

BALANCE SHEET SOLUTIONS

an alloya company

Bank Note Offerings

2/15/2019

Issuer	Coupon (%)	Maturity	Moody Rating	S&P Rating	Fitch Rating	Remaining Term (in years)	Spread to Interpolated Treasury (%)	Spread to Agency Benchmark (%)	Yield to Worst (%)	Amount Offered (\$ 000)	Price (\$)	Spread to Benchmark Treasury (%)	Benchmark	CUSIP
FIXED-RATE														
1-YEAR														
CITIBANK NA	2.100	6/12/2020	A1 *+	A+	A+	1.3	0.37		2.89	526	98.98	0.39	T 2 1/2 01/31/21	17325FAE8
CITIBANK NA	3.050	5/1/2020	A1 *+	A+	A+	1.2	0.35		2.88	50,000	100.18	0.38	T 2 1/2 01/31/21	17325FAN8
US BANK NA CINCINNATI	3.050	7/24/2020	A1	AA-	AA-	1.4	0.23		2.75	25,000	100.39	0.25	T 2 1/2 01/31/21	90331HNU3
GOLDMAN SACHS BANK USA	3.200	6/5/2020	A1	A+	A+	1.3	0.28		2.80	825	100.50	0.30	T 2 1/2 01/31/21	38148PP84
BRANCH BANKING & TRUST	2.250	6/1/2020	A1 *-	A	A+	1.3	0.27		2.79	4,310	99.32	0.29	T 2 1/2 01/31/21	07330NAR6
BRANCH BANKING & TRUST	2.100	1/15/2020	A1 *-	A	A+	0.9	0.24		2.77	1,751	99.40	0.27	T 2 1/2 01/31/21	07330NAN5
PNC BANK NA	2.000	5/19/2020	A2	A	A+	1.3	0.28		2.80	1,700	99.02	0.30	T 2 1/2 01/31/21	69353RFC7
SUNTRUST BANK	2.250	1/31/2020	Baa1 *+	A- *+	A- *+	1.0	0.26		2.79	5,000	99.50	0.29	T 2 1/2 01/31/21	86787EAR8
CITIZENS BANK NA/RI	2.250	3/2/2020	Baa1	A-	BBB+	1.0	0.38		2.91	4,370	99.33	0.41	T 2 1/2 01/31/21	17401QAG6
CAPITAL ONE NA	2.350	1/31/2020	Baa1	BBB+	A-	1.0	0.38		2.91	15,000	99.48	0.41	T 2 1/2 01/31/21	14042RFH9
2-YEARS														
WELLS FARGO BANK NA	2.600	1/15/2021	Aa2	A+	AA-	1.9	0.41	0.41	2.91	15,000	99.42	0.41	T 2 1/2 01/31/21	94988J5N3
CITIBANK NA	3.400	7/23/2021	A1 *+	A+	A+	2.4	0.47	0.52	2.96	2,807	100.98	0.46	T 2 1/2 01/31/21	17325FAQ1
CITIBANK NA	2.850	2/12/2021	A1 *+	A+	A+	2.0	0.37	0.38	2.87	17,500	99.95	0.37	T 2 1/2 01/31/21	17325FAL2
CITIBANK NA	2.125	10/20/2020	A1 *+	A+	A+	1.7	0.41	0.42	2.92	10,000	98.71	0.42	T 2 1/2 01/31/21	17325FAJ7
US BANK NA CINCINNATI	3.150	4/26/2021	A1	AA-	AA-	2.2	0.33	0.38	2.83	2,190	100.64	0.33	T 2 1/2 01/31/21	90331HNP4
US BANK NA CINCINNATI	2.050	10/23/2020	A1	AA-	AA-	1.7	0.23	0.24	2.74	2,000	98.87	0.24	T 2 1/2 01/31/21	90331HNG4
PNC BANK NA	2.150	4/29/2021	A2	A	A+	2.2	0.42	0.46	2.91	1,750	98.39	0.41	T 2 1/2 01/31/21	69353REW4
PNC BANK NA	2.500	1/22/2021	A2	A	A+	1.9	0.43	0.43	2.93	3,000	99.19	0.43	T 2 1/2 01/31/21	69353RFH6
PNC BANK NA	2.450	11/5/2020	A2	A	A+	1.7	0.39	0.40	2.90	5,000	99.25	0.40	T 2 1/2 01/31/21	69353REU8
MANUF & TRADERS TRUST CO	2.625	1/25/2021	A3	A	A	1.9	0.42	0.42	2.92	455	99.44	0.42	T 2 1/2 01/31/21	55279HAR1
CITIZENS BANK NA/RI	2.250	10/30/2020	Baa1	A-	BBB+	1.7	0.50	0.51	3.01	1,000	98.75	0.51	T 2 1/2 01/31/21	17401QAN1
COMPASS BANK	3.500	6/11/2021	Baa2	BBB+	BBB+	2.3	0.95	0.97	3.44	5,000	100.12	0.94	T 2 1/2 01/31/21	20453KAC9
3-YEARS														
PNC BANK NA	2.625	2/17/2022	A2	A	A+	3.0	0.51	0.46	2.99	252	98.96	0.51	T 2 1/2 02/15/22	69353RFB9
CITIZENS BANK NA/RI	3.250	2/14/2022	Baa1	A-	BBB+	3.0	0.72	0.70	3.20	5,000	100.14	0.72	T 2 1/2 02/15/22	17401QAS0
ZB NA	3.500	8/27/2021	N.A.	BBB+	BBB	2.5	0.87	0.92	3.36	2,155	100.33	0.86	T 2 1/2 01/31/21	98920AAA6
DISCOVER BANK	3.200	8/9/2021	Baa2	BBB	BBB+	2.5	0.81	0.87	3.30	250	99.76	0.80	T 2 1/2 01/31/21	25466AAF8
4-YEARS														
US BANK NA CINCINNATI	3.400	7/24/2023	A1	AA-	AA-	4.4	0.53	0.49	3.01	10,000	101.56	0.53	T 2 1/2 01/31/24	90331HNV1
HUNTINGTON NATIONAL BANK	2.500	8/7/2022	A3	A-	A-	3.5	0.69	0.66	3.17	360	97.82	0.69	T 2 1/2 02/15/22	44644AAB3
DISCOVER BANK	3.350	2/6/2023	Baa2	BBB	BBB+	4.0	1.13	1.10	3.61	750	99.03	1.13	T 2 1/2 01/31/24	25466AAK7
5-YEARS														
WELLS FARGO BANK NA	3.550	8/14/2023	Aa2	A+	AA-	4.5	0.67	0.60	3.15	617	101.61	0.67	T 2 1/2 01/31/24	94988J5R4

