



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

Fund Information and Unaudited Holdings as of 3/31/2019

Weighted Average Maturity: 40 days

Weighted Average Life: 73 days

| Issuer   | Category of Investment  | CUSIP*    | Principal Amount | Maturity Date | Final Maturity Date | Coupon Rate % | Amortized Cost Value |
|--|---|-----------|------------------|---------------|---------------------|---------------|----------------------|
| BANK OF AMERICA SEC TREASURY REPO 2.5800 20190401    | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | 0609978D8 | 22,000,000       | 04/1/2019     | 4/01/2019           | 2.580         | 22,000,000           |
| BNP PARIBAS PARIS TREASURY REPO 2.5800 20190401      | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | 0559758E9 | 181,000,000      | 04/1/2019     | 4/01/2019           | 2.580         | 181,000,000          |
| BNP PARIBAS PARIS TREASURY REPO 2.7000 20190403      | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | 0559758B5 | 159,000,000      | 04/3/2019     | 4/03/2019           | 2.700         | 159,000,000          |
| CITIGROUP GLBL MKT INC TREASURY REPO 2.7000 20190403 | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | 1729958U9 | 159,000,000      | 04/3/2019     | 4/03/2019           | 2.700         | 159,000,000          |
| CREDIT AGRICOLE TREASURY REPO 2.6000 20190401        | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | 2258964N6 | 33,100,000       | 04/1/2019     | 4/01/2019           | 2.600         | 33,100,000           |
| GOLDMAN SACHS & CO TREASURY REPO 2.6200 20190402     | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | 3819916W3 | 239,000,000      | 04/2/2019     | 4/02/2019           | 2.620         | 239,000,000          |
| HSBC SEC USA INC TREASURY REPO 2.5800 20190401       | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | 4049912N0 | 63,000,000       | 04/1/2019     | 4/01/2019           | 2.580         | 63,000,000           |
| HSBC SEC USA INC TREASURY REPO 2.7000 20190403       | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | 4049912J9 | 159,000,000      | 04/3/2019     | 4/03/2019           | 2.700         | 159,000,000          |
| HSBC SEC USA INC TREASURY REPO 2.7000 20190404       | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | 4049912L4 | 223,000,000      | 04/4/2019     | 4/04/2019           | 2.700         | 223,000,000          |
| JP MORGAN SEC LLC TREASURY REPO 2.5800 20190401      | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | 6169998M3 | 82,000,000       | 04/1/2019     | 4/01/2019           | 2.580         | 82,000,000           |
| RBC DS TREASURY REPO 2.5300 20190401                 | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | 7809978H8 | 198,000,000      | 04/1/2019     | 4/01/2019           | 2.530         | 198,000,000          |
| RBC DS TREASURY REPO 2.6600 20190402                 | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | 7809978D7 | 183,000,000      | 04/2/2019     | 4/02/2019           | 2.660         | 183,000,000          |
| TD SECURITIES USA LLC TREASURY REPO 2.7500 20190402  | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | 8919924X4 | 64,000,000       | 04/2/2019     | 4/02/2019           | 2.750         | 64,000,000           |
| UNITED STATES TREASURY BILL                          | U.S. Treasury Debt  | 912796QC6 | 181,370,000      | 04/25/2019    | 4/25/2019           | 0.000         | 181,088,273          |
| UNITED STATES TREASURY BILL                          | U.S. Treasury Debt  | 912796QV4 | 60,000,000       | 08/15/2019    | 8/15/2019           | 0.000         | 59,458,267           |
| UNITED STATES TREASURY BILL                          | U.S. Treasury Debt  | 912796RA9 | 25,000,000       | 09/12/2019    | 9/12/2019           | 0.000         | 24,729,514           |
| UNITED STATES TREASURY BILL                          | U.S. Treasury Debt  | 912796RD3 | 100,000,000      | 04/4/2019     | 4/04/2019           | 0.000         | 99,980,333           |
| UNITED STATES TREASURY BILL                          | U.S. Treasury Debt  | 912796RG6 | 269,982,000      | 04/11/2019    | 4/11/2019           | 0.000         | 269,800,513          |

