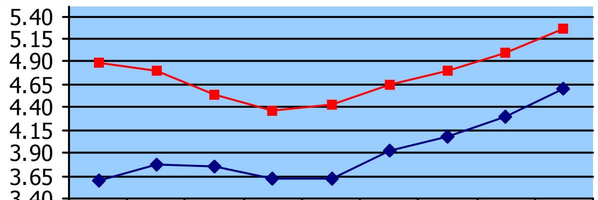
MARKETS AT A GLANCE

Monday, November 05, 2007

Ambassador Financial Group, Inc

US Treasury Curve



	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	30Y
Treasury	3.59	3.78	3.75	3.62	3.61	3.92	4.08	4.3	4.6
Libor/Swap	4.88	4.81	4.53	4.36	4.42	4.65	4.81	5	5.27

US Agency Bullets

Maturity	Yield	Spread to UST
1Y	4.00	25
2Y	3.94	32
3Y	3.98	37
5Y	4.20	28
7Y	4.36	28
10Y	4.70	40

Callable Agencies

Maturity	Call Date	Yield	Spread to UST
2Y	1Y	4.32	70
3Y	1Y	4.46	85
4Y	1Y	4.61	85
5Y	1Y	4.87	95
7Y	1Y	5.25	116
10Y	1Y	5.55	125

**** Bermuda Call Feature ****

Agency Passthrough MBS

Term	Coupon	Price	Yield	Avg. Life	Duration	Spread to A.L.
10Y	5.50%	100.969	5.14	3.64	3.13	136
15Y	5.00%	98.938	5.22	5.46	4.41	125
15Y	5.50%	100.563	5.33	4.89	3.99	141
20Y	6.00%	101.438	5.59	4.63	3.75	170
30Y	5.50%	99.031	5.67	8.13	5.78	149
30Y	6.00%	101.063	5.73	5.43	4.23	176

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	3.50	4.92	101	89%
7Y	3.55	5.00	92	87%
10Y	3.75	5.30	101	87%
12Y	3.85	5.45	116	90%
15Y	4.05	5.76	146	94%
20Y	4.12	5.86	157	96%

Bloomberg 30-day Visible Bank Qualified Supply: 261.6MM

TEY assuming 25bps 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	4.61	86	4.62	87
2Y	4.66	103	4.66	103
3Y	4.76	115	4.76	115
5Y	5.18	126	5.18	127
7Y	5.42	134	5.43	135
10Y	5.69	139	5.69	139

FHLB Advance Rates - Indicative

Term	Rate	Term	Rate
1M	4.56	4Y	4.61
3M	4.55	5Y	4.71
6M	4.53	7Y	4.9
1Y	4.39	10Y	5.1
2Y	4.31	15Y	5.25
3Y	4.43		

Key Data

Index	Latest	Daily Change
DOW	13,595.10	27.2
NASDAQ	2,810.38	15.6
S&P 500	1,509.65	1.2
NASDAQ Bank Index	2,767.75	-26.4
Fed Funds Target Rate	4.50	0.0
US Prime Rate	7.50	0.0
3M Libor	4.88	0.0
Oil	94.77	-1.2
Gold	805.70	15.0
FNMA 30Y Commitment Rate	6.13	-0.1
FNMA 15Y Commitment Rate	5.69	-0.1

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