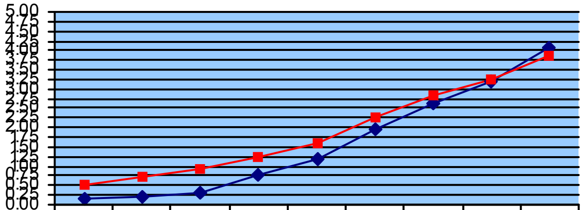
Ambassador Financial Group, Inc

MARKETS AT A GLANCE

Monday, May 24, 2010

US Treasury Curve



	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	30Y
Treasury	0.15	0.21	0.32	0.76	1.19	1.98	2.64	3.19	4.06
Libor/Swap	0.51	0.72	0.92	1.22	1.58	2.29	2.81	3.25	3.85

US Agency Bullets

Maturity	Yield	Spread to UST
1Y	0.57	25
2Y	1.05	30
3Y	1.47	28
5Y	2.28	30
7Y	3.01	38
10Y	3.49	30

Callable Agencies

Maturity	Call Date	Yield	Spread to UST
2Y	1Y	1.08	32
3Y	1Y	1.62	43
4Y	1Y	2.16	58
5Y	1Y	2.61	63
7Y	1Y	3.09	46
10Y	1Y	3.92	73

**** Bermuda Call Feature ****

Agency Passthrough MBS

Term	Coupon	Price	Yield	Avg. Life	Duration	Spread to A.L.
10 Year	4.00%	105.219	2.47	3.80	3.47	95
15 Year	4.00%	103.250	3.21	4.84	4.24	126
15 Year	4.50%	105.063	2.96	3.63	3.27	150
20 Year	4.50%	103.969	3.57	5.14	4.38	153
30 Year	4.50%	102.750	3.91	5.52	4.57	173
30 Year	5.00%	105.281	3.31	3.59	3.20	188

Corporate Debt

Maturity	AA Rated Yield	AA Rated Spread to UST	A Rated Yield	A Rated Spread to UST
1Y	1.02	70	1.07	75
2Y	1.90	114	1.95	120
3Y	2.38	119	2.47	129
5Y	3.22	124	3.58	160
7Y	4.05	142	4.14	150
10Y	4.58	139	4.64	145

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	2.16	109%	2.13	108%	2.85	87
7Y	2.84	108%	2.76	105%	3.75	111
10Y	3.67	115%	3.51	110%	4.60	141
12Y	3.91	123%	3.85	121%	4.90	171
15Y	3.96	124%	4.21	132%	5.15	196
20Y	4.22	132%	4.56	143%	5.80	261

Bloomberg 30-day Visible Bank Qualified Supply: 511.2MM
Bloomberg 30-day Visible Total Supply: 8995.7MM
Bloomberg 30-day Visible Taxable Muni Supply: 3316.5MM

FHLB Advance Rates - Indicative

Term	Rate	Term	Rate
1M	0.34	4Y	2.34
3M	0.38	5Y	2.78
6M	0.47	7Y	3.55
1Y	0.78	10Y	4.19
2Y	1.36	15Y	4.9
3Y	1.89		

Key Data

Index	Latest	Daily Change
DOW	10,193.39	125.4
NASDAQ	2,229.04	25.0
S&P 500	1,087.69	16.1
NASDAQ Bank Index	1,817.35	37.5
Fed Funds Target Rate	0.25	0.0
US Prime Rate	3.25	0.0
3M Libor	0.51	0.0
Oil	69.86	-0.2
Gold	1,183.80	7.7
FNMA 15Y Commitment Rate	3.84	0.0
FNMA 30Y Commitment Rate	4.46	-0.1
VIX (Measure of S&P Equity volatility)	40.10	-5.7
MOVE (Measure of Treasury volatility)	110.90	12.8

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