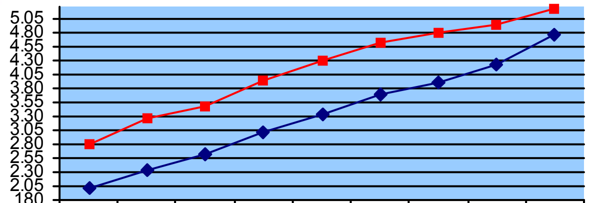
Ambassador Financial Group, Inc

MARKETS AT A GLANCE

Friday, June 13, 2008

US Treasury Curve



	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	30Y
Treasury	2	2.32	2.61	3.01	3.34	3.67	3.89	4.21	4.76
Libor/Swap	2.81	3.26	3.46	3.95	4.29	4.61	4.77	4.92	5.21

US Agency Bullets

Maturity	Yield	Spread to UST
1Y	3.00	39
2Y	3.62	61
3Y	4.01	67
5Y	4.50	82
7Y (To 5Y)	4.82	115
10Y	4.99	78

Callable Agencies

Maturity	Call Date	Yield	Spread to UST
2Y	1Y	3.90	89
3Y	1Y	4.50	116
4Y	1Y	4.75	125
5Y	1Y	4.92	125
7Y	1Y	5.22	133
10Y	1Y	5.50	129

**** Bermuda Call Feature ****

Agency Passthrough MBS

Term	Coupon	Price	Yield	Avg. Life	Duration	Spread to A.L.
10 Year	5.00%	98.875	5.28	4.13	3.51	178
15 Year	5.00%	97.844	5.47	5.42	4.35	173
15 Year	5.50%	99.844	5.51	5.20	4.18	180
20 Year	5.50%	98.344	5.81	7.18	5.34	187
30 Year	5.50%	97.094	6.03	7.81	5.47	203
30 Year	6.00%	99.813	6.03	5.85	4.45	224

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	3.15	4.47	80	86%
7Y	3.40	4.85	96	88%
10Y	3.70	5.30	109	88%
12Y	3.85	5.53	132	91%
15Y	3.95	5.68	147	94%
20Y	4.15	5.98	177	99%

Bloomberg 30-day Visible Bank Qualified Supply: 528.6MM

TEY assuming 20bps 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	4.16	155	4.17	156
2Y	4.94	193	4.95	194
3Y	5.62	228	5.63	229
5Y	5.79	211	5.80	212
7Y	5.89	201	5.90	202
10Y	6.02	181	6.02	181

FHLB Advance Rates - Indicative

Term	Rate	Term	Rate
1M	2.43	4Y	4.48
3M	2.68	5Y	4.61
6M	2.97	7Y	4.96
1Y	3.4	10Y	5.16
2Y	3.85	15Y	5.49
3Y	4.23		

Key Data

Index	Latest	Daily Change
DOW	12,141.58	57.8
NASDAQ	2,404.35	10.3
S&P 500	1,339.87	4.4
NASDAQ Bank Index	2,288.02	8.3
Fed Funds Target Rate	2.00	0.0
US Prime Rate	5.00	0.0
3M Libor	2.81	0.0
Oil	135.45	-1.3
Gold	860.50	-8.7
FNMA 30Y Commitment Rate	6.33	0.0
FNMA 15Y Commitment Rate	5.88	0.0

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