



T. Rowe Price U.S. Treasury Money Fund

Fund Information and Unaudited Holdings as of 8/31/2019

Weighted Average Maturity: 39 days

Weighted Average Life: 104 days

Issuer	Category of Investment	CUSIP*	Principal Amount	Maturity Date	Final Maturity Date	Coupon Rate %	Amortized Cost Value
BANK OF AMERICA SEC TREASURY REPO 2.1500 20190903	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	0609973Z4	35,000,000	09/3/2019	9/03/2019	2.150	35,000,000
BNP PARIBAS PARIS TREASURY REPO 2.1500 20190903	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	0559755A0	158,000,000	09/3/2019	9/03/2019	2.150	158,000,000
BNP PARIBAS PARIS TREASURY REPO 2.2000 20190904	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	0559754X1	141,000,000	09/4/2019	9/04/2019	2.200	141,000,000
CITIGROUP GLBL MKT INC TREASURY REPO 2.2000 20190904	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		141,000,000	09/4/2019	9/04/2019	2.200	141,000,000
CREDIT AGRICOLE TREASURY REPO 2.1400 20190903	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	2258961V1	174,400,000	09/3/2019	9/03/2019	2.140	174,400,000
CREDIT AGRICOLE TREASURY REPO 2.2000 20190905	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	2258961T6	144,000,000	09/5/2019	9/05/2019	2.200	144,000,000
GOLDMAN SACHS & CO TREASURY REPO 2.1400 20190903	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	3819914L9	53,000,000	09/3/2019	9/03/2019	2.140	53,000,000
GOLDMAN SACHS & CO TREASURY REPO 2.1700 20190903	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	3819914H8	208,000,000	09/3/2019	9/03/2019	2.170	208,000,000
HSBC SEC USA INC TREASURY REPO 2.1500 20190903	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	4049911C5	44,000,000	09/3/2019	9/03/2019	2.150	44,000,000
HSBC SEC USA INC TREASURY REPO 2.1800 20190903	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	4049919X1	194,000,000	09/3/2019	9/03/2019	2.180	194,000,000
HSBC SEC USA INC TREASURY REPO 2.1900 20190904	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	4049919Z6	141,000,000	09/4/2019	9/04/2019	2.190	141,000,000
JP MORGAN SEC LLC TREASURY REPO 2.1500 20190903	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	6169994G0	237,000,000	09/3/2019	9/03/2019	2.150	237,000,000
RBC DS TREASURY REPO 2.1500 20190903	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	7809976D9	439,000,000	09/3/2019	9/03/2019	2.150	439,000,000
RBC DS TREASURY REPO 2.1900 20190905	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	7809976B3	165,000,000	09/5/2019	9/05/2019	2.190	165,000,000
TD SECURITIES USA LLC TREASURY REPO 2.2000 20190903	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	8919929S0	83,000,000	09/3/2019	9/03/2019	2.200	83,000,000
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796RA9	25,000,000	09/12/2019	9/12/2019	0.000	24,988,188

