T. Rowe Price U.S. Treasury Intermediate Index Fund **12/31/2023**

(Unaudited)

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value ($)	% of Net Assets
Government National Mortgage Assn.	6	11/15/36	4,149	4,294	0.001%
Government National Mortgage Assn.	9.5	1/20/25	71	71	0.000%
Government National Mortgage Assn.	6	3/15/36	30,505	31,394	0.004%
Government National Mortgage Assn.	6.5	5/15/24	13	13	0.000%
Government National Mortgage Assn.	6	5/20/38	26,361	27,840	0.003%
Government National Mortgage Assn.	8	7/15/25	262	262	0.000%
Government National Mortgage Assn.	6	7/20/37	17,941	18,947	0.002%
Government National Mortgage Assn.	6	8/20/34	53,261	56,245	0.007%
Government National Mortgage Association	2.5	1/20/50	751,683	635,730	0.077%
TRP Treasury Reserve	5.4		5,934,313	5,934,313	0.722%
U.S. Treasury Bonds	1.38	11/15/31	23,550,000	19,579,617	2.384%
U.S. Treasury Bonds	4.13	11/15/32	21,030,000	21,407,883	2.606%
U.S. Treasury Bonds	4.5	11/15/33	5,015,000	5,273,586	0.642%
U.S. Treasury Bonds	1.13	2/15/31	23,180,000	19,366,166	2.358%
U.S. Treasury Bonds	1.88	2/15/32	22,520,000	19,384,794	2.360%
U.S. Treasury Bonds	3.5	2/15/33	20,445,000	19,854,012	2.417%
U.S. Treasury Bonds	1.63	5/15/31	20,440,000	17,552,850	2.137%
U.S. Treasury Bonds	2.88	5/15/32	21,675,000	20,117,109	2.449%
U.S. Treasury Bonds	1.25	8/15/31	24,410,000	20,229,788	2.463%
U.S. Treasury Bonds	2.75	8/15/32	19,330,000	17,729,234	2.158%
U.S. Treasury Bonds	3.88	8/15/33	22,675,000	22,682,086	2.761%
U.S. Treasury Inflation Indexed Bonds	1.38	7/15/33	8,824,679	8,573,727	1.044%
U.S. Treasury Notes	4.88	10/31/28	21,485,000	22,438,397	2.732%
U.S. Treasury Notes	4	10/31/29	7,425,000	7,466,766	0.909%
U.S. Treasury Notes	4.88	10/31/30	8,035,000	8,509,567	1.036%
U.S. Treasury Notes	4.38	11/30/28	36,290,000	37,157,558	4.523%
U.S. Treasury Notes	3.88	11/30/29	13,265,000	13,252,564	1.613%
U.S. Treasury Notes	4.38	11/30/30	28,380,000	29,218,097	3.557%
U.S. Treasury Notes	3.75	12/31/28	22,900,000	22,806,969	2.776%
U.S. Treasury Notes	3.88	12/31/29	6,995,000	6,989,535	0.851%
U.S. Treasury Notes	3.88	12/31/30	9,530,000	9,460,014	1.152%
U.S. Treasury Notes	3.5	1/31/28	21,480,000	21,154,444	2.575%
U.S. Treasury Notes	1.75	1/31/29	10,600,000	9,569,813	1.165%
U.S. Treasury Notes	3.5	1/31/30	7,050,000	6,902,391	0.840%
U.S. Treasury Notes	1.88	2/28/29	24,425,000	22,158,055	2.697%
U.S. Treasury Notes	4	2/28/30	19,515,000	19,630,870	2.390%
U.S. Treasury Notes	4	2/29/28	33,785,000	33,911,694	4.128%
U.S. Treasury Notes	3.63	3/31/28	21,035,000	20,811,503	2.534%
U.S. Treasury Notes	2.38	3/31/29	8,380,000	7,785,544	0.948%
U.S. Treasury Notes	3.63	3/31/30	6,115,000	6,026,141	0.734%
U.S. Treasury Notes	3.5	4/30/28	19,565,000	19,265,411	2.345%
U.S. Treasury Notes	2.88	4/30/29	8,150,000	7,759,055	0.945%
U.S. Treasury Notes	3.5	4/30/30	6,835,000	6,686,552	0.814%
U.S. Treasury Notes	3.63	5/31/28	32,270,000	31,947,300	3.889%
U.S. Treasury Notes	2.75	5/31/29	19,565,000	18,488,925	2.251%
U.S. Treasury Notes	3.75	5/31/30	23,975,000	23,787,695	2.896%
U.S. Treasury Notes	4	6/30/28	20,330,000	20,434,827	2.488%
U.S. Treasury Notes	3.25	6/30/29	7,910,000	7,664,048	0.933%
U.S. Treasury Notes	3.75	6/30/30	7,035,000	6,978,940	0.850%
U.S. Treasury Notes	4.13	7/31/28	21,385,000	21,615,557	2.631%
U.S. Treasury Notes	2.63	7/31/29	8,005,000	7,504,688	0.914%
U.S. Treasury Notes	4	7/31/30	6,810,000	6,853,627	0.834%
U.S. Treasury Notes	4.38	8/31/28	34,835,000	35,597,016	4.333%
U.S. Treasury Notes	3.13	8/31/29	18,745,000	18,024,489	2.194%
U.S. Treasury Notes	4.13	8/31/30	27,065,000	27,437,144	3.340%
U.S. Treasury Notes	4.63	9/30/28	21,265,000	21,962,758	2.674%
U.S. Treasury Notes	3.88	9/30/29	8,315,000	8,305,905	1.011%
U.S. Treasury Notes	4.63	9/30/30	7,820,000	8,160,903	0.993%
Total Investments in Securities				**822,184,721**	

