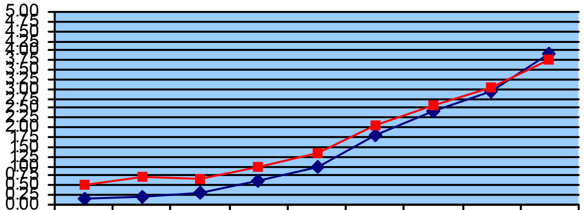
Ambassador Financial Group, Inc

MARKETS AT A GLANCE

Tuesday, July 06, 2010

US Treasury Curve



	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	30Y
Treasury	0.16	0.21	0.29	0.62	0.99	1.79	2.43	2.96	3.93
Libor/Swap	0.53	0.74	0.69	0.98	1.35	2.07	2.59	3.04	3.74

US Agency Bullets

Maturity	Yield	Spread to UST
1Y	0.44	14
2Y	0.81	19
3Y	1.25	26
5Y	2.02	23
7Y	2.74	31
10Y	3.25	29

Callable Agencies

Maturity	Call Date	Yield	Spread to UST
2Y	1Y	0.86	24
3Y	1Y	1.38	39
4Y	1Y	1.87	48
5Y	1Y	2.31	52
7Y	1Y	2.77	34
10Y	1Y	3.50	54

**** Bermuda Call Feature ****

Agency Passthrough MBS

Term	Coupon	Price	Yield	Avg. Life	Duration	Spread to A.L.
10 Year	4.00%	105.688	2.36	3.85	3.52	102
15 Year	4.00%	104.125	2.89	4.24	3.80	139
15 Year	4.50%	105.656	2.64	3.40	3.11	147
20 Year	4.50%	105.031	3.31	4.94	4.28	153
30 Year	4.50%	103.938	3.34	3.97	3.51	195
30 Year	5.00%	105.969	2.90	3.20	2.91	181

Corporate Debt

Maturity	AA Rated Yield	AA Rated Spread to UST	A Rated Yield	A Rated Spread to UST
1Y	1.07	78	1.29	100
2Y	1.84	122	2.06	144
3Y	2.33	133	2.56	157
5Y	3.18	139	3.61	182
7Y	3.94	151	4.16	172
10Y	4.43	146	4.56	160

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	2.09	117%	2.11	118%	2.77	98
7Y	2.83	116%	2.73	112%	3.60	117
10Y	3.52	119%	3.54	119%	4.30	134
12Y	3.75	127%	3.90	132%	4.65	169
15Y	3.90	132%	4.21	142%	5.18	222
20Y	4.24	143%	4.59	155%	5.85	289

Bloomberg 30-day Visible Bank Qualified Supply: 375.5MM

Bloomberg 30-day Visible Total Supply: 5535.3MM

Bloomberg 30-day Visible Taxable Muni Supply: 3519MM

FHLB Advance Rates - Indicative

Term	Rate	Term	Rate
1M	0.51	4Y	2.26
3M	0.53	5Y	2.66
6M	0.6	7Y	3.39
1Y	0.81	10Y	4.11
2Y	1.27	15Y	4.78
3Y	1.72		

Key Data

Index	Latest	Daily Change
DOW	9,686.48	-46.1
NASDAQ	2,091.79	-9.6
S&P 500	1,022.58	-4.8
NASDAQ Bank Index	1,649.44	-21.8
Fed Funds Target Rate	0.25	0.0
US Prime Rate	3.25	0.0
3M Libor	0.53	0.0
Oil	72.96	0.8
Gold	1,210.50	3.1
FNMA 15Y Commitment Rate	3.70	0.0
FNMA 30Y Commitment Rate	4.18	0.0
VIX (Measure of S&P Equity volatility)	30.12	-2.7
MOVE (Measure of Treasury volatility)	88.20	-5.6

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