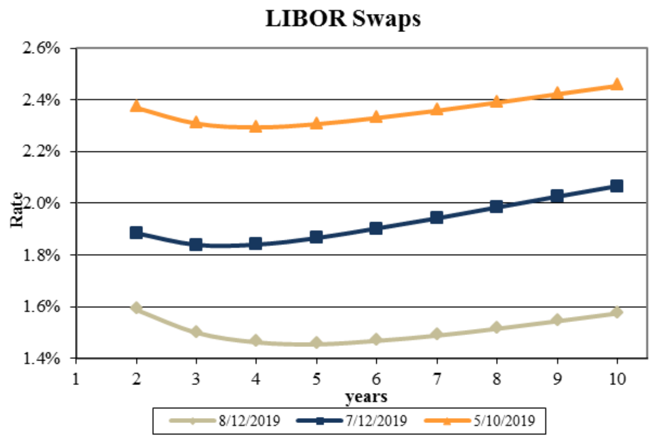
CenterState
CORRESPONDENT DIVISION

Derivative Market Rates

August 12, 2019

LIBOR Swaps



Short-term Rates

Fed Funds	2.25%
Prime	5.25%
1mo LIBOR	2.19%
3mo LIBOR	2.18%
6mo LIBOR	2.05%
1yr LIBOR	1.99%

Forward Rates

3 mo LIBOR	
Sep-19	2.015%
Dec-19	1.820%
Mar-20	1.550%
Jun-20	1.430%
Sep-20	1.355%

Fed Funds Future	
Aug-19	2.130%
Sep-19	2.000%
Oct-19	1.795%
Nov-19	1.625%
Dec-19	1.535%
Jan-20	1.475%
Feb-20	1.380%
Mar-20	1.350%
Apr-20	1.305%
May-20	1.255%
Jun-20	1.220%
Jul-20	1.200%

Yields & SWAPS

		SWAPS[1]	
	UST YIELDS	LIBOR	PRIME
2yr	1.59%	1.59%	4.39%
3yr	1.53%	1.50%	4.29%
5yr	1.52%	1.46%	4.23%
7yr	1.59%	1.49%	4.27%
10yr	1.68%	1.57%	4.33%

3mo LIBOR Caps

	2 year	3 year	5 year
3.00%	0.10%	0.18%	0.48%
3.50%	0.08%	0.13%	0.35%
4.00%	0.08%	0.11%	0.26%

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