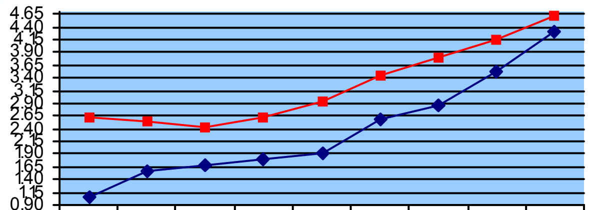
Ambassador Financial Group, Inc

MARKETS AT A GLANCE

Monday, March 24, 2008

US Treasury Curve



	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	30Y
Treasury	1.05	1.55	1.67	1.79	1.91	2.6	2.84	3.51	4.3
Libor/Swap	2.61	2.54	2.44	2.63	2.94	3.45	3.8	4.14	4.63

US Agency Bullets

Maturity	Yield	Spread to UST
1Y	2.20	53
2Y	2.43	64
3Y	2.77	86
5Y	3.43	83
7Y (To 5Y)	3.87	127
10Y	4.30	79

Callable Agencies

Maturity	Call Date	Yield	Spread to UST
2Y	1Y	2.63	84
3Y	1Y	2.94	103
4Y	1Y	3.41	116
5Y	1Y	3.82	122
7Y	1Y	4.30	147
10Y	1Y	4.74	123

**** Bermuda Call Feature ****

Agency Passthrough MBS

Term	Coupon	Price	Yield	Avg. Life	Duration	Spread to A.L.
10Y	4.50%	100.563	4.25	3.35	2.97	209
15Y	4.50%	99.375	4.63	4.73	3.96	209
15Y	5.00%	100.875	4.72	4.31	3.65	230
20Y	5.00%	99.906	5.00	5.23	4.25	235
30Y	5.00%	98.719	5.22	7.52	5.55	215
30Y	5.50%	100.750	5.28	4.88	3.92	270

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	157	116%
7Y	3.25	4.55	171	115%
10Y	3.55	5.00	149	101%
12Y	3.75	5.30	179	107%
15Y	3.90	5.53	202	111%
20Y	4.05	5.76	224	115%

Bloomberg 30-day Visible Bank Qualified Supply: 266.3MM

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	200	3.72	205
2Y	4.04	224	4.09	229
3Y	4.55	264	4.57	266
5Y	5.14	255	5.17	257
7Y	5.29	245	5.31	247
10Y	5.91	239	5.93	241

FHLB Advance Rates - Indicative

Term	Rate	Term	Rate
1M	2.44	4Y	3.51
3M	2.5	5Y	3.75
6M	2.38	7Y	4.25
1Y	2.43	10Y	4.57
2Y	2.71	15Y	5.04
3Y	3.08		

Key Data

Index	Latest	Daily Change
DOW	12,588.04	226.7
NASDAQ	2,332.47	74.4
S&P 500	1,355.62	26.1
NASDAQ Bank Index	2,672.87	38.8
Fed Funds Target Rate	2.25	0.0
US Prime Rate	5.25	0.0
3M Libor	2.61	0.0
Oil	101.75	-0.1
Gold	921.20	1.6
FNMA 30Y Commitment Rate	5.54	0.0
FNMA 15Y Commitment Rate	4.97	0.0

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