



# T. Rowe Price U.S. Treasury Money Fund

Fund Information and Unaudited Holdings as of 8/31/2020

Weighted Average Maturity: 53 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 MONTREAL TREASURY REPO 0.0700 20200901	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		25,000,000	09/1/2020	9/01/2020	0.070	25,000,000
BNP PARIBAS PARIS TREASURY REPO 0.0700 20200901	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		76,000,000	09/1/2020	9/01/2020	0.070	76,000,000
CITIGROUP GLBL MKT INC TREASURY REPO 0.0700 20200901	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		170,000,000	09/1/2020	9/01/2020	0.070	170,000,000
CREDIT AGRICOLE TREASURY REPO 0.0700 20200901	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		79,380,000	09/1/2020	9/01/2020	0.070	79,380,000
FIXED INCOME CLEARING SSBT TREASURY REPO 0.0700 20200901	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		179,000,000	09/1/2020	9/01/2020	0.070	179,000,000
GOLDMAN SACHS & CO TREASURY REPO 0.0700 20200901	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		19,000,000	09/1/2020	9/01/2020	0.070	19,000,000
HSBC SEC USA INC TREASURY REPO 0.0700 20200901	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		64,000,000	09/1/2020	9/01/2020	0.070	64,000,000
JP MORGAN SEC LLC TREASURY REPO 0.0700 20200901	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		127,000,000	09/1/2020	9/01/2020	0.070	127,000,000
RBC DS TREASURY REPO 0.0700 20200901	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		127,000,000	09/1/2020	9/01/2020	0.070	127,000,000
RBC DS TREASURY REPO 0.0700 20200901	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		196,000,000	09/1/2020	9/01/2020	0.070	196,000,000
TD SECURITIES USA LLC TREASURY REPO 0.0700 20200902	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	8919922E8	146,000,000	09/2/2020	9/02/2020	0.070	146,000,000
UNITED STATES CASH MANAGEMENT BILL	U.S. Treasury Debt	9127964H9	85,000,000	10/13/2020	10/13/2020	0.000	84,991,075
UNITED STATES CASH MANAGEMENT BILL	U.S. Treasury Debt	9127964S5	62,600,000	11/17/2020	11/17/2020	0.000	62,586,610
UNITED STATES CASH MANAGEMENT BILL	U.S. Treasury Debt	9127964T3	78,500,000	11/24/2020	11/24/2020	0.000	78,481,684
UNITED STATES CASH MANAGEMENT BILL	U.S. Treasury Debt	9127964U0	128,854,000	12/1/2020	12/01/2020	0.000	128,819,800
UNITED STATES CASH MANAGEMENT BILL	U.S. Treasury Debt	9127965B1	105,330,000	12/8/2020	12/08/2020	0.000	105,299,894
UNITED STATES CASH MANAGEMENT BILL	U.S. Treasury Debt	9127965F2	250,000,000	12/29/2020	12/29/2020	0.000	249,909,098
UNITED STATES CASH MANAGEMENT BILL	U.S. Treasury Debt	912796A82	70,000,000	01/26/2021	1/26/2021	0.000	69,968,558
UNITED STATES CASH MANAGEMENT BILL	U.S. Treasury Debt	912796B65	88,600,000	02/2/2021	2/02/2021	0.000	88,558,308
UNITED STATES TREASURY BILL	U.S. Treasury Debt	9127962F5	26,842,500	03/25/2021	3/25/2021	0.000	26,824,922

