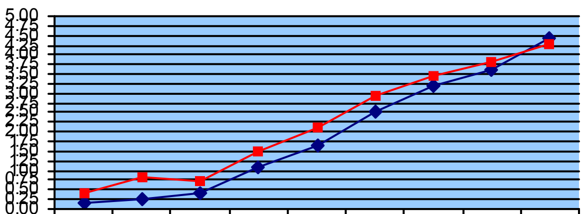
Ambassador Financial Group, Inc

MARKETS AT A GLANCE

Friday, August 14, 2009

US Treasury Curve



	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	30Y
Treasury	0.17	0.26	0.41	1.08	1.65	2.54	3.2	3.6	4.43
Libor/Swap	0.43	0.83	0.74	1.47	2.1	2.93	3.44	3.84	4.29

US Agency Bullets

Maturity	Yield	Spread to UST
1Y	0.56	15
2Y	1.22	14
3Y	1.87	22
5Y	2.82	28
7Y	3.67	47
10Y	4.20	60

Callable Agencies

Maturity	Call Date	Yield	Spread to UST
2Y	1Y	1.36	28
3Y	1Y	2.12	47
4Y	1Y	2.71	62
5Y	1Y	3.29	75
7Y	1Y	3.82	62
10Y	1Y	4.73	113

**** Bermuda Call Feature ****

Agency Passthrough MBS

Term	Coupon	Price	Yield	Avg. Life	Duration	Spread to A.L.
10 Year	4.00%	103.219	2.96	3.54	3.22	107
15 Year	4.00%	100.781	3.63	2.85	2.58	206
15 Year	4.50%	102.656	3.57	3.38	3.02	175
20 Year	4.50%	101.750	4.00	4.41	3.78	171
30 Year	4.50%	100.313	4.39	5.05	4.12	183
30 Year	5.00%	102.406	4.40	5.08	4.19	182

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	49	87%
7Y	2.85	4.02	82	89%
10Y	3.55	5.08	148	99%
12Y	3.82	5.48	189	106%
15Y	4.15	5.98	239	115%
20Y	4.50	6.52	292	125%

Bloomberg 30-day Visible Bank Qualified Supply: 485.2MM

TEY assuming 20bps 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	1.27	86	2.57	217
2Y	2.50	142	3.70	262
3Y	3.12	147	4.36	272
5Y	4.04	150	5.38	284
7Y	4.82	162	5.93	273
10Y	5.17	158	6.30	270

FHLB Advance Rates - Indicative

Term	Rate	Term	Rate
1M	0.32	4Y	2.94
3M	0.37	5Y	3.41
6M	0.46	7Y	4.08
1Y	0.73	10Y	4.73
2Y	1.61	15Y	5.26
3Y	2.42		

Key Data

Index	Latest	Daily Change
DOW	9,398.19	36.6
NASDAQ	2,009.35	10.6
S&P 500	1,012.73	6.9
NASDAQ Bank Index	1,753.75	7.5
Fed Funds Target Rate	0.25	0.0
US Prime Rate	3.25	0.0
3M Libor	0.43	0.0
Oil	70.87	0.4
Gold	956.30	1.6
FNMA 30Y Commitment Rate	5.17	0.1
FNMA 15Y Commitment Rate	4.46	0.0

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