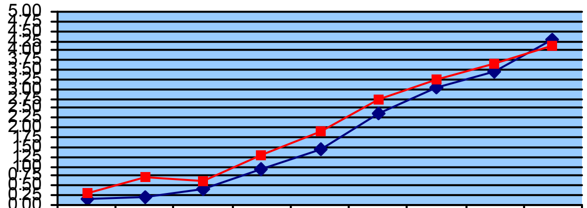
MARKETS AT A GLANCE

Tuesday, September 08, 2009

Ambassador Financial Group, Inc

US Treasury Curve



	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	30Y
Treasury	0.13	0.22	0.39	0.92	1.43	2.35	3.04	3.44	4.28
Libor/Swap	0.3	0.7	0.6	1.28	1.91	2.73	3.23	3.64	4.14

US Agency Bullets

Maturity	Yield	Spread to UST
1Y	0.40	1
2Y	1.05	13
3Y	1.66	23
5Y	2.64	29
7Y	3.55	51
10Y	4.16	72

Callable Agencies

Maturity	Call Date	Yield	Spread to UST
2Y	1Y	1.17	25
3Y	1Y	1.92	49
4Y	1Y	2.53	64
5Y	1Y	3.11	76
7Y	1Y	3.57	52
10Y	1Y	4.50	106

**** Bermuda Call Feature ****

Agency Passthrough MBS

Term	Coupon	Price	Yield	Avg. Life	Duration	Spread to A.L.
10 Year	4.00%	103.281	2.91	3.43	3.13	126
15 Year	4.00%	101.188	3.57	3.56	3.16	187
15 Year	4.50%	103.125	3.38	3.28	2.95	180
20 Year	4.50%	101.844	3.96	4.25	3.67	194
30 Year	4.50%	100.719	4.28	4.68	3.88	207
30 Year	5.00%	102.625	4.32	4.82	4.03	204

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	2.25	3.11	76	96%
7Y	2.80	3.94	90	92%
10Y	3.50	5.00	156	102%
12Y	3.80	5.45	201	110%
15Y	4.15	5.98	254	120%
20Y	4.50	6.52	307	131%

Bloomberg 30-day Visible Bank Qualified Supply: 445MM

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	1.24	85	2.36	197
2Y	2.33	140	3.35	243
3Y	2.92	150	3.99	256
5Y	3.84	149	5.00	265
7Y	4.69	165	5.59	254
10Y	5.10	165	5.97	252

FHLB Advance Rates - Indicative

Term	Rate	Term	Rate
1M	0.43	4Y	2.86
3M	0.47	5Y	3.27
6M	0.55	7Y	4.17
1Y	0.79	10Y	4.72
2Y	1.57	15Y	5.4
3Y	2.23		

Key Data

Index	Latest	Daily Change
DOW	9,441.27	96.7
NASDAQ	2,018.78	35.6
S&P 500	1,016.40	13.2
NASDAQ Bank Index	1,652.45	13.4
Fed Funds Target Rate	0.25	0.0
US Prime Rate	3.25	0.0
3M Libor	0.30	0.0
Oil	69.73	1.7
Gold	1,004.00	9.1
FNMA 30Y Commitment Rate	4.88	0.0
FNMA 15Y Commitment Rate	4.23	0.0

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