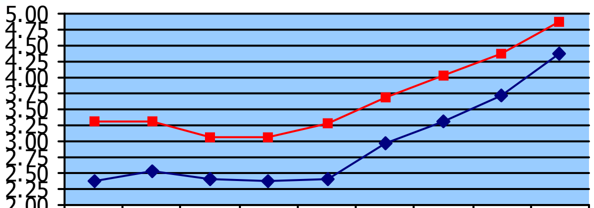
MARKETS AT A GLANCE

Friday, January 25, 2008

Ambassador Financial Group, Inc

US Treasury Curve



	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	30Y
Treasury	2.39	2.53	2.4	2.37	2.41	2.96	3.32	3.72	4.38
Libor/Swap	3.31	3.3	3.05	3.07	3.27	3.7	4.04	4.38	4.88

US Agency Bullets

Maturity	Yield	Spread to UST
1Y	2.76	36
2Y	2.68	31
3Y	2.78	37
5Y	3.18	22
7Y	3.51	19
10Y	3.96	24

Callable Agencies

Maturity	Call Date	Yield	Spread to UST
2Y	1Y	3.19	82
3Y	1Y	3.29	88
4Y	1Y	3.71	102
5Y	1Y	4.06	110
7Y	1Y	4.50	117
10Y	1Y	4.92	120

**** Bermuda Call Feature ****

Agency Passthrough MBS

Term	Coupon	Price	Yield	Avg. Life	Duration	Spread to A.L.
10Y	4.50%	100.219	4.37	3.40	3.01	171
15Y	4.50%	99.781	4.52	4.49	3.80	164
15Y	5.00%	101.156	4.62	4.01	3.43	184
20Y	5.00%	100.031	4.99	4.59	3.81	209
30Y	5.00%	99.219	5.14	7.19	5.40	182
30Y	5.50%	101.125	5.18	4.75	3.86	225

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	2.80	3.86	90	95%
7Y	3.00	4.17	84	90%
10Y	3.30	4.62	90	89%
12Y	3.50	4.92	120	94%
15Y	3.70	5.23	150	99%
20Y	3.97	5.64	191	107%

Bloomberg 30-day Visible Bank Qualified Supply: 271.6MM

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	3.95	155	3.95	156
2Y	4.23	186	4.24	186
3Y	4.40	199	4.41	200
5Y	4.97	201	4.98	202
7Y	5.44	212	5.45	213
10Y	5.88	216	5.90	217

FHLB Advance Rates - Indicative

Term	Rate	Term	Rate
1M	3.3	4Y	3.29
3M	3.1	5Y	3.52
6M	2.99	7Y	3.92
1Y	2.8	10Y	4.32
2Y	2.86	15Y	4.75
3Y	3.05		

Key Data

Index	Latest	Daily Change
DOW	12,378.61	108.4
NASDAQ	2,360.92	44.5
S&P 500	1,352.07	13.5
NASDAQ Bank Index	2,583.67	6.9
Fed Funds Target Rate	3.50	0.0
US Prime Rate	6.50	0.0
3M Libor	3.31	0.1
Oil	90.61	1.2
Gold	906.60	1.1
FNMA 30Y Commitment Rate	5.50	0.4
FNMA 15Y Commitment Rate	4.88	0.4

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