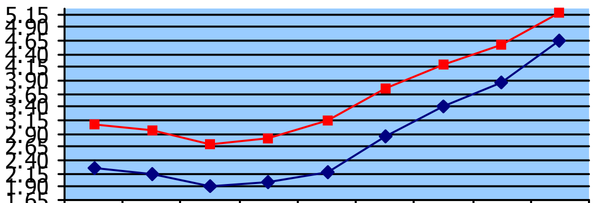
Ambassador Financial Group, Inc

MARKETS AT A GLANCE

Tuesday, February 19, 2008

US Treasury Curve



	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	30Y
Treasury	2.24	2.12	1.9	1.98	2.19	2.86	3.41	3.86	4.65
Libor/Swap	3.07	2.98	2.69	2.83	3.16	3.76	4.19	4.59	5.18

US Agency Bullets

Maturity	Yield	Spread to UST
1Y	2.41	51
2Y	2.33	35
3Y	2.48	29
5Y	3.05	19
7Y	3.31	-10
10Y	4.11	25

Callable Agencies

Maturity	Call Date	Yield	Spread to UST
2Y	1Y	2.83	85
3Y	1Y	3.22	103
4Y	1Y	3.69	116
5Y	1Y	4.09	123
7Y	1Y	4.62	121
10Y	1Y	5.10	124

**** Bermuda Call Feature ****

Agency Passthrough MBS

Term	Coupon	Price	Yield	Avg. Life	Duration	Spread to A.L.
10Y	4.50%	99.281	4.68	3.45	3.02	227
15Y	4.50%	98.719	4.78	4.97	4.12	192
15Y	5.00%	100.219	4.91	4.58	3.82	216
20Y	5.00%	98.469	5.32	5.74	4.55	230
30Y	5.00%	97.000	5.51	8.15	5.83	202
30Y	5.50%	99.781	5.54	6.93	5.12	228

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	93	96%
7Y	3.00	4.17	76	88%
10Y	3.25	4.55	69	84%
12Y	3.50	4.92	107	91%
15Y	3.70	5.23	137	96%
20Y	4.00	5.68	182	104%

Bloomberg 30-day Visible Bank Qualified Supply: 216.3MM

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	3.33	143	3.36	146
2Y	3.67	169	3.70	172
3Y	4.23	204	4.26	207
5Y	4.82	196	4.86	200
7Y	5.35	195	5.39	198
10Y	5.77	192	5.81	195

FHLB Advance Rates - Indicative

Term	Rate	Term	Rate
1M	3.07	4Y	3.51
3M	3	5Y	3.8
6M	2.9	7Y	4.28
1Y	2.64	10Y	4.74
2Y	2.85	15Y	5.15
3Y	3.18		

Key Data

Index	Latest	Daily Change
DOW	12,348.21	-28.8
NASDAQ	2,321.80	-10.7
S&P 500	1,349.99	1.1
NASDAQ Bank Index	2,624.90	-1.0
Fed Funds Target Rate	3.00	0.0
US Prime Rate	6.00	0.0
3M Libor	3.07	0.0
Oil	97.40	1.9
Gold	924.30	21.5
FNMA 30Y Commitment Rate	5.97	0.1
FNMA 15Y Commitment Rate	5.35	0.0

1621 North Cedar Crest Boulevard Suite 113 Allentown, Pennsylvania 18104 Phone: 610-351-1633 Fax: 484-274-6167