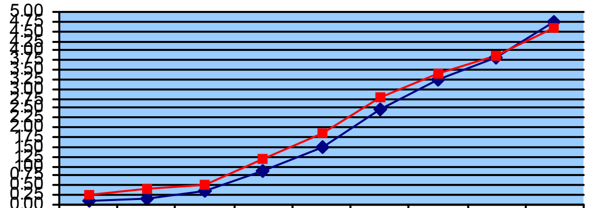
Ambassador Financial Group, Inc

MARKETS AT A GLANCE

Monday, February 22, 2010

US Treasury Curve



	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	30Y
Treasury	0.09	0.18	0.35	0.9	1.48	2.45	3.23	3.79	4.73
Libor/Swap	0.25	0.39	0.54	1.19	1.83	2.79	3.38	3.89	4.6

US Agency Bullets

Maturity	Yield	Spread to UST
1Y	0.38	3
2Y	0.97	7
3Y	1.64	16
5Y	2.66	21
7Y	3.41	18
10Y	4.19	40

Callable Agencies

Maturity	Call Date	Yield	Spread to UST
2Y	1Y	1.11	21
3Y	1Y	1.85	37
4Y	1Y	2.50	53
5Y	1Y	3.01	56
7Y	1Y	3.52	29
10Y	1Y	4.41	62

**** Bermuda Call Feature ****

Agency Passthrough MBS

Term	Coupon	Price	Yield	Avg. Life	Duration	Spread to A.L.
10 Year	4.00%	103.719	2.88	3.79	3.44	100
15 Year	4.00%	101.781	3.55	4.92	4.26	111
15 Year	4.50%	104.000	3.26	3.72	3.33	141
20 Year	4.50%	102.375	3.98	5.37	4.49	136
30 Year	4.50%	100.688	4.36	5.91	4.77	153
30 Year	5.00%	103.719	3.95	4.28	3.67	182

Corporate Debt

Maturity	AA Rated Yield	AA Rated Spread to UST	A Rated Yield	A Rated Spread to UST
1Y	0.66	31	1.28	93
2Y	1.81	91	2.34	144
3Y	2.44	96	3.01	153
5Y	3.36	91	4.18	172
7Y	4.33	110	4.88	165
10Y	4.94	114	5.36	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	2.00	82%	2.21	90%	3.00	55
7Y	2.80	87%	2.95	91%	3.70	47
10Y	3.40	90%	3.57	94%	4.55	76
12Y	3.60	95%	3.77	99%	4.75	96
15Y	3.80	100%	4.05	107%	4.90	111
20Y	4.20	111%	4.40	116%	5.85	206

Bloomberg 30-day Visible Bank Qualified Supply: 583MM
Bloomberg 30-day Visible Total Supply: 10408.2MM
Bloomberg 30-day Visible Taxable Muni Supply: 5859.1MM

FHLB Advance Rates - Indicative

Term	Rate	Term	Rate
1M	0.27	4Y	2.73
3M	0.33	5Y	3.23
6M	0.38	7Y	4.05
1Y	0.63	10Y	4.73
2Y	1.48	15Y	5.58
3Y	2.17		

Key Data

Index	Latest	Daily Change
DOW	10,402.35	9.5
NASDAQ	2,243.87	2.2
S&P 500	1,109.17	2.4
NASDAQ Bank Index	1,743.93	17.9
Fed Funds Target Rate	0.25	0.0
US Prime Rate	3.25	0.0
3M Libor	0.25	0.0
Oil	80.09	0.3
Gold	1,124.20	2.9
FNMA 15Y Commitment Rate	4.16	0.1
FNMA 30Y Commitment Rate	4.88	0.1
VIX (Measure of S&P Equity volatility)	20.02	-0.6
MOVE (Measure of Treasury volatility)	84.90	-2.3

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