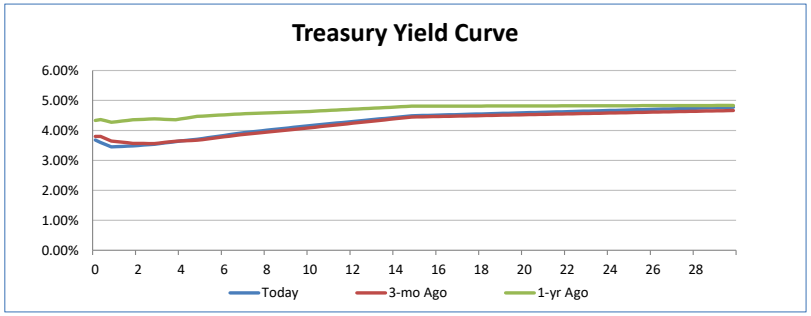
Bonds

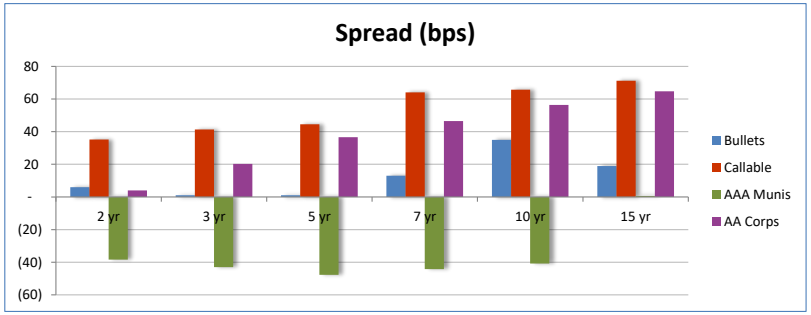
Thursday, 02/12/2026, 09:37 AM

BPS Capital Management, Inc.

Key Rates	Yield	Day Chg	1Wk Chg	1Mo Chg
Eff Fed Funds	3.64%	0.00%	0.00%	0.00%
Tgt Fed Funds	3.75%	0.00%	0.00%	0.00%
Prime	6.75%	0.00%	0.00%	0.00%
1-mo Libor	4.96%	0.00%	-0.01%	-0.35%
3-mo Libor	4.85%	0.00%	-0.08%	-0.42%
6-mo Libor	4.68%	-0.01%	-0.08%	-0.45%
1 yr Libor	6.04%	0.08%	0.12%	0.31%
COFI	0.22%	0.01%	0.01%	0.01%
SOFR	3.65%	0.00%	0.01%	0.01%

Treasuries	Yield	Day Chg	1Wk Chg	1Mo Chg
1-mo	3.68%	0.00%	0.01%	0.06%
3-mo	3.68%	-0.01%	0.02%	0.07%
6-mo	3.60%	-0.01%	0.02%	0.00%
1 yr	3.45%	0.00%	0.04%	-0.06%
2 yr	3.48%	-0.02%	0.03%	-0.05%
3 yr	3.54%	-0.03%	0.01%	-0.05%
4 yr	3.63%	-0.04%	-0.01%	-0.06%
5 yr	3.70%	-0.04%	-0.01%	-0.05%
6 yr	3.81%	-0.04%	-0.02%	-0.05%
7 yr	3.91%	-0.04%	-0.03%	-0.05%
8 yr	3.99%	-0.04%	-0.03%	-0.04%
9 yr	4.06%	-0.03%	-0.04%	-0.04%
10 yr	4.14%	-0.03%	-0.04%	-0.03%
15 yr	4.49%	-0.03%	-0.06%	-0.05%
30 yr	4.77%	-0.03%	-0.07%	-0.05%





