

Q3 2012 Investor Fact Sheet



AG
MORTGAGE
Investment Trust, Inc.

COMPANY OVERVIEW

AG Mortgage Investment Trust, Inc. is a real estate investment trust that invests in, acquires and manages a diversified portfolio of residential mortgage assets, other real estate-related securities and financial assets. AG Mortgage Investment Trust, Inc. is externally managed and advised by AG REIT Management, LLC, a subsidiary of Angelo, Gordon & Co., L.P., an SEC-registered investment adviser that specializes in alternative investment activities.

INVESTMENT PORTFOLIO

Portfolio construction and asset allocation are based upon risk-adjusted returns, liquidity considerations, mark-to-market volatility and our current global economic outlook. Our hybrid structure allows us to benefit from the breadth and expertise of Angelo, Gordon's RMBS, ABS and CMBS platforms, including our network of real estate operating partners across the country. We have seventeen dedicated investment professionals in RMBS/ABS/CMBS in the market on a daily basis evaluating all available investment opportunities. Portfolio highlights as of September 30, 2012:

- \$4.9b investment portfolio^{1, 2}
- 80.3% Agency RMBS/19.7% credit securities²
- 56% of Agency specified pools backed by prepayment protected collateral
- Over the quarter tripled the current face of the credit portfolio to over \$1.6b

Q3 FINANCIAL HIGHLIGHTS¹

Net Income ³ :	\$61.2mm or \$3.10 per share
Core Earnings ^{3,4} :	\$20mm or \$1.03 per share
Net Book Value per Share ⁵ :	\$23.71
Portfolio Yield ⁶ :	3.45%
Cost of Funds ⁷ :	1.04%
Net Interest Margin ⁸ :	2.41%
Leverage ⁹ :	6.06x
ROE during Quarter ¹⁰ :	12.8%
Swap ratio ¹¹ :	53%
	4.5yr weighted average years to maturity
	1.20% weighted average pay rate
Prepayment Rates ¹² :	6.2% CPR for Q3
	6.8% CPR for September, 2012
	5.5% CPR year-to-date
Repurchase Agreements:	26 counterparties
	45.4 weighted average days to maturity
	0.68% weighted average repo cost of funds
Duration Gap:	1.8yrs

STOCK INFORMATION

Share price (9/30/12):	\$24.13
Stockholders Equity:	\$704,478,303
Q3 Dividend:	\$0.77 per share
Dividend Yield:	12.8%

Completed several capital raises during the quarter:

- 6,900,000 shares of common stock
- 2,070,000 shares of 8.25% Series A Cumulative Redeemable Preferred Stock
- 4,600,000 shares of 8.00% Series B Cumulative Redeemable Preferred Stock
- Filed a prospectus supplement dated September 6, 2012 registering up to 3,000,000 shares of common stock to be sold via an "at the market" program

