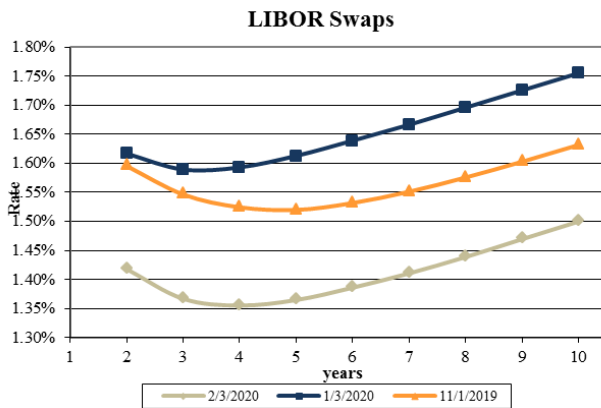


Derivative Market Rates

February 3, 2020

LIBOR Swaps



Short-term Rates

Fed Funds	1.75%
Prime	4.75%
1mo LIBOR	1.66%
3mo LIBOR	1.75%
6mo LIBOR	1.75%
1yr LIBOR	1.81%

Forward Rates

3 mo LIBOR	
Mar-20	1.655%
Jun-20	1.520%
Sep-20	1.400%
Dec-20	1.365%
Mar-21	1.255%

Fed Funds Future	
Feb-20	1.593%
Mar-20	1.570%
Apr-20	1.540%
May-20	1.480%
Jun-20	1.430%
Jul-20	1.395%
Aug-20	1.335%
Sep-20	1.300%
Oct-20	1.250%
Nov-20	1.215%
Dec-20	1.170%
Jan-21	1.130%

Yields & SWAPS¹

	UST YIELDS	LIBOR	PRIME
2yr	1.36%	1.42%	4.35%
3yr	1.34%	1.37%	4.27%
5yr	1.36%	1.37%	4.23%
7yr	1.46%	1.41%	4.26%
10yr	1.55%	1.50%	4.32%

3mo LIBOR Caps

	2 year	3 year	5 year
2.50%	0.08%	0.14%	0.46%
3.00%	0.07%	0.10%	0.30%
3.50%	0.07%	0.09%	0.21%



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>

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