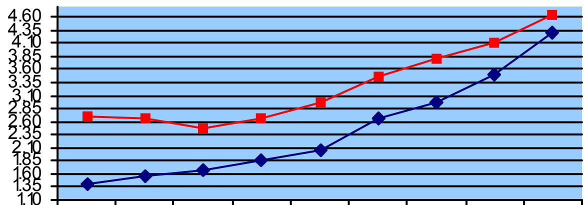
Ambassador Financial Group, Inc

MARKETS AT A GLANCE

Tuesday, April 08, 2008

US Treasury Curve



	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	30Y
Treasury	1.41	1.55	1.67	1.88	2.04	2.68	2.97	3.5	4.31
Libor/Swap	2.71	2.68	2.47	2.65	2.96	3.45	3.79	4.13	4.64

US Agency Bullets

Maturity	Yield	Spread to UST
1Y	2.22	55
2Y	2.47	59
3Y	2.72	68
5Y	3.45	77
7Y (To 5Y)	3.86	118
10Y	4.29	79

Callable Agencies

Maturity	Call Date	Yield	Spread to UST
2Y	1Y	2.64	76
3Y	1Y	3.00	96
4Y	1Y	3.43	107
5Y	1Y	3.79	111
7Y	1Y	4.25	128
10Y	1Y	4.68	118

**** Bermuda Call Feature ****

Agency Passthrough MBS

Term	Coupon	Price	Yield	Avg. Life	Duration	Spread to A.L.
10Y	4.50%	100.469	4.28	3.32	2.95	205
15Y	4.50%	99.719	4.54	4.34	3.69	203
15Y	5.00%	101.250	4.61	4.14	3.54	215
20Y	5.00%	100.563	4.83	4.77	3.96	220
30Y	5.00%	99.469	5.10	5.69	4.48	230
30Y	5.50%	101.406	5.08	4.51	3.70	253

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	2.90	4.02	134	108%
7Y	3.20	4.47	150	108%
10Y	3.55	5.00	150	101%
12Y	3.68	5.20	170	105%
15Y	3.80	5.38	188	109%
20Y	4.05	5.76	226	116%

Bloomberg 30-day Visible Bank Qualified Supply: 371.4MM

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	3.96	228	4.03	235
2Y	4.40	252	4.47	259
3Y	4.93	289	5.00	297
5Y	5.55	287	5.62	295
7Y	5.75	278	5.82	286
10Y	6.17	267	6.25	275

FHLB Advance Rates - Indicative

Term	Rate	Term	Rate
1M	2.65	4Y	3.4
3M	2.65	5Y	3.62
6M	2.65	7Y	4.07
1Y	2.49	10Y	4.45
2Y	2.78	15Y	4.88
3Y	3.12		

Key Data

Index	Latest	Daily Change
DOW	12,612.43	3.0
NASDAQ	2,364.83	-6.2
S&P 500	1,372.54	2.1
NASDAQ Bank Index	2,596.23	4.9
Fed Funds Target Rate	2.25	0.0
US Prime Rate	5.25	0.0
3M Libor	2.71	0.0
Oil	108.44	-0.7
Gold	914.00	-8.7
FNMA 30Y Commitment Rate	5.59	0.0
FNMA 15Y Commitment Rate	5.10	0.0

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