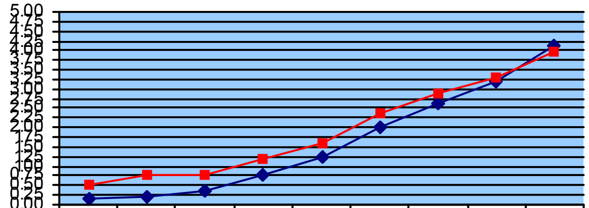
Ambassador Financial Group, Inc

MARKETS AT A GLANCE

Wednesday, June 09, 2010

US Treasury Curve



	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	30Y
Treasury	0.13	0.2	0.34	0.75	1.22	2	2.65	3.2	4.11
Libor/Swap	0.54	0.75	0.79	1.17	1.6	2.35	2.87	3.31	3.95

US Agency Bullets

Maturity	Yield	Spread to UST
1Y	0.55	22
2Y	1.02	26
3Y	1.49	27
5Y	2.26	27
7Y	2.99	35
10Y	3.50	30

Callable Agencies

Maturity	Call Date	Yield	Spread to UST
2Y	1Y	1.02	27
3Y	1Y	1.64	42
4Y	1Y	2.18	57
5Y	1Y	2.62	62
7Y	1Y	3.11	46
10Y	1Y	3.97	77

**** Bermuda Call Feature ****

Agency Passthrough MBS

Term	Coupon	Price	Yield	Avg. Life	Duration	Spread to A.L.
10 Year	4.00%	105.156	2.54	3.95	3.60	95
15 Year	4.00%	103.313	3.17	4.65	4.10	130
15 Year	4.50%	105.281	2.86	3.64	3.30	140
20 Year	4.50%	104.281	3.50	5.11	4.39	146
30 Year	4.50%	103.125	3.78	5.32	4.46	167
30 Year	5.00%	105.688	3.20	3.60	3.23	175

Corporate Debt

Maturity	AA Rated Yield	AA Rated Spread to UST	A Rated Yield	A Rated Spread to UST
1Y	1.15	81	1.23	90
2Y	2.01	126	2.09	134
3Y	2.54	133	2.64	142
5Y	3.40	140	3.70	170
7Y	4.17	152	4.26	161
10Y	4.68	148	4.77	157

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	2.19	110%	2.08	104%	2.85	85
7Y	2.84	107%	2.71	102%	3.75	110
10Y	3.55	111%	3.48	109%	4.60	140
12Y	3.84	120%	3.87	121%	4.90	170
15Y	4.03	126%	4.23	132%	5.15	195
20Y	4.24	133%	4.57	143%	5.80	260

Bloomberg 30-day Visible Bank Qualified Supply: 720MM

Bloomberg 30-day Visible Total Supply: 11768.4MM

Bloomberg 30-day Visible Taxable Muni Supply: 5062.1MM

FHLB Advance Rates - Indicative

Term	Rate	Term	Rate
1M	0.29	4Y	2.34
3M	0.35	5Y	2.76
6M	0.45	7Y	3.47
1Y	0.75	10Y	4.16
2Y	1.38	15Y	4.89
3Y	1.87		

Key Data

Index	Latest	Daily Change
DOW	9,939.98	123.5
NASDAQ	2,170.57	-3.3
S&P 500	1,062.00	11.5
NASDAQ Bank Index	1,723.61	10.2
Fed Funds Target Rate	0.25	0.0
US Prime Rate	3.25	0.0
3M Libor	0.54	0.0
Oil	72.76	0.8
Gold	1,236.00	-8.0
FNMA 15Y Commitment Rate	3.84	0.0
FNMA 30Y Commitment Rate	4.45	0.0
VIX (Measure of S&P Equity volatility)	33.70	-2.9
MOVE (Measure of Treasury volatility)	108.70	2.6

1605 North Cedar Crest Boulevard Suite 508 Allentown, Pennsylvania 18104 Phone: 610-351-1633 Fax: 484-274-6167