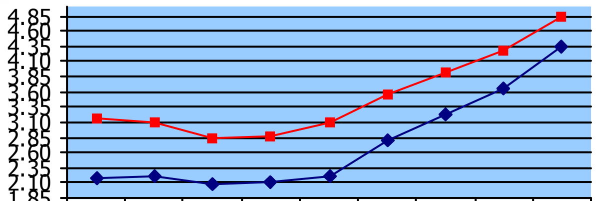
Ambassador Financial Group, Inc

MARKETS AT A GLANCE

Monday, February 04, 2008

US Treasury Curve



	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	30Y
Treasury	2.18	2.2	2.07	2.1	2.21	2.79	3.22	3.65	4.36
Libor/Swap	3.15	3.1	2.83	2.87	3.1	3.56	3.93	4.29	4.84

US Agency Bullets

Maturity	Yield	Spread to UST
1Y	2.50	43
2Y	2.43	33
3Y	2.58	37
5Y	3.42	63
7Y	3.90	68
10Y	3.88	23

Callable Agencies

Maturity	Call Date	Yield	Spread to UST
2Y	1Y	2.75	65
3Y	1Y	3.05	84
4Y	1Y	3.47	97
5Y	1Y	3.84	105
7Y	1Y	4.34	112
10Y	1Y	4.82	117

**** Bermuda Call Feature ****

Agency Passthrough MBS

Term	Coupon	Price	Yield	Avg. Life	Duration	Spread to A.L.
10Y	4.50%	100.063	4.41	3.14	2.79	208
15Y	4.50%	100.250	4.39	4.06	3.49	184
15Y	5.00%	101.438	4.51	3.76	3.25	203
20Y	5.00%	101.219	4.61	4.14	3.53	206
30Y	5.00%	100.656	4.83	5.50	4.41	199
30Y	5.50%	101.438	5.07	4.37	3.62	245

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	2.75	3.79	99	98%
7Y	3.05	4.24	102	95%
10Y	3.30	4.62	97	90%
12Y	3.55	5.00	135	97%
15Y	3.85	5.45	180	105%
20Y	4.05	5.76	211	111%

Bloomberg 30-day Visible Bank Qualified Supply: 211.4MM

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	3.44	136	3.49	141
2Y	3.70	159	3.75	164
3Y	3.92	171	3.97	176
5Y	4.51	171	4.56	176
7Y	5.01	179	5.06	184
10Y	5.48	183	5.54	188

FHLB Advance Rates - Indicative

Term	Rate	Term	Rate
1M	3.06	4Y	3.34
3M	3	5Y	3.54
6M	2.79	7Y	3.97
1Y	2.69	10Y	4.37
2Y	2.85	15Y	4.8
3Y	3.08		

Key Data

Index	Latest	Daily Change
DOW	12,743.19	92.8
NASDAQ	2,413.36	23.5
S&P 500	1,395.42	16.9
NASDAQ Bank Index	2,780.22	45.7
Fed Funds Target Rate	3.00	0.0
US Prime Rate	6.00	0.0
3M Libor	3.15	0.1
Oil	88.65	-0.3
Gold	901.50	-7.2
FNMA 30Y Commitment Rate	5.53	0.1
FNMA 15Y Commitment Rate	4.89	0.2

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