| Issuer   | Category of Investment  | CUSIP*    | Principal Amount | Maturity Date | Final Maturity Date | Coupon Rate % | Amortized Cost Value |
|--|---|-----------|------------------|---------------|---------------------|---------------|----------------------|
| UNITED STATES TREASURY BILL                          | U.S. Treasury Debt  | 912796RH4 | 217,000,000      | 04/18/2019    | 4/18/2019           | 0.000         | 216,752,529          |
| UNITED STATES TREASURY BILL                          | U.S. Treasury Debt  | 912796RJ0 | 149,155,000      | 05/2/2019     | 5/02/2019           | 0.000         | 148,852,526          |
| UNITED STATES TREASURY BILL                          | U.S. Treasury Debt  | 912796RZ4 | 21,181,000       | 07/11/2019    | 7/11/2019           | 0.000         | 21,039,570           |
| UNITED STATES TREASURY BILL                          | U.S. Treasury Debt  | 912796SA8 | 53,918,000       | 07/25/2019    | 7/25/2019           | 0.000         | 53,508,073           |
| UNITED STATES TREASURY BILL                          | U.S. Treasury Debt  | 912796SB6 | 164,550,000      | 08/1/2019     | 8/01/2019           | 0.000         | 163,225,601          |
| UNITED STATES TREASURY BILL                          | U.S. Treasury Debt  | 912796SC4 | 150,000,000      | 08/8/2019     | 8/08/2019           | 0.000         | 148,718,063          |
| UNITED STATES TREASURY BILL                          | U.S. Treasury Debt  | 912796SE0 | 80,000,000       | 08/22/2019    | 8/22/2019           | 0.000         | 79,240,511           |
| UNITED STATES TREASURY BILL                          | U.S. Treasury Debt  | 912796SF7 | 70,000,000       | 08/29/2019    | 8/29/2019           | 0.000         | 69,311,667           |
| UNITED STATES TREASURY BILL                          | U.S. Treasury Debt  | 912796SG5 | 100,000,000      | 09/5/2019     | 9/05/2019           | 0.000         | 98,968,597           |
| UNITED STATES TREASURY BILL                          | U.S. Treasury Debt  | 912796SK6 | 60,000,000       | 09/26/2019    | 9/26/2019           | 0.000         | 59,298,383           |
| UNITED STATES TREASURY BILL                          | U.S. Treasury Debt  | 912796UV9 | 304,130,000      | 04/2/2019     | 4/02/2019           | 0.000         | 304,109,386          |
| UNITED STATES TREASURY BILL                          | U.S. Treasury Debt  | 912796UX5 | 140,000,000      | 04/16/2019    | 4/16/2019           | 0.000         | 139,860,875          |
| UNITED STATES TREASURY BILL                          | U.S. Treasury Debt  | 912796UY3 | 175,000,000      | 04/23/2019    | 4/23/2019           | 0.000         | 174,742,799          |
| UNITED STATES TREASURY BILL                          | U.S. Treasury Debt  | 912796UZ0 | 75,000,000       | 04/30/2019    | 4/30/2019           | 0.000         | 74,855,906           |
| UNITED STATES TREASURY FLOATING RATE NOTE            | U.S. Treasury Debt  | 9128282M1 | 28,000,000       | 04/1/2019     | 7/31/2019           | 2.485         | 28,001,932           |
| UNITED STATES TREASURY FLOATING RATE NOTE            | U.S. Treasury Debt  | 9128283B4 | 56,200,000       | 04/1/2019     | 10/31/2019          | 2.473         | 56,200,715           |
| UNITED STATES TREASURY FLOATING RATE NOTE            | U.S. Treasury Debt  | 9128283T5 | 46,000,000       | 04/1/2019     | 1/31/2020           | 2.425         | 45,972,849           |