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Issuer	Current Coupon (%)	Maturity	Moody Rating	S&P Rating	Fitch Rating	Remaining Term (in years)	Spread to Interpolated Treasury (%)	Call Date	Yield to Call (%)	Amount Offered (\$ 000)	Price (\$)	Spread to Benchmark Treasury (%)	Benchmark	CUSIP
CALLABLE* / FIXED-TO-FLOAT														
SUNTRUST BANK	2.590	1/29/2021	Baa1 *	A- *	A- *	2.0	0.41	0.49	2.94	4,000	99.67	0.44	T 2 1/2 01/31/21	86787EAU1
JP MORGAN CHASE BANK NA	2.604	2/1/2021	Aa2	A+	AA	2.0	0.65	0.73	3.18	5,000	99.46	0.68	T 2 1/2 01/31/21	48125LRK0
JP MORGAN CHASE BANK NA	3.086	4/26/2021	Aa2	A+	AA	2.2	0.49	0.57	3.02	5,000	100.07	0.52	T 2 1/2 01/31/21	48125LRN4
US BANK NA CINCINNATI	3.104	5/21/2021	A1	AA-	AA-	2.3	0.32	0.34	2.84	5,000	100.32	0.34	T 2 1/2 01/31/21	90331HNS8
WELLS FARGO BANK NA	3.325	7/23/2021	Aa2	A+	AA-	2.4	0.53	0.55	3.05	2,000	100.37	0.55	T 2 1/2 01/31/21	94988J5P8
CITIBANK NA	3.165	2/19/2022	A1 *	A+e	A+	3.0	0.60	0.62	3.10	3,500	100.12	0.60	T 2 1/2 01/31/21	17325FAV0