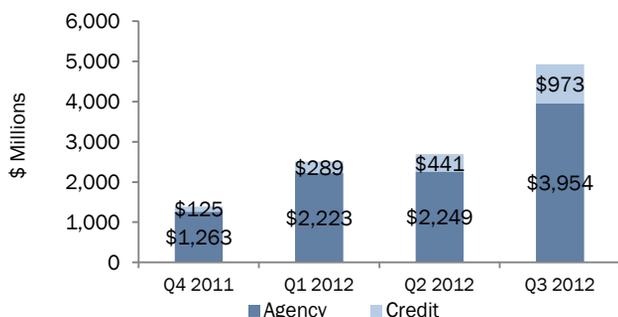
1. Generally when we purchase a security and finance it with a repurchase agreement, the security is included in our assets and the repurchase agreement is separately reflected in our liabilities on our balance sheet. For securities with certain characteristics (including those which are not readily obtainable in the market place) that are purchased and then simultaneously sold back to the seller under a repurchase agreement, US GAAP requires these transactions be netted together and recorded as a forward purchase commitment. Throughout this presentation where we disclose our investment portfolio and the repurchase agreements that finance them, including our leverage metrics, we have un-linked the transaction and used the gross presentation as used for all other securities. This presentation is consistent with how the Company's management evaluates the business, and believes provides the most accurate depiction of the Company's investment portfolio and financial condition.
2. The total investment portfolio is calculated by summing the fair market value of our Agency RMBS, Non-Agency RMBS, ABS and CMBS assets, including linked transactions. The percentage of Agency RMBS and credit investments are calculated by dividing the respective fair market value of each, including linked transactions, by the total investment portfolio.
3. Diluted per share figures are calculated using weighted average outstanding shares in accordance with GAAP.
4. Core earnings is defined as net income excluding both realized and unrealized gains (losses) on the sale or termination of securities, including those underlying linked transactions and derivatives.
5. Per share figures are calculated using a denominator of all outstanding shares including all shares granted to our Manager and our independent directors under our equity incentive plans as of quarter end. Net book value uses stockholders' equity less net proceeds of the Company's 8.25% Series A and 8.00% Series B Cumulative Redeemable Preferred Stock as the numerator.
6. The yield on our investment portfolio represents an effective interest rate, which utilizes all estimates of future cash flows and adjusts for actual prepayment and cash flow activity as of quarter end. This calculation excludes cash.
7. The cost of funds at quarter end was calculated as the sum of the weighted average rate on the repurchase agreements outstanding at period end and the weighted average net pay rate on our interest rate swaps. Both elements of the cost of funds were weighted by the repurchase agreements outstanding at quarter end.
8. Net interest margin is calculated by subtracting the weighted average cost of funds from the weighted average yield for the Company's investment portfolio, which excludes cash held by the Company.
9. The leverage ratio at quarter end is calculated by dividing total repurchase agreements, including those included in linked transactions, plus or minus the net payable or receivable, as applicable, on unsettled trades on our GAAP balance sheet by our GAAP stockholders' equity at quarter end.
10. Return on equity during the quarter is calculated by dividing net income available to common stockholders at quarter end by the weighted average stockholders' equity during the quarter.
11. The swap ratio at quarter end was calculated by dividing the notional value of our interest rate swaps by total repurchase agreements secured by Agency RMBS, plus the net payable/receivable on unsettled trades. When calculating using the total repurchase agreements including those included in linked transactions, the ratio at quarter-end is 43%.
12. Represents the weighted average monthly CPRs published during the period for our in-place portfolio during the same period.

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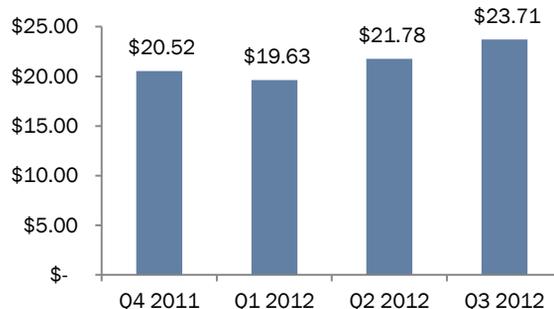


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Investment Portfolio



Book Value



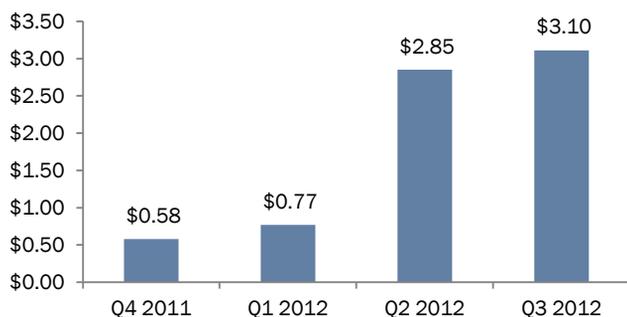
Core Earnings



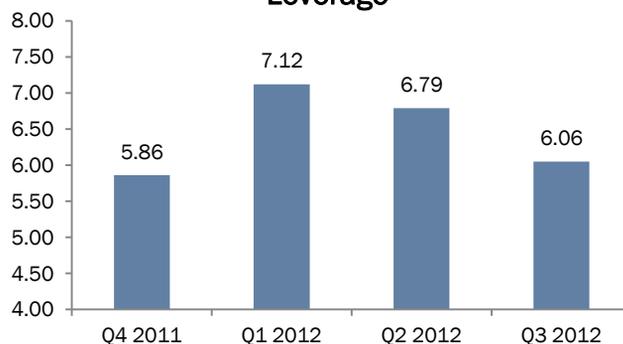
Dividend



Net Income



Leverage



Persons considering an investment in AG Mortgage Investment Trust, Inc. should consider the investment objectives, risk, charges and expenses of the Company carefully before investing. Such information and other information about the Company are available in the Company's annual report on Form 10-K, quarterly report on Form 10-Q, the prospectuses the Company issues from time to time in connection with its offerings of securities, and on the Company's website, www.agmit.com. Such materials are filed with the Securities and Exchange Commission and copies are available on the SEC's website, www.sec.gov. Prospective investors should read such materials carefully