Agencies	Structure	Yield	Spread
Bullets	2 yr	3.54%	6
	3 yr	3.55%	1
	5 yr	3.71%	1
	7 yr	4.04%	13
	10 yr	4.49%	35
	15 yr	4.68%	19
Callables	3 yr / <1yr	3.95%	41
	3 yr / ≥1yr	3.62%	8
	5 yr / <1yr	4.15%	45
	5 yr / ≥1yr	4.01%	31
	7 yr	4.55%	64
	10 yr	4.80%	66
	15 yr	5.20%	71

Corporates	Term	Yield	Spread
AA	2 yr	3.67%	4
	5 yr	4.07%	37
	10 yr	4.71%	56
	15 yr	5.13%	65
	20 yr	5.39%	81
A	2 yr	3.81%	33
	5 yr	4.24%	53
	10 yr	4.90%	76
	15 yr	5.31%	82
	20 yr	5.54%	95

BQ Munis	Term	Book Yield	TEY (21%)	Spread
AAA GO	2 yr	2.45%	3.10%	(38)
	5 yr	2.55%	3.23%	(48)
	10 yr	2.95%	3.73%	(41)
	15 yr	3.55%	4.49%	1
	20 yr	3.95%	5.00%	42
AA GO	2 yr	2.50%	3.16%	(32)
	5 yr	2.60%	3.29%	(41)
	10 yr	3.00%	3.80%	(34)
	15 yr	3.60%	4.56%	7
	20 yr	4.00%	5.06%	48
A GO	2 yr	2.55%	3.23%	(26)
	5 yr	2.65%	3.35%	(35)
	10 yr	3.05%	3.86%	(28)
	15 yr	3.65%	4.62%	13
	20 yr	4.05%	5.13%	54
A RV	2 yr	2.70%	3.42%	(7)
	5 yr	2.80%	3.54%	(16)
	10 yr	3.20%	4.05%	(9)
	15 yr	3.80%	4.81%	32
	20 yr	4.20%	5.32%	73

Mortgages	Coupon	PSA	Price	Yield	Avg. Life	Term	Spread
10 Yr Pools	3.50%	NA	NA	NA	NA	NA	NA
	4.00%	NA	NA	NA	NA	NA	NA
	4.50%	293	NA	NA	3.16	3 yr	NA
	5.00%	NA	NA	NA	NA	NA	NA
	5.50%	NA	NA	NA	NA	NA	NA
15 Yr Pools	4.00%	NA	NA	NA	NA	NA	NA
	4.50%	326	100.53	4.31%	4.12	4 yr	68
	5.00%	NA	NA	NA	NA	NA	NA
	5.50%	NA	NA	NA	NA	NA	NA
	6.00%	NA	NA	NA	NA	NA	NA
20 Yr Pools	4.00%	NA	NA	NA	NA	NA	NA
	4.50%	198	NA	NA	5.25	5 yr	NA
	5.00%	NA	NA	NA	NA	NA	NA
	5.50%	NA	NA	NA	NA	NA	NA
	6.00%	NA	NA	NA	NA	NA	NA
30 Yr Pools	4.50%	167	98.33	4.77%	8.21	8 yr	78
	5.00%	NA	NA	NA	NA	NA	NA
	5.50%	NA	NA	NA	NA	NA	NA
	6.00%	NA	NA	NA	NA	NA	NA
	6.50%	NA	NA	NA	NA	NA	NA

Taxable Munis	Term	Yield	Spread
AA GO	2 yr	3.30%	(18)
	5 yr	3.65%	(5)
	10 yr	4.20%	6
	15 yr	4.40%	(9)
	20 yr	4.70%	7
A GO	2 yr	3.35%	(13)
	5 yr	3.70%	(0)
	10 yr	4.30%	16
	15 yr	4.50%	1
	20 yr	4.80%	17

All curves are based on composite indices, not specific bonds. Municipal bonds are not exclusive of any state, and corporate bonds are not exclusive of any industry. Any lack of data may not be representative of a lack of availability.

