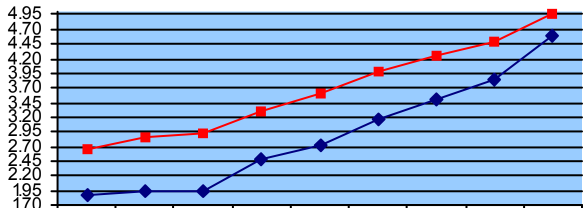
MARKETS AT A GLANCE

Tuesday, May 27, 2008

Ambassador Financial Group, Inc

US Treasury Curve



	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	30Y
Treasury	1.88	1.94	1.94	2.47	2.71	3.16	3.52	3.86	4.59
Libor/Swap	2.64	2.85	2.92	3.29	3.61	3.98	4.24	4.49	4.95

US Agency Bullets

Maturity	Yield	Spread to UST
1Y	2.48	54
2Y	2.95	48
3Y	3.34	62
5Y	3.80	63
7Y (To 5Y)	4.19	103
10Y	4.49	63

Callable Agencies

Maturity	Call Date	Yield	Spread to UST
2Y	1Y	3.17	70
3Y	1Y	3.62	91
4Y	1Y	3.94	100
5Y	1Y	4.18	102
7Y	1Y	4.55	104
10Y	1Y	4.90	104

**** Bermuda Call Feature ****

Agency Passthrough MBS

Term	Coupon	Price	Yield	Avg. Life	Duration	Spread to A.L.
10Y	4.50%	99.500	4.60	3.98	3.46	165
15Y	4.50%	98.469	4.82	5.53	4.54	156
15Y	5.00%	100.406	4.86	4.59	3.84	177
20Y	5.00%	99.063	5.17	6.52	5.07	178
30Y	5.00%	98.094	5.33	7.78	5.66	177
30Y	5.50%	100.469	5.37	5.47	4.27	212

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	3.10	4.39	123	98%
7Y	3.35	4.77	126	95%
10Y	3.65	5.23	137	95%
12Y	3.90	5.61	174	101%
15Y	3.95	5.68	182	102%
20Y	4.05	5.83	197	105%

Bloomberg 30-day Visible Bank Qualified Supply: 484.8MM

TEY assuming 20 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	3.44	150	3.44	150
2Y	4.28	181	4.28	181
3Y	4.88	217	4.88	217
5Y	5.17	201	5.17	201
7Y	5.42	191	5.42	191
10Y	5.56	170	5.56	170

FHLB Advance Rates - Indicative

Term	Rate	Term	Rate
1M	2.3	4Y	3.92
3M	2.5	5Y	4.09
6M	2.68	7Y	4.5
1Y	2.95	10Y	4.82
2Y	3.28	15Y	5.18
3Y	3.7		

Key Data

Index	Latest	Daily Change
DOW	12,479.63	-146.0
NASDAQ	2,444.67	-19.9
S&P 500	1,375.93	-18.4
NASDAQ Bank Index	2,477.19	-26.6
Fed Funds Target Rate	2.00	0.0
US Prime Rate	5.00	0.0
3M Libor	2.64	0.0
Oil	133.01	0.8
Gold		-925.6
FNMA 30Y Commitment Rate	5.86	0.1
FNMA 15Y Commitment Rate	5.34	0.1

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