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UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796RF8	40,000,000	10/10/2019	10/10/2019	0.000	39,917,367
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796RT8	284,550,000	01/2/2020	1/02/2020	0.000	282,742,396
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796RY7	50,000,000	01/30/2020	1/30/2020	0.000	49,616,118
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SG5	266,000,000	09/5/2019	9/05/2019	0.000	265,973,695
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SK6	60,000,000	09/26/2019	9/26/2019	0.000	59,925,825
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SL4	50,000,000	10/3/2019	10/03/2019	0.000	49,916,667
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SN0	77,795,000	10/17/2019	10/17/2019	0.000	77,605,310
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SP5	98,405,000	10/24/2019	10/24/2019	0.000	98,132,459
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SU4	125,000,000	11/29/2019	11/29/2019	0.000	124,412,448
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SY6	124,200,000	12/26/2019	12/26/2019	0.000	123,448,797
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796TB5	101,100,000	01/16/2020	1/16/2020	0.000	100,396,723
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796TC3	50,000,000	01/23/2020	1/23/2020	0.000	49,634,153
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796TF6	100,000,000	02/13/2020	2/13/2020	0.000	99,164,625
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796TG4	100,000,000	02/20/2020	2/20/2020	0.000	99,131,111
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796VZ9	50,000,000	10/15/2019	10/15/2019	0.000	49,883,917
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796WA3	85,833,000	10/22/2019	10/22/2019	0.000	85,599,927
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796WB1	52,000,000	10/29/2019	10/29/2019	0.000	51,839,031
UNITED STATES TREASURY BILL- WHEN ISSUED	U.S. Treasury Debt	912796TA7	100,000,000	01/9/2020	1/09/2020	0.000	99,331,556
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	9128283B4	99,200,000	09/3/2019	10/31/2019	2.008	99,185,416
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	9128283T5	46,000,000	09/4/2019	1/31/2020	1.960	45,973,185
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	9128284K3	265,629,000	09/4/2019	4/30/2020	1.993	265,392,123
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	9128285H9	172,603,000	09/4/2019	10/31/2020	2.005	172,286,767
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	9128285Y2	158,600,000	09/4/2019	1/31/2021	2.075	158,383,346
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	9128286Q8	162,400,000	09/4/2019	4/30/2021	2.099	162,171,885
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	9128287G9	64,500,000	09/4/2019	7/31/2021	2.180	64,467,626
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	912828Y53	158,587,000	09/4/2019	7/31/2020	2.003	158,399,298
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	9128282X7	191,468,000	09/30/2019	9/30/2019	1.375	191,348,333
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	9128284C1	83,695,000	03/31/2020	3/31/2020	2.250	83,851,928
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	912828F39	75,000,000	09/30/2019	9/30/2019	1.750	74,976,563
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	912828F62	100,000,000	10/31/2019	10/31/2019	1.500	99,906,250
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	912828LY4	175,000,000	11/15/2019	11/15/2019	3.375	175,437,500
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	912828MP2	150,000,000	02/15/2020	2/15/2020	3.625	151,078,125
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	912828T59	120,000,000	10/15/2019	10/15/2019	1.000	119,831,250
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	912828TR1	21,700,000	09/30/2019	9/30/2019	1.000	21,679,656
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	912828TV2	100,000,000	10/31/2019	10/31/2019	1.250	99,859,375
WELLS FARGO SECURITIES TREASURY REPO 2.1500 20190903	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	9499865W9	228,000,000	09/3/2019	9/03/2019	2.150	228,000,000

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WELLS FARGO SECURITIES TREASURY REPO 2.1600 20190905	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	9499865V1	72,000,000	09/5/2019	9/05/2019	2.160	72,000,000

* In the absence of a valid CUSIP, no security identifier is presented.

ARM – Adjustable Rate Mortgage

BAN – Bond Anticipation Note

CDA – Community Development Administration

CLN – Credit Linked Note

CMO – Collateralized Mortgage Obligation

COP – Certificate of Participation

DOT – Department of Transportation

EFA – Educational Facility Authority

ETC – Equipment Trust Certificate

FDIC TLGP – Security issued under the Federal Deposit Insurance Corporation Temporary Liquidity Guarantee Program.

FRN – Floating Rate Note

GO – General Obligation

HDA – Housing Development Authority

HEFA – Health & Educational Facility Authority

HFA – Health Facility Authority

HFC – Housing Finance Corp.

HFFA – Health Facility Financing Authority

HHEFA – Health & Higher Educational Facility Authority

IDA – Industrial Development Authority/Agency

IDB – Industrial Development Bond

IDC – Industrial Development Corp.

IDRB – Industrial Development Revenue Bond

IO – Interest Only security for which the fund receives interest on notional principal (par)

PCR – Pollution Control Revenue

PFA – Public Finance Authority

PTC – Pass-Through Certificate

RAC – Revenue Anticipation Certificate

RAN – Revenue Anticipation Note

RAW – Revenue Anticipation Warrant

RIB – Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term interest rates and the rate presented is the effective rate at period-end.

STEP – Stepped coupon bond for which the coupon rate of interest will adjust on specified future date(s)

TAN – Tax Anticipation Note

TAW – Tax Anticipation Warrant

TECP – Tax-Exempt Commercial Paper

TRAN – Tax Revenue Anticipation Note

VR – Variable Rate; rate shown is effective rate at period-end

Following is a link to the SEC website where the fund's Form N-MFP filings are available:

<https://www.sec.gov/cgi-bin/browse-edgar?action=getcompany&CIK=s000002169&type=N-MFP&dateb=&count=20&scd=filings>

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