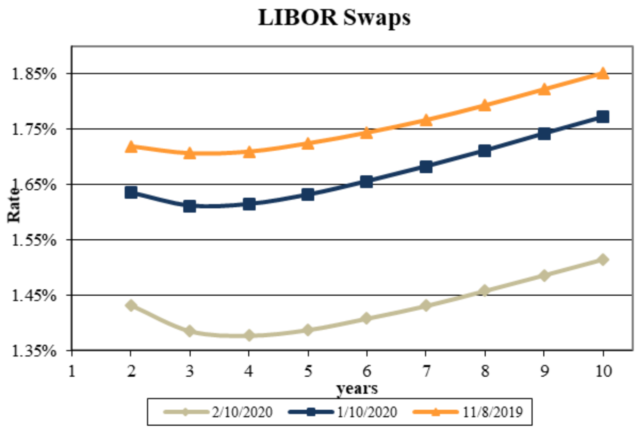
CenterState
CORRESPONDENT DIVISION

Derivative Market Rates

February 10, 2020



Yields & SWAPS

		SWAPS[1]	
	UST YIELDS	LIBOR	PRIME
2yr	1.39%	1.43%	4.39%
3yr	1.37%	1.39%	4.32%
5yr	1.38%	1.39%	4.28%
7yr	1.48%	1.43%	4.30%
10yr	1.56%	1.51%	4.36%

3mo LIBOR Caps

	2 year	3 year	5 year
2.50%	0.08%	0.13%	0.44%
3.00%	0.07%	0.10%	0.28%
3.50%	0.07%	0.08%	0.20%

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Short-term Rates

Fed Funds	1.75%
Prime	4.75%
1mo LIBOR	1.67%
3mo LIBOR	1.73%
6mo LIBOR	1.74%
1yr LIBOR	1.83%

Forward Rates

3 mo LIBOR

Mar-20	1.645%
Jun-20	1.535%
Sep-20	1.440%
Dec-20	1.395%
Mar-21	1.295%

Fed Funds Future

Feb-20	1.587%
Mar-20	1.575%
Apr-20	1.555%
May-20	1.505%
Jun-20	1.460%
Jul-20	1.435%
Aug-20	1.385%
Sep-20	1.350%
Oct-20	1.310%
Nov-20	1.280%
Dec-20	1.235%
Jan-21	1.195%

Amortizing LIBOR Swaps

We have upgraded our pricing matrix to provide. you with real-time updates and a more complete list of offerings that can be customized. Visit our new Resource Center and either log-in or register to access this free content: https://services.csbcorrespondent.com