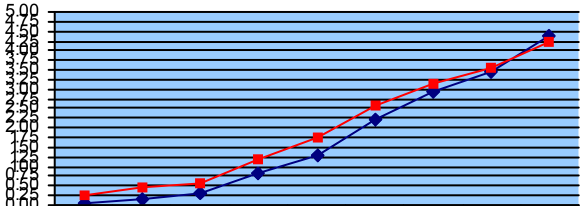
Ambassador Financial Group, Inc

MARKETS AT A GLANCE

Monday, December 07, 2009

US Treasury Curve



	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	30Y
Treasury	0.05	0.17	0.3	0.81	1.27	2.2	2.94	3.44	4.38
Libor/Swap	0.26	0.48	0.57	1.19	1.76	2.58	3.12	3.58	4.25

US Agency Bullets

Maturity	Yield	Spread to UST
1Y	0.33	3
2Y	0.91	10
3Y	1.42	15
5Y	2.50	30
7Y	3.22	28
10Y	4.03	59

Callable Agencies

Maturity	Call Date	Yield	Spread to UST
2Y	1Y	1.10	29
3Y	1Y	1.78	51
4Y	1Y	2.37	64
5Y	1Y	2.89	69
7Y	1Y	3.41	47
10Y	1Y	4.29	85

**** Bermuda Call Feature ****

Agency Passthrough MBS

Term	Coupon	Price	Yield	Avg. Life	Duration	Spread to A.L.
10 Year	4.00%	104.156	2.43	2.95	2.74	115
15 Year	4.00%	102.469	3.05	3.06	2.78	173
15 Year	4.50%	104.594	2.51	2.58	2.41	141
20 Year	4.50%	103.406	3.29	3.26	2.94	187
30 Year	4.50%	102.000	3.89	4.11	3.52	208
30 Year	5.00%	104.531	3.71	4.19	3.63	187

Corporate Debt

Maturity	AA Rated Yield	AA Rated Spread to UST	A Rated Yield	A Rated Spread to UST
1Y	1.02	71	1.61	130
2Y	2.07	126	2.56	175
3Y	2.65	138	3.18	191
5Y	3.57	137	4.26	205
7Y	4.46	153	4.93	199
10Y	5.00	155	5.37	193

Tax-Exempt and Taxable Municipal Debt

Maturity	Bank Qualified Nominal Yield	% of UST	General Markets Nominal Yield	% of UST	Build America Taxable Munis	Spread to UST
5Y	2.10	95%	2.22	101%	3.05	85
7Y	2.80	95%	2.82	96%	3.80	86
10Y	3.40	99%	3.55	103%	4.55	111
12Y	3.85	112%	3.80	110%	5.00	156
15Y	4.00	116%	4.05	118%	5.30	186
20Y	4.40	128%	4.45	129%	5.95	251

Bloomberg 30-day Visible Bank Qualified Supply: 550.3MM

Bloomberg 30-day Visible Total Supply: 14264.1MM

Bloomberg 30-day Visible Taxable Muni Supply: 4851.6MM

FHLB Advance Rates - Indicative

Term	Rate	Term	Rate
1M	0.22	4Y	2.46
3M	0.27	5Y	2.94
6M	0.37	7Y	3.84
1Y	0.64	10Y	4.54
2Y	1.35	15Y	5.29
3Y	2		

Key Data

Index	Latest	Daily Change
DOW	10,388.90	22.8
NASDAQ	2,194.35	21.2
S&P 500	1,105.98	6.1
NASDAQ Bank Index	1,619.50	29.3
Fed Funds Target Rate	0.25	0.0
US Prime Rate	3.25	0.0
3M Libor	0.26	0.0
Oil	74.77	-0.7
Gold	1,141.80	-27.0
FNMA 15Y Commitment Rate	3.99	0.0
FNMA 30Y Commitment Rate	4.61	0.1
VIX (Measure of S&P Equity volatility)	21.25	-1.2
MOVE (Measure of Treasury volatility)	95.30	2.2

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