2024	03/28/2024	5.37	179,697,350
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797JL2	323,126,000	04/2/2024	04/2/2024	5.39	321,606,400
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797GZ4	158,457,000	04/4/2024	04/4/2024	5.39	157,666,604
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797JM0	99,795,000	04/9/2024	04/9/2024	5.39	99,223,776
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797HF7	19,774,000	04/11/2024	04/11/2024	5.39	19,655,126
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797JN8	170,000,000	04/16/2024	04/16/2024	5.40	168,852,633
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796CX5	100,000,000	04/18/2024	04/18/2024	5.38	99,297,033
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797JP3	166,624,000	04/23/2024	04/23/2024	5.40	165,328,777
UNITED STATES TREASURY BILL- WHEN ISSUED	U.S. Treasury Debt	912797HG5	119,285,000	04/25/2024	04/25/2024	5.40	118,322,631
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797HH3	292,543,000	05/2/2024	05/2/2024	5.39	289,890,366
UNITED STATES TREASURY BILL- WHEN ISSUED	U.S. Treasury Debt	912797HQ3	193,221,000	05/9/2024	05/9/2024	5.38	191,276,714
UNITED STATES TREASURY	U.S. Treasury Debt	912797FH5	150,000,000	05/16/2024	05/16/2024	5.37	148,343,358
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797HR1	143,022,000	05/23/2024	05/23/2024	5.38	141,295,785
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797HS9	144,000,000	05/30/2024	05/30/2024	5.38	142,113,600
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797HT7	9,000,000	06/6/2024	06/6/2024	5.37	8,873,536
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797FS1	62,826,000	06/13/2024	06/13/2024	5.37	61,879,491
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796ZW2	217,000,000	06/20/2024	06/20/2024	5.36	213,524,111
UNITED STATES TREASURY BILL- WHEN ISSUED	U.S. Treasury Debt	912796Y45	100,000,000	06/27/2024	06/27/2024	5.36	98,297,358
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796Y52	132,000,000	07/5/2024	07/5/2024	5.33	129,617,466
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797GB7	100,000,000	07/11/2024	07/11/2024	5.32	98,113,683
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797JS7	100,000,000	07/18/2024	07/18/2024	5.31	98,019,636
UNITED STATES TREASURY FLOATING RATE NOTE - WHEN ISSUED	U.S. Treasury Debt	91282CFD8	75,000,000	03/1/2024	07/31/2024	5.37	74,996,858
UNITED STATES TREASURY BILL- WHEN ISSUED	U.S. Treasury Debt	912797JU2	40,000,000	08/1/2024	08/1/2024	5.32	39,128,750
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797KB2	30,000,000	08/15/2024	08/15/2024	5.33	29,286,771
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912797KD8	84,000,000	08/29/2024	08/29/2024	5.32	81,841,877
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	91282CFS5	75,000,000	10/31/2024	10/31/2024	5.40	75,032,260
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	91282CGF2	50,000,000	01/31/2025	01/31/2025	5.40	50,057,863

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.