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source: BLOOMBERG

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Equity

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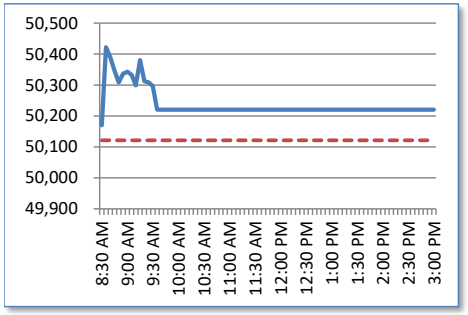
Major Indices

Index	Price	Change	Day %
Dow Jones	$ 50,220.51	$ 99.11	0.20%
S&P 500	$ 6,948.38	$ 6.91	0.10%
Nasdaq	$ 22,963.62	$ (102.85)	-0.45%
Russell 2000	$ 2,667.52	$ (1.95)	-0.07%
VIX	$ 17.53	$ (0.12)	0.12%

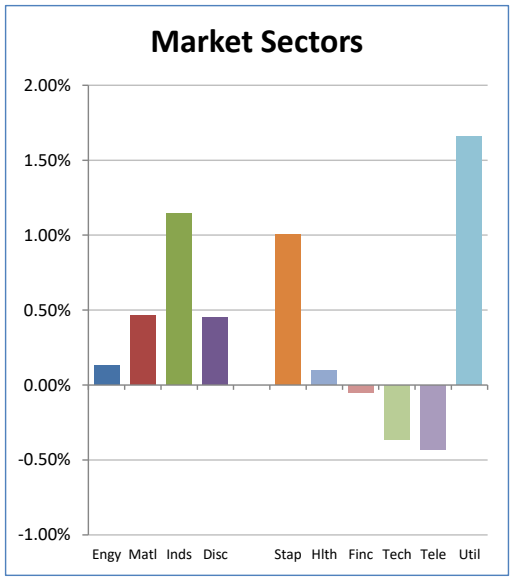


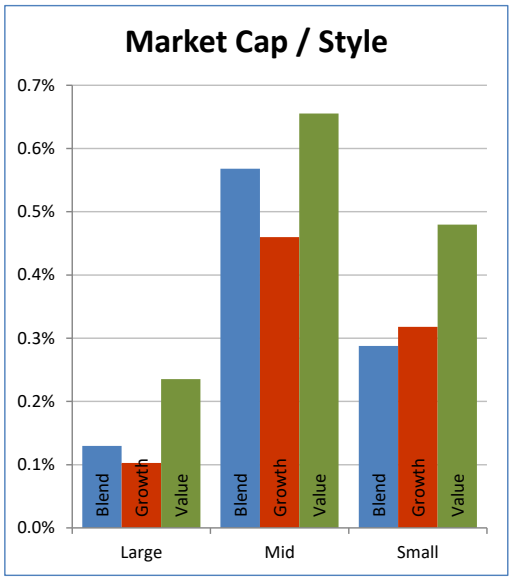
Sector Comparison

Sector	Day %
Energy	0.13%
Materials	0.47%
Industrial	1.14%
ConDiscretion	0.45%
ConStaples	1.01%
Healthcare	0.10%
Financial	-0.05%
Technology	-0.36%
Telecom	-0.43%
Utilities	1.66%

