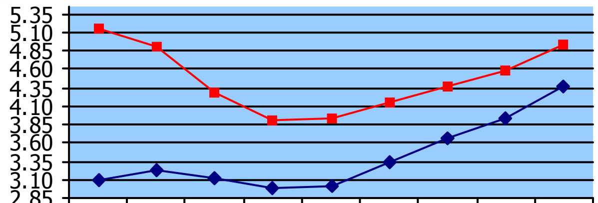
Ambassador Financial Group, Inc

MARKETS AT A GLANCE

Wednesday, December 05, 2007

US Treasury Curve



	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	30Y
Treasury	3.1	3.24	3.13	2.98	3	3.34	3.67	3.93	4.38
Libor/Swap	5.15	4.9	4.28	3.91	3.94	4.15	4.37	4.59	4.93

US Agency Bullets

Maturity	Yield	Spread to UST
1Y	3.45	32
2Y	3.28	30
3Y	3.47	47
5Y	3.82	48
7Y	4.00	33
10Y	4.49	56

Callable Agencies

Maturity	Call Date	Yield	Spread to UST
2Y	1Y	3.78	80
3Y	1Y	4.22	122
4Y	1Y	4.42	125
5Y	1Y	4.74	140
7Y	1Y	5.13	145
10Y	1Y	5.43	150

**** Bermuda Call Feature ****

Agency Passthrough MBS

Term	Coupon	Price	Yield	Avg. Life	Duration	Spread to A.L.
10Y	4.50%	99.063	4.75	3.56	3.11	161
15Y	4.50%	98.594	4.81	5.08	4.21	148
15Y	5.00%	100.125	4.94	4.70	3.91	165
20Y	5.00%	99.469	5.10	5.26	4.25	175
30Y	5.00%	98.344	5.28	8.11	5.89	158
30Y	5.50%	100.344	5.40	5.44	4.28	203

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	3.30	4.62	128	99%
7Y	3.40	4.77	110	93%
10Y	3.65	5.15	122	93%
12Y	3.85	5.45	152	98%
15Y	4.00	5.68	175	102%
20Y	4.15	5.91	198	105%

Bloomberg 30-day Visible Bank Qualified Supply: 531.5MM

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	4.53	141	4.54	141
2Y	4.52	155	4.53	155
3Y	4.63	162	4.63	163
5Y	5.17	183	5.18	184
7Y	5.60	193	5.61	194
10Y	5.92	199	5.93	200

FHLB Advance Rates - Indicative

Term	Rate	Term	Rate
1M	4.82	4Y	4.03
3M	4.81	5Y	4.16
6M	4.66	7Y	4.41
1Y	4.14	10Y	4.69
2Y	3.8	15Y	4.92
3Y	3.89		

Key Data

Index	Latest	Daily Change
DOW	13,248.73	-65.8
NASDAQ	2,619.83	-17.3
S&P 500	1,462.79	-9.6
NASDAQ Bank Index	2,751.48	-37.3
Fed Funds Target Rate	4.50	0.0
US Prime Rate	7.50	0.0
3M Libor	5.15	0.0
Oil	89.85	1.5
Gold	801.00	-0.3
FNMA 30Y Commitment Rate	5.74	-0.1
FNMA 15Y Commitment Rate	5.31	-0.1

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