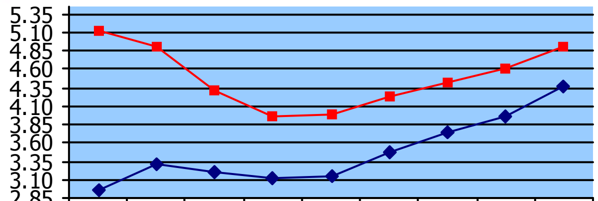
MARKETS AT A GLANCE

Friday, November 30, 2007

Ambassador Financial Group, Inc

US Treasury Curve



	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	30Y
Treasury	2.96	3.31	3.19	3.11	3.16	3.46	3.75	3.97	4.36
Libor/Swap	5.13	4.91	4.3	3.96	4	4.23	4.42	4.62	4.92

US Agency Bullets

Maturity	Yield	Spread to UST
1Y	3.93	74
2Y	3.54	43
3Y	3.62	46
5Y	3.91	45
7Y	4.07	32
10Y	4.53	56

Callable Agencies

Maturity	Call Date	Yield	Spread to UST
2Y	1Y	3.91	80
3Y	1Y	4.38	122
4Y	1Y	4.61	130
5Y	1Y	4.81	135
7Y	1Y	5.25	150
10Y	1Y	5.47	150

**** Bermuda Call Feature ****

Agency Passthrough MBS

Term	Coupon	Price	Yield	Avg. Life	Duration	Spread to A.L.
10Y	5.00%	100.781	4.71	3.71	3.22	141
15Y	5.00%	100.125	4.94	4.92	4.07	150
15Y	5.50%	101.344	5.08	4.21	3.53	172
20Y	5.50%	101.125	5.17	4.53	3.74	177
30Y	5.50%	100.375	5.40	5.84	4.53	186
30Y	6.00%	101.813	5.48	4.56	3.70	207

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	3.30	4.62	116	95%
7Y	3.40	4.77	103	91%
10Y	3.65	5.15	118	92%
12Y	3.85	5.45	148	97%
15Y	4.00	5.68	171	101%
20Y	4.15	5.91	194	104%

Bloomberg 30-day Visible Bank Qualified Supply: 610.7MM

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	4.46	127	4.58	139
2Y	4.56	145	4.68	157
3Y	4.68	152	4.77	161
5Y	5.18	172	5.27	181
7Y	5.54	180	5.63	188
10Y	5.83	186	5.92	194

FHLB Advance Rates - Indicative

Term	Rate	Term	Rate
1M	4.69	4Y	4.19
3M	4.77	5Y	4.31
6M	4.64	7Y	4.57
1Y	4.21	10Y	4.8
2Y	3.96	15Y	5.04
3Y	4.07		

Key Data

Index	Latest	Daily Change
DOW	13,311.73	22.3
NASDAQ	2,668.13	5.2
S&P 500	1,469.72	0.7
NASDAQ Bank Index	2,776.92	-27.5
Fed Funds Target Rate	4.50	0.0
US Prime Rate	7.50	0.0
3M Libor	5.13	0.0
Oil	89.22	-1.8
Gold	800.10	-13.6
FNMA 30Y Commitment Rate	5.95	-0.1
FNMA 15Y Commitment Rate	5.53	-0.1

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