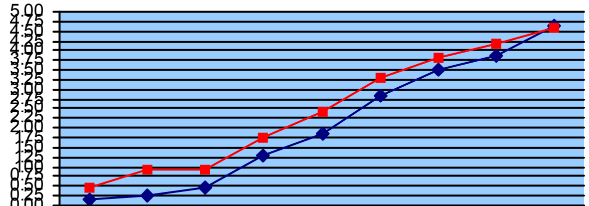
Ambassador Financial Group, Inc

MARKETS AT A GLANCE

Monday, August 10, 2009

US Treasury Curve



	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	30Y
Treasury	0.17	0.28	0.48	1.29	1.83	2.82	3.49	3.86	4.62
Libor/Swap	0.46	0.91	0.91	1.76	2.43	3.3	3.8	4.19	4.59

US Agency Bullets

Maturity	Yield	Spread to UST
1Y	0.53	5
2Y	1.45	16
3Y	2.06	23
5Y	3.09	27
7Y	3.98	49
10Y	4.45	59

Callable Agencies

Maturity	Call Date	Yield	Spread to UST
2Y	1Y	1.59	30
3Y	1Y	2.37	54
4Y	1Y	3.01	68
5Y	1Y	3.60	78
7Y	1Y	4.11	62
10Y	1Y	5.02	116

**** Bermuda Call Feature ****

Agency Passthrough MBS

Term	Coupon	Price	Yield	Avg. Life	Duration	Spread to A.L.
10 Year	4.00%	101.375	3.54	3.68	3.30	134
15 Year	4.00%	99.938	3.98	4.01	3.49	162
15 Year	4.50%	102.031	3.87	3.97	3.46	154
20 Year	4.50%	100.469	4.36	5.17	4.30	148
30 Year	4.50%	98.969	4.68	6.79	5.21	126
30 Year	5.00%	101.313	4.69	5.67	4.55	164

Yield, A.L., and Duration using Espiel Prepayment Model PSA Equivalent

Bank Qualified Tax-Exempt Municipal Debt

Maturity	Nominal Yield	TEY	TEY Spread to UST	% of UST
5Y	2.20	3.03	21	78%
7Y	2.85	4.02	53	82%
10Y	3.55	5.08	122	92%
12Y	3.82	5.48	163	99%
15Y	4.15	5.98	213	108%
20Y	4.50	6.52	266	117%

Bloomberg 30-day Visible Bank Qualified Supply: 485.2MM

TEY assuming 20 bps TEFRA disallowance and 34% Marginal Tax Rate. 10 year call feature.

Corporate Debt

Maturity	AA Rated Yield	AA Rated Spread to UST	A Rated Yield	A Rated Spread to UST
1Y	1.46	98	2.84	236
2Y	2.83	154	4.10	281
3Y	3.46	163	4.77	294
5Y	4.43	161	5.84	302
7Y	4.98	149	6.39	291
10Y	5.36	150	6.78	292

FHLB Advance Rates - Indicative

Term	Rate	Term	Rate
1M	0.33	4Y	3.14
3M	0.37	5Y	3.6
6M	0.49	7Y	4.37
1Y	0.87	10Y	4.91
2Y	1.8	15Y	5.51
3Y	2.6		

Key Data

Index	Latest	Daily Change
DOW	9,370.07	113.8
NASDAQ	2,000.25	27.1
S&P 500	1,010.48	13.4
NASDAQ Bank Index	1,764.35	57.4
Fed Funds Target Rate	0.25	0.0
US Prime Rate	3.25	0.0
3M Libor	0.46	0.0
Oil	70.39	-0.5
Gold	955.00	-2.3
FNMA 30Y Commitment Rate	5.20	0.1
FNMA 15Y Commitment Rate	4.52	0.1

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