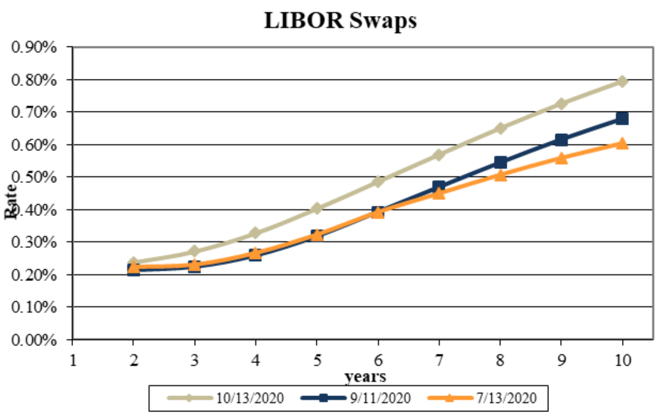
CenterState
CORRESPONDENT DIVISION

Derivative Market Rates

October 13, 2020

LIBOR Swaps



Yields & SWAPS

	UST YIELDS	SWAPS[1] LIBOR	SWAPS[1] PRIME
2yr	0.15%	0.24%	3.24%
3yr	0.19%	0.27%	3.25%
5yr	0.33%	0.40%	3.36%
7yr	0.54%	0.57%	3.51%
10yr	0.76%	0.79%	3.70%

3mo LIBOR Caps

	2 year	3 year	5 year
0.75%	0.11%	0.22%	0.70%
1.00%	0.10%	0.22%	0.57%
1.25%	0.09%	0.19%	0.48%

Short-term Rates

Fed Funds	0.25%
Prime	3.25%
1mo LIBOR	0.15%
3mo LIBOR	0.22%
6mo LIBOR	0.25%
1yr LIBOR	0.35%

Forward Rates

3 mo LIBOR

Dec-20	0.240%
Mar-21	0.210%
Jun-21	0.200%
Sep-21	0.200%
Dec-21	0.230%

Fed Funds Future

Oct-20	0.090%
Nov-20	0.085%
Dec-20	0.080%
Jan-21	0.075%
Feb-21	0.065%
Mar-21	0.065%
Apr-21	0.065%
May-21	0.060%
Jun-21	0.060%
Jul-21	0.055%
Aug-21	0.055%
Sep-21	0.055%

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