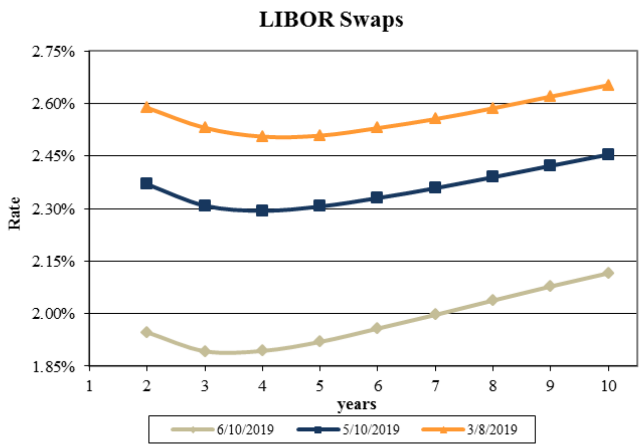
Derivative Market Rates

June 10, 2019

LIBOR Swaps



Short-term Rates

Fed Funds	2.50%
Prime	5.50%
1mo LIBOR	2.41%
3mo LIBOR	2.45%
6mo LIBOR	2.37%
1yr LIBOR	2.35%

Forward Rates

3 mo LIBOR

Jun-19	2.427%
Sep-19	2.110%
Dec-19	1.990%
Mar-20	1.825%
Jun-20	1.760%

Fed Funds Future

Jun-19	2.365%
Jul-19	2.340%
Aug-19	2.150%
Sep-19	2.080%
Oct-19	1.960%
Nov-19	1.880%
Dec-19	1.790%
Jan-20	1.730%
Feb-20	1.665%
Mar-20	1.655%
Apr-20	1.620%
May-20	1.595%

Yields & SWAPS

		SWAPS[1]	
	UST YIELDS	LIBOR	PRIME
2yr	1.88%	1.95%	4.79%
3yr	1.85%	1.89%	4.73%
5yr	1.89%	1.92%	4.72%
7yr	2.01%	2.00%	4.78%
10yr	2.13%	2.12%	4.88%

3mo LIBOR Caps

	2 year	3 year	5 year
3.00%	0.13%	0.28%	0.72%
3.50%	0.11%	0.20%	0.50%
4.00%	0.09%	0.16%	0.37%

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