* Excludes 1-month refunding call

Issuer	Current Coupon (%)	Maturity	Moody Rating	S&P Rating	Fitch Rating	Remaining Term (in years)	Floating Benchmark (%)	Spread to Benchmark (%)	Yield at Current Benchmark Level (%)	Amount Offered (\$ 000)	Price (\$)	Reset Frequency	Benchmark	CUSIP
FLOATING-RATE														
CITIBANK NA	3.056	5/1/2020	A1 *	A+	A+	1.2	2.68	0.16	2.84	2,760	100.19	Quarterly	3M LIBOR	17325FAP3
CITIBANK NA	3.276	6/12/2020	A1 *	A+	A+	1.3	2.68	0.21	2.89	10,000	100.39	Quarterly	3M LIBOR	17325FAD0
JP MORGAN CHASE BANK NA	2.968	9/1/2020	Aa2	A+	AA	1.5	2.68	0.11	2.79	6,000	100.07	Quarterly	3M LIBOR	48125LRQ7
JP MORGAN CHASE BANK NA	2.940	10/19/2020	Aa2	A+	AA	1.7	2.39	0.46	2.85	10,000	100.06	Daily	SOFR	48125LRR5
CITIBANK NA	3.061	10/20/2020	A1 *	A+	A+	1.7	2.68	0.23	2.91	6,750	100.14	Quarterly	3M LIBOR	17325FAK4
PNC BANK NA	3.011	1/22/2021	A2	A	A+	1.9	2.68	0.25	2.93	15,000	100.03	Quarterly	3M LIBOR	69353RFK9
US BANK NA CINCINNATI	3.048	2/4/2021	A1	AA-	AA-	2.0	2.68	0.21	2.89	1,225	100.20	Quarterly	3M LIBOR	90331HPB3
HUNTINGTON NATIONAL BANK	3.283	2/5/2021	A3	A-	A-	2.0	2.68	0.43	3.11	1,916	100.23	Quarterly	3M LIBOR	44644AAG2
REGIONS BANK	3.177	4/1/2021	Baa2	A-	BBB+	2.1	2.68	0.75	3.43	500	99.27	Quarterly	3M LIBOR	759187CC9
JP MORGAN CHASE BANK NA	3.105	4/26/2021	Aa2	A+	AA	2.2	2.68	0.28	2.96	20,000	100.10	Quarterly	3M LIBOR	48125LRP9
US BANK NA CINCINNATI	2.936	5/21/2021	A1	AA-	AA-	2.3	2.68	0.29	2.97	680	100.00	Quarterly	3M LIBOR	90331HNT6
CITIBANK NA	3.342	7/23/2021	A1 *	A+	A+	2.4	2.68	0.36	3.04	10,000	100.50	Quarterly	3M LIBOR	17325FAR9
WELLS FARGO BANK NA	3.272	7/23/2021	Aa2	A+	AA-	2.4	2.68	0.33	3.01	7,500	100.27	Quarterly	3M LIBOR	94988J5Q6
US BANK NA CINCINNATI	3.064	11/16/2021	A1	AA-	AA-	2.8	2.68	0.31	2.99	2,600	100.18	Quarterly	3M LIBOR	90331HNY5
CITIZENS BANK NA/RI	3.413	2/14/2022	Baa1	A-e	BBB+	3.0	2.68	0.61	3.29	700	100.30	Quarterly	3M LIBOR	17401QAT8
CITIBANK NA	3.213	2/19/2022	A1 *	A+e	A+	3.0	2.68	0.44	3.12	5,000	100.18	Quarterly	3M LIBOR	17325FAU2
PNC BANK NA	3.265	7/27/2022	A2	A	A+	3.5	2.68	0.59	3.27	500	99.73	Quarterly	3M LIBOR	69353RFF0
CITIZENS BANK NA/RI	3.753	3/29/2023	Baa1	A-	BBB+	4.1	2.68	0.96	3.64	995	99.98	Quarterly	3M LIBOR	17401QAR2

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