Options	Strike Price($)	Exercise Date	Shares/Par	Value ($)	% of Net Assets
US 10YR FUT OPTN Feb24C 111.5	111.50	1/26/2024	(727)	(1,283,609)	(0.156%)

Total Options	**(1,283,609)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
TYH4 UST 10YR FUT MAR 24	238	3/19/2024	26,867,970	590,897	3.271%
UXYH4 UST 10YR ULTRA FUT MAR 24	128	3/19/2024	15,106,001	538,729	1.839%

Total Futures Contracts	**1,129,626**
NET ASSETS	**821,442,387**
NET ASSET VALUE PER SHARE	
U.S. Treasury Intermediate Index Fund Shares ($681,209,350 / 133,075,280 Shares Outstanding)	**5.12**
U.S. Treasury Intermediate Index Fund- I Class Shares ($139,751,546 / 27,315,893 Shares Outstanding)	**5.12**
U.S. Treasury Intermediate Index Fund- Z Class Shares ($481,491 / 94,049 Shares Outstanding)	**5.12**

ADR American Depository Receipts
ADS American Depository Shares
AR Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
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
FDR Fiduciary Depository Receipt
FRN Floating Rate Note
GDR Global Depository Receipts
GDS Global Depository Shares
GO General Obligation
HDA Housing Development Authority
HEFA Health & Education Facility Authority
HFA Health Facility Authority
HFC Housing Finance Corp
HFFA Health Facility Financing Authority
HHEFA Health & Higher Education 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
PIK Payment-in-kind
PTC Pass-Through Certificate
RAC Revenue Anticipation Certificate
RAN Revenue Anticipation Note
RAW Revenue Anticipation Warrant
REIT Real Estate Investment Trust
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 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 dates(s)
TAN Tax Anticipation Note
TAW Tax Anticipation Warrant
TBA To Be Announced purchase commitment
TDFA Trade & Deposit Facility Agreement
TECP Tax-Exempt Commercial Paper
TRAN Tax Revenue Anticipation Note
VR Variable Rate; rate shown is effective rate at period end
VRDN Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.