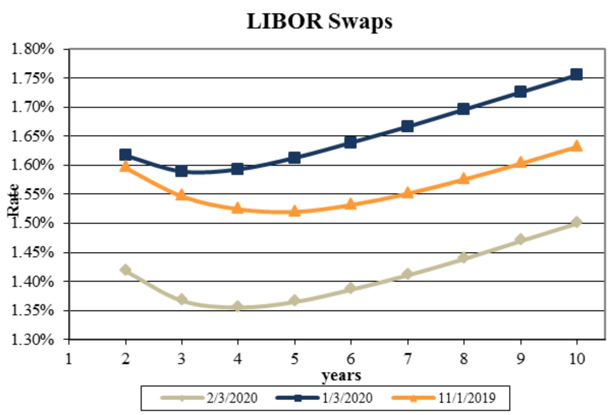
CenterState
CORRESPONDENT DIVISION

# 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 & SWAPS

| | | SWAPS[1] | |
|---|---|---|---|
| | 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