



T. Rowe Price U.S. Treasury Money Fund

Fund Information and Unaudited Holdings as of 5/31/2019

Weighted Average Maturity: 43 days

Weighted Average Life: 99 days

Issuer	Category of Investment	CUSIP*	Principal Amount	Maturity Date	Final Maturity Date	Coupon Rate %	Amortized Cost Value
BANK OF AMERICA SEC TREASURY REPO 2.4800 20190603	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	0609979Z8	35,000,000	06/3/2019	6/03/2019	2.480	35,000,000
BNP PARIBAS PARIS TREASURY REPO 2.4600 20190605	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	0559751M8	139,000,000	06/5/2019	6/05/2019	2.460	139,000,000
BNP PARIBAS PARIS TREASURY REPO 2.4800 20190603	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	0559751P1	230,000,000	06/3/2019	6/03/2019	2.480	230,000,000
CITIGROUP GLBL MKT INC TREASURY REPO 2.4600 20190605	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	1729951W2	139,000,000	06/5/2019	6/05/2019	2.460	139,000,000
CREDIT AGRICOLE TREASURY REPO 2.4700 20190606	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	2258966X2	83,000,000	06/6/2019	6/06/2019	2.470	83,000,000
CREDIT AGRICOLE TREASURY REPO 2.4800 20190603	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	2258966Z7	71,800,000	06/3/2019	6/03/2019	2.480	71,800,000
GOLDMAN SACHS & CO TREASURY REPO 2.4300 20190604	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	3819919H3	208,000,000	06/4/2019	6/04/2019	2.430	208,000,000
HSBC SEC USA INC TREASURY REPO 2.4600 20190605	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	4049914Z1	139,000,000	06/5/2019	6/05/2019	2.460	139,000,000
HSBC SEC USA INC TREASURY REPO 2.4700 20190606	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	4049915B3	194,000,000	06/6/2019	6/06/2019	2.470	194,000,000
HSBC SEC USA INC TREASURY REPO 2.4800 20190603	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	4049915D9	102,000,000	06/3/2019	6/03/2019	2.480	102,000,000
JP MORGAN SEC LLC TREASURY REPO 2.4800 20190603	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	6169991G3	132,000,000	06/3/2019	6/03/2019	2.480	132,000,000
RBC DS TREASURY REPO 2.4300 20190604	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	7809971M4	159,000,000	06/4/2019	6/04/2019	2.430	159,000,000
RBC DS TREASURY REPO 2.4800 20190603	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	7809971R3	318,000,000	06/3/2019	6/03/2019	2.480	318,000,000
TD SECURITIES USA LLC TREASURY REPO 2.4400 20190604	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	8919926T1	83,000,000	06/4/2019	6/04/2019	2.440	83,000,000
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796QR3	125,000,000	07/18/2019	7/18/2019	0.000	124,640,625
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796QV4	60,000,000	08/15/2019	8/15/2019	0.000	59,721,992
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796RA9	25,000,000	09/12/2019	9/12/2019	0.000	24,838,330

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UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796RF8	40,000,000	10/10/2019	10/10/2019	0.000	39,669,617
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796RW1	67,729,000	07/5/2019	7/05/2019	0.000	67,590,231
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796RZ4	21,181,000	07/11/2019	7/11/2019	0.000	21,129,577
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SA8	153,918,000	07/25/2019	7/25/2019	0.000	153,406,651
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SB6	164,550,000	08/1/2019	8/01/2019	0.000	163,928,389
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SC4	150,000,000	08/8/2019	8/08/2019	0.000	149,370,251
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SE0	80,000,000	08/22/2019	8/22/2019	0.000	79,592,000
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SF7	70,000,000	08/29/2019	8/29/2019	0.000	69,610,071
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SG5	100,000,000	09/5/2019	9/05/2019	0.000	99,398,139
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SK6	60,000,000	09/26/2019	9/26/2019	0.000	59,558,209
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SN0	77,795,000	10/17/2019	10/17/2019	0.000	77,119,048
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796SP5	98,405,000	10/24/2019	10/24/2019	0.000	97,505,961
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796VE6	99,610,000	06/4/2019	6/04/2019	0.000	99,603,746
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796VF3	200,000,000	06/11/2019	6/11/2019	0.000	199,898,888
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796VG1	100,000,000	06/18/2019	6/18/2019	0.000	99,905,000
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796VH9	159,800,000	06/25/2019	6/25/2019	0.000	159,576,857
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796VJ5	150,000,000	07/2/2019	7/02/2019	0.000	149,721,479
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796VN6	141,400,000	07/30/2019	7/30/2019	0.000	140,887,504
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	9128282M1	28,000,000	06/3/2019	7/31/2019	2.384	28,001,396
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	9128283B4	56,200,000	06/3/2019	10/31/2019	2.372	56,201,574
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	9128283T5	46,000,000	06/3/2019	1/31/2020	2.324	45,985,989
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	9128284K3	75,629,000	06/3/2019	4/30/2020	2.357	75,618,615
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	9128285H9	122,603,000	06/3/2019	10/31/2020	2.369	122,508,796
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	9128285Y2	63,600,000	06/3/2019	1/31/2021	2.439	63,595,355
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	9128286Q8	148,600,000	06/3/2019	4/30/2021	2.488	148,588,978
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	912828Y53	158,587,000	06/3/2019	7/31/2020	2.367	158,540,157
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	912810ED6	138,072,000	08/15/2019	8/15/2019	8.125	139,582,163
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	9128282K5	45,700,000	07/31/2019	7/31/2019	1.375	45,621,453
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	9128282X7	191,468,000	09/30/2019	9/30/2019	1.375	190,869,663
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	912828LJ7	46,000,000	08/15/2019	8/15/2019	3.625	46,107,813
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	912828LY4	175,000,000	11/15/2019	11/15/2019	3.375	175,765,625
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	912828MP2	50,000,000	02/15/2020	2/15/2020	3.625	50,437,500
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	912828T59	50,000,000	10/15/2019	10/15/2019	1.000	49,750,000
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	912828TR1	21,700,000	09/30/2019	9/30/2019	1.000	21,601,672
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	912828TV2	100,000,000	10/31/2019	10/31/2019	1.250	99,546,875
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	912828WW6	47,042,000	07/31/2019	7/31/2019	1.625	46,983,198
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	912828XV7	39,800,000	06/30/2019	6/30/2019	1.250	39,762,688

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WELLS FARGO SECURITIES TREASURY REPO 2.4800 20190603	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	9499862L6	265,000,000	06/3/2019	6/03/2019	2.480	265,000,000

* 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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