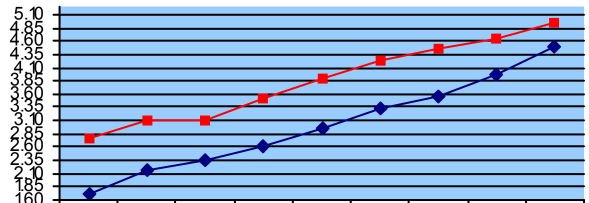
Ambassador Financial Group, Inc

MARKETS AT A GLANCE

Monday, June 30, 2008

US Treasury Curve



	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	30Y
Treasury	1.7	2.15	2.36	2.63	2.94	3.33	3.54	3.96	4.51
Libor/Swap	2.78	3.11	3.12	3.53	3.88	4.24	4.45	4.65	4.95

US Agency Bullets

Maturity	Yield	Spread to UST
1Y	2.89	53
2Y	3.29	66
3Y	3.69	75
5Y	4.23	89
7Y (To 5Y)	4.57	123
10Y	4.84	88

Callable Agencies

Maturity	Call Date	Yield	Spread to UST
2Y	1Y	3.47	84
3Y	1Y	4.04	110
4Y	1Y	4.34	120
5Y	1Y	4.53	120
7Y	1Y	4.87	133
10Y	1Y	5.20	124

**** Bermuda Call Feature ****

Agency Passthrough MBS

Term	Coupon	Price	Yield	Avg. Life	Duration	Spread to A.L.
10 Year	5.00%	100.250	4.88	4.04	3.47	178
15 Year	5.00%	99.188	5.16	5.31	4.31	179
15 Year	5.50%	100.969	5.23	4.97	4.05	191
20 Year	5.50%	99.875	5.52	6.95	5.25	193
30 Year	5.50%	98.938	5.69	7.84	5.57	199
30 Year	6.00%	101.219	5.72	5.90	4.51	227

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	4.70	136	99%
7Y	3.60	5.15	161	102%
10Y	3.85	5.53	157	97%
12Y	4.00	5.76	180	101%
15Y	4.20	6.06	210	106%
20Y	4.35	6.29	233	110%

Bloomberg 30-day Visible Bank Qualified Supply: 136.5MM

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	3.81	145	3.91	155
2Y	4.61	198	4.65	202
3Y	5.27	233	5.31	237
5Y	5.55	221	5.58	224
7Y	5.75	220	5.79	225
10Y	5.99	202	6.12	216

FHLB Advance Rates - Indicative

Term	Rate	Term	Rate
1M	2.38	4Y	4.29
3M	2.68	5Y	4.44
6M	3.04	7Y	4.83
1Y	3.25	10Y	5.07
2Y	3.59	15Y	5.42
3Y	4.03		

Key Data

Index	Latest	Daily Change
DOW	11,312.64	-33.9
NASDAQ	2,308.00	-7.6
S&P 500	1,277.80	-0.6
NASDAQ Bank Index	2,084.86	-18.5
Fed Funds Target Rate	2.00	0.0
US Prime Rate	5.00	0.0
3M Libor	2.78	0.0
Oil	141.59	1.4
Gold	913.10	33.1
FNMA 30Y Commitment Rate	6.30	0.0
FNMA 15Y Commitment Rate	5.82	0.0

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