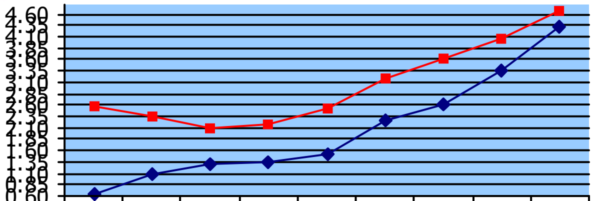
Ambassador Financial Group, Inc

MARKETS AT A GLANCE

Monday, March 17, 2008

US Treasury Curve



	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	30Y
Treasury	0.65	1.06	1.3	1.34	1.51	2.26	2.63	3.36	4.3
Libor/Swap	2.58	2.37	2.1	2.18	2.53	3.16	3.61	4.04	4.67

US Agency Bullets

Maturity	Yield	Spread to UST
1Y	1.85	55
2Y	2.17	83
3Y	2.70	119
5Y	3.43	117
7Y (To 5Y)	4.02	176
10Y	4.45	109

Callable Agencies

Maturity	Call Date	Yield	Spread to UST
2Y	1Y	2.32	98
3Y	1Y	2.69	118
4Y	1Y	3.20	132
5Y	1Y	3.65	139
7Y	1Y	4.24	161
10Y	1Y	4.82	146

**** Bermuda Call Feature ****

Agency Passthrough MBS

Term	Coupon	Price	Yield	Avg. Life	Duration	Spread to A.L.
10Y	4.50%	101.250	4.02	3.35	2.98	225
15Y	4.50%	100.125	4.43	4.37	3.72	234
15Y	5.00%	101.313	4.60	4.21	3.59	256
20Y	5.00%	100.531	4.84	4.80	3.97	262
30Y	5.00%	98.531	5.27	7.15	5.33	252
30Y	5.50%	100.750	5.28	4.86	3.90	304

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	190	133%
7Y	3.25	4.55	192	124%
10Y	3.55	5.00	164	106%
12Y	3.75	5.30	194	111%
15Y	3.90	5.53	217	116%
20Y	4.05	5.76	239	120%

Bloomberg 30-day Visible Bank Qualified Supply: 249MM

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	3.67	237	3.69	238
2Y	3.95	261	3.96	262
3Y	4.46	295	4.47	297
5Y	5.17	290	5.18	292
7Y	5.41	278	5.42	279
10Y	6.04	268	6.05	269

FHLB Advance Rates - Indicative

Term	Rate	Term	Rate
1M	2.6	4Y	3.3
3M	2.67	5Y	3.58
6M	2.6	7Y	4.1
1Y	2.3	10Y	4.55
2Y	2.53	15Y	4.98
3Y	2.88		

Key Data

Index	Latest	Daily Change
DOW	11,873.10	-78.0
NASDAQ	2,181.28	-31.2
S&P 500	1,271.21	-16.9
NASDAQ Bank Index	2,435.29	-47.1
Fed Funds Target Rate	3.00	0.0
US Prime Rate	6.00	0.0
3M Libor	2.58	-0.2
Oil	107.37	-2.8
Gold	1,006.00	7.8
FNMA 30Y Commitment Rate	5.80	-0.1
FNMA 15Y Commitment Rate	5.09	-0.1

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