Equity Style Comparison

Style	Day %
Growth	0.29%
Value	0.46%



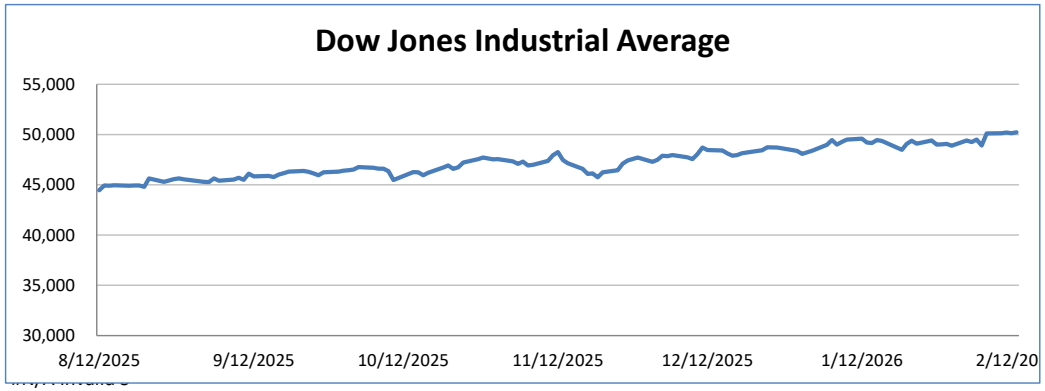


Futures

Index	Price	Change	Day %
Dow Jones	$ 50,345.00	$ 140.00	0.28%
S&P 500	$ 6,967.25	$ 6.75	0.10%
Nasdaq	$ 25,221.25	$ (67.25)	-0.27%

Market Cap Comparison

Market Cap	Day %
Large Cap	0.13%
Mid Cap	0.57%
Small Cap	0.29%



Commodities & REIT

Commodity	Price	Change	Day %
Oil	$ 63.97	$ (0.66)	-1.02%
Nat Gas	$ 3.29	$ 0.13	4.15%
Platinum	$ 2,139.20	$ (6.50)	-0.30%
Gold	$ 5,085.60	$ (12.90)	-0.25%
Silver	$ 82.69	$ (1.24)	-1.47%
Copper	$ 594.40	$ (2.15)	-0.36%
Soybean	$ 1,153.75	$ 14.25	1.25%
Corn	$ 429.00	$ 1.50	0.35%
Wheat	$ 540.75	$ 3.50	0.65%
Sugar	$ 13.47	$ (0.05)	-0.37%
Oats	$ 308.00	$ 3.00	0.98%
Rice	$ 11.21	$ 0.08	0.67%
Coffee	$ 297.80	$ 4.95	1.69%
Cocoa	$ 3,786.00	$ (70.00)	-1.82%
Milk	$ 16.41	$ 0.09	0.55%
Cotton	$ 64.18	$ 0.14	0.22%
Live Cattle	$ 241.03	$ 0.05	0.02%

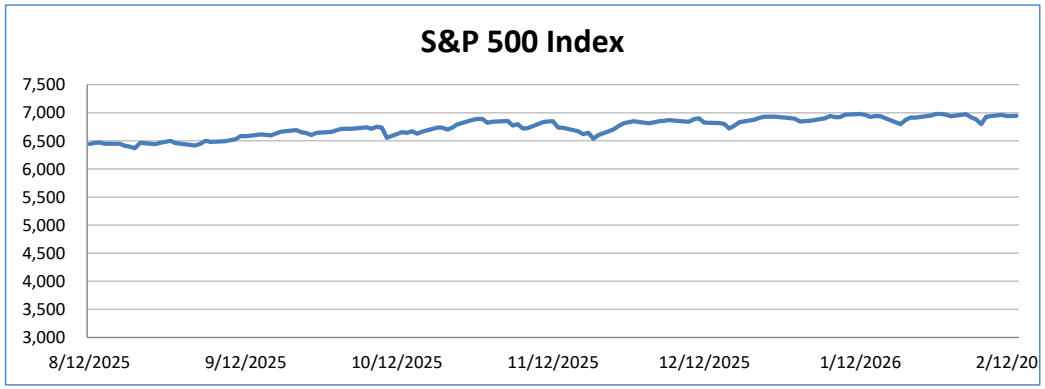
source: BLOOMBERG

International

Region	Day %
World	0.07%
Europe	0.66%
Asia	-0.44%
Emerging	0.04%
BRIC	-0.23%

Bond Funds

Style	Day %
Aggregate	0.26%
High Yield	0.14%
Muni	#VALUE!
Corp	0.29%
Emerging	0.23%



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