| UNITED STATES TREASURY FLOATING RATE NOTE            | U.S. Treasury Debt  | 9128284K3 | 75,629,000       | 04/1/2019     | 4/30/2020           | 2.458         | 75,573,931           |
| UNITED STATES TREASURY FLOATING RATE NOTE            | U.S. Treasury Debt  | 9128285H9 | 72,603,000       | 04/2/2019     | 10/31/2020          | 2.470         | 72,469,959           |
| UNITED STATES TREASURY FLOATING RATE NOTE            | U.S. Treasury Debt  | 9128285Y2 | 53,600,000       | 04/2/2019     | 1/31/2021           | 2.540         | 53,542,412           |
| UNITED STATES TREASURY FLOATING RATE NOTE            | U.S. Treasury Debt  | 912828Y53 | 108,587,000      | 04/1/2019     | 7/31/2020           | 2.468         | 108,471,931          |
| UNITED STATES TREASURY NOTE/BOND                     | U.S. Treasury Debt  | 912810ED6 | 138,072,000      | 08/15/2019    | 8/15/2019           | 8.125         | 140,876,588          |
| UNITED STATES TREASURY NOTE/BOND                     | U.S. Treasury Debt  | 9128282K5 | 45,700,000       | 07/31/2019    | 7/31/2019           | 1.375         | 45,535,766           |
| UNITED STATES TREASURY NOTE/BOND                     | U.S. Treasury Debt  | 9128282X7 | 91,468,000       | 09/30/2019    | 9/30/2019           | 1.375         | 90,982,076           |
| UNITED STATES TREASURY NOTE/BOND                     | U.S. Treasury Debt  | 912828D23 | 83,425,000       | 04/30/2019    | 4/30/2019           | 1.625         | 83,359,824           |
| UNITED STATES TREASURY NOTE/BOND                     | U.S. Treasury Debt  | 912828KQ2 | 261,250,000      | 05/15/2019    | 5/15/2019           | 3.125         | 261,413,281          |
| UNITED STATES TREASURY NOTE/BOND                     | U.S. Treasury Debt  | 912828LJ7 | 46,000,000       | 08/15/2019    | 8/15/2019           | 3.625         | 46,186,875           |
| UNITED STATES TREASURY NOTE/BOND                     | U.S. Treasury Debt  | 912828MP2 | 50,000,000       | 02/15/2020    | 2/15/2020           | 3.625         | 50,507,813           |
| UNITED STATES TREASURY NOTE/BOND                     | U.S. Treasury Debt  | 912828ST8 | 90,730,000       | 04/30/2019    | 4/30/2019           | 1.250         | 90,630,764           |
| UNITED STATES TREASURY NOTE/BOND                     | U.S. Treasury Debt  | 912828TR1 | 21,700,000       | 09/30/2019    | 9/30/2019           | 1.000         | 21,544,031           |
| UNITED STATES TREASURY NOTE/BOND                     | U.S. Treasury Debt  | 912828WW6 | 47,042,000       | 07/31/2019    | 7/31/2019           | 1.625         | 46,909,694           |
| UNITED STATES TREASURY NOTE/BOND                     | U.S. Treasury Debt  | 912828XV7 | 39,800,000       | 06/30/2019    | 6/30/2019           | 1.250         | 39,675,625           |
| WELLS FARGO SECURITIES TREASURY REPO 2.6000 20190401 | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | 9499869M7 | 110,000,000      | 04/1/2019     | 4/01/2019           | 2.600         | 110,000,000          |

\* 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

**RI** – 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>

CUSIP identifiers have been provided by CUSIP Global Services, managed on behalf of the American Bankers Association by Standard & Poor's Financial Services, LLC, and are not for use or dissemination in a manner that would serve as a substitute for any CUSIP service. The CUSIP Database, ©2010 American Bankers Association. "CUSIP" is a registered trademark of the American Bankers Association.