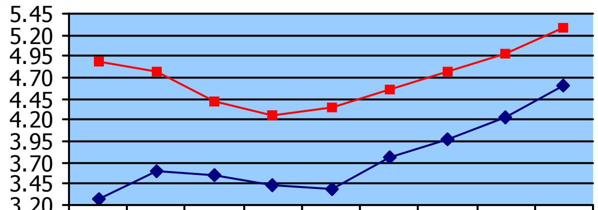
Ambassador Financial Group, Inc

MARKETS AT A GLANCE

Friday, November 09, 2007

US Treasury Curve



	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	30Y
Treasury	3.27	3.6	3.54	3.44	3.39	3.76	3.98	4.22	4.6
Libor/Swap	4.88	4.76	4.43	4.26	4.34	4.57	4.76	4.97	5.28

US Agency Bullets

Maturity	Yield	Spread to UST
1Y	4.10	56
2Y	3.87	43
3Y	3.96	57
5Y	4.27	51
7Y	4.43	45
10Y	4.78	56

Callable Agencies

Maturity	Call Date	Yield	Spread to UST
2Y	1Y	4.10	66
3Y	1Y	4.28	89
4Y	1Y	4.51	94
5Y	1Y	4.61	85
7Y	1Y	5.04	106
10Y	1Y	5.39	117

**** Bermuda Call Feature ****

Agency Passthrough MBS

Term	Coupon	Price	Yield	Avg. Life	Duration	Spread to A.L.
10Y	5.50%	100.906	5.17	3.72	3.19	160
15Y	5.00%	98.906	5.22	5.65	4.55	140
15Y	5.50%	100.500	5.35	5.02	4.07	159
20Y	6.00%	101.281	5.64	4.74	3.82	191
30Y	5.50%	98.750	5.72	8.18	5.79	167
30Y	6.00%	100.844	5.78	5.50	4.26	198

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	3.60	5.08	132	96%
7Y	3.70	5.23	124	93%
10Y	3.90	5.53	131	92%
12Y	4.00	5.68	146	95%
15Y	4.10	5.83	161	97%
20Y	4.20	5.98	177	100%

Bloomberg 30-day Visible Bank Qualified Supply: 487.9MM

TEY assuming 25 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	4.60	105	4.60	105
2Y	4.66	122	4.66	122
3Y	4.76	138	4.76	138
5Y	5.25	149	5.25	150
7Y	5.56	157	5.56	158
10Y	5.85	163	5.85	163

FHLB Advance Rates - Indicative

Term	Rate	Term	Rate
1M	4.53	4Y	4.5
3M	4.55	5Y	4.62
6M	4.48	7Y	4.85
1Y	4.31	10Y	5.09
2Y	4.18	15Y	5.3
3Y	4.34		

Key Data

Index	Latest	Daily Change
DOW	13,089.08	-177.2
NASDAQ	2,637.81	-58.2
S&P 500	1,456.70	-18.1
NASDAQ Bank Index	2,745.40	-1.9
Fed Funds Target Rate	4.50	0.0
US Prime Rate	7.50	0.0
3M Libor	4.88	0.0
Oil	95.59	0.1
Gold	832.70	-2.5
FNMA 30Y Commitment Rate	6.19	0.0
FNMA 15Y Commitment Rate	5.76	-0.1

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