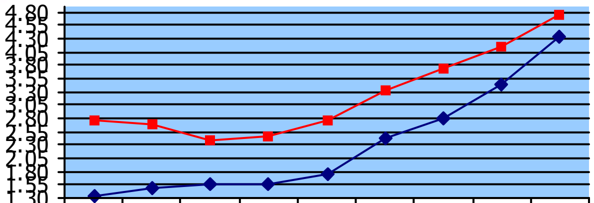
Ambassador Financial Group, Inc

MARKETS AT A GLANCE

Friday, March 14, 2008

US Treasury Curve



	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	30Y
Treasury	1.34	1.47	1.57	1.58	1.74	2.44	2.8	3.45	4.35
Libor/Swap	2.76	2.67	2.37	2.45	2.75	3.33	3.75	4.15	4.74

US Agency Bullets

Maturity	Yield	Spread to UST
1Y	2.09	52
2Y	2.43	85
3Y	2.82	108
5Y	3.53	109
7Y (To 5Y)	4.03	159
10Y	4.44	99

Callable Agencies

Maturity	Call Date	Yield	Spread to UST
2Y	1Y	2.56	98
3Y	1Y	2.92	118
4Y	1Y	3.41	132
5Y	1Y	3.83	139
7Y	1Y	4.38	158
10Y	1Y	4.91	146

**** Bermuda Call Feature ****

Agency Passthrough MBS

Term	Coupon	Price	Yield	Avg. Life	Duration	Spread to A.L.
10Y	4.50%	101.000	4.09	3.21	2.86	215
15Y	4.50%	99.875	4.49	4.17	3.56	228
15Y	5.00%	101.094	4.65	4.12	3.52	245
20Y	5.00%	100.156	4.92	4.35	3.64	266
30Y	5.00%	98.000	5.38	6.87	5.14	255
30Y	5.50%	100.281	5.40	4.81	3.86	300

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	3.00	4.17	173	123%
7Y	3.25	4.55	174	116%
10Y	3.55	5.00	155	103%
12Y	3.75	5.30	185	109%
15Y	3.90	5.53	208	113%
20Y	4.05	5.76	231	117%

Bloomberg 30-day Visible Bank Qualified Supply: 344.6MM

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	3.89	232	3.90	234
2Y	4.14	257	4.16	258
3Y	4.65	291	4.67	293
5Y	5.32	288	5.34	290
7Y	5.62	281	5.64	283
10Y	6.14	269	6.16	271

FHLB Advance Rates - Indicative

Term	Rate	Term	Rate
1M	2.65	4Y	3.32
3M	2.75	5Y	3.61
6M	2.64	7Y	4.09
1Y	2.36	10Y	4.52
2Y	2.58	15Y	4.91
3Y	2.9		

Key Data

Index	Latest	Daily Change
DOW	12,145.74	35.5
NASDAQ	2,263.61	19.7
S&P 500	1,315.48	6.7
NASDAQ Bank Index	2,540.82	36.4
Fed Funds Target Rate	3.00	0.0
US Prime Rate	6.00	0.0
3M Libor	2.76	0.0
Oil	109.98	-0.4
Gold	992.30	13.5
FNMA 30Y Commitment Rate	5.92	0.0
FNMA 15Y Commitment Rate	5.22	0.0

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