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UNITED STATES TREASURY BILL	U.S. Treasury Debt	9127962G3	269,024,000	09/17/2020	9/17/2020	0.000	269,013,239
UNITED STATES TREASURY BILL	U.S. Treasury Debt	9127962H1	145,400,000	09/24/2020	9/24/2020	0.000	145,391,640
UNITED STATES TREASURY BILL	U.S. Treasury Debt	9127962J7	290,500,000	10/1/2020	10/01/2020	0.000	290,477,001
UNITED STATES TREASURY BILL	U.S. Treasury Debt	9127962R9	64,460,000	10/15/2020	10/15/2020	0.000	64,452,516
UNITED STATES TREASURY BILL	U.S. Treasury Debt	9127962S7	185,937,000	10/22/2020	10/22/2020	0.000	185,909,342
UNITED STATES TREASURY BILL	U.S. Treasury Debt	9127962T5	148,600,000	10/29/2020	10/29/2020	0.000	148,576,059
UNITED STATES TREASURY BILL	U.S. Treasury Debt	9127962Z1	281,400,000	11/12/2020	11/12/2020	0.000	281,343,720
UNITED STATES TREASURY BILL	U.S. Treasury Debt	9127963J6	52,662,000	12/10/2020	12/10/2020	0.000	52,646,640
UNITED STATES TREASURY BILL	U.S. Treasury Debt	9127963K3	73,000,000	12/17/2020	12/17/2020	0.000	72,977,218
UNITED STATES TREASURY BILL	U.S. Treasury Debt	9127963T4	100,000,000	01/7/2021	1/07/2021	0.000	99,960,889
UNITED STATES TREASURY BILL	U.S. Treasury Debt	9127963V9	180,000,000	01/21/2021	1/21/2021	0.000	179,925,449
UNITED STATES TREASURY BILL	U.S. Treasury Debt	9127963X5	199,000,000	09/8/2020	9/08/2020	0.000	198,996,325
UNITED STATES TREASURY BILL	U.S. Treasury Debt	9127963Y3	134,150,000	09/15/2020	9/15/2020	0.000	134,145,305
UNITED STATES TREASURY BILL	U.S. Treasury Debt	9127963Z0	115,000,000	09/22/2020	9/22/2020	0.000	114,993,963
UNITED STATES TREASURY BILL	U.S. Treasury Debt	9127964A4	212,600,000	09/29/2020	9/29/2020	0.000	212,585,118
UNITED STATES TREASURY BILL	U.S. Treasury Debt	9127964C0	149,500,000	02/11/2021	2/11/2021	0.000	149,428,925
UNITED STATES TREASURY BILL	U.S. Treasury Debt	9127964D8	149,500,000	02/18/2021	2/18/2021	0.000	149,425,873
UNITED STATES TREASURY BILL	U.S. Treasury Debt	9127964G1	272,300,000	10/6/2020	10/06/2020	0.000	272,276,174
UNITED STATES TREASURY BILL	U.S. Treasury Debt	9127964J5	68,000,000	10/20/2020	10/20/2020	0.000	67,991,670
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796TJ8	574,659,000	09/10/2020	9/10/2020	0.000	574,646,070
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796TN9	415,000,000	10/8/2020	10/08/2020	0.000	414,957,346
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796TP4	56,975,000	11/5/2020	11/05/2020	0.000	56,964,713
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796TU3	52,300,000	12/3/2020	12/03/2020	0.000	52,286,489
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796TY5	51,630,000	12/31/2020	12/31/2020	0.000	51,610,911
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796UC1	310,000,000	01/28/2021	1/28/2021	0.000	309,858,863
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796XE4	166,500,000	02/25/2021	2/25/2021	0.000	166,409,952
UNITED STATES TREASURY BILL	U.S. Treasury Debt	912796XH7	464,700,000	09/3/2020	9/03/2020	0.000	464,697,416
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	9128285H9	172,603,000	09/1/2020	10/31/2020	0.145	172,611,962
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	9128285Y2	158,600,000	09/1/2020	1/31/2021	0.215	158,663,034
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	9128286Q8	162,400,000	09/1/2020	4/30/2021	0.239	162,521,141
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	9128287G9	150,500,000	09/1/2020	7/31/2021	0.320	150,763,158
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	912828YN4	198,900,000	09/1/2020	10/31/2021	0.400	199,532,621
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	912828Z45	136,980,000	09/1/2020	1/31/2022	0.254	137,207,839
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	912828ZK9	113,112,000	09/1/2020	4/30/2022	0.214	113,230,895
UNITED STATES TREASURY FLOATING RATE NOTE	U.S. Treasury Debt	91282CAA9	97,200,000	09/1/2020	7/31/2022	0.155	97,203,016
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	9128284B3	50,000,000	03/15/2021	3/15/2021	2.375	50,601,563
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	9128285B2	77,616,000	09/30/2020	9/30/2020	2.750	77,773,658
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	9128285Q9	100,000,000	11/30/2020	11/30/2020	2.750	100,640,625

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UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	9128285S5	41,000,000	12/31/2020	12/31/2020	2.500	41,320,313
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	912828C57	45,000,000	03/31/2021	3/31/2021	2.250	45,548,438
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	912828M98	50,000,000	11/30/2020	11/30/2020	1.625	50,179,688
UNITED STATES TREASURY NOTE/BOND	U.S. Treasury Debt	912828PC8	173,000,000	11/15/2020	11/15/2020	2.625	173,865,000
WELLS FARGO SECURITIES TREASURY REPO 0.0700 20200901	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		70,000,000	09/1/2020	9/01/2020	0.070	70,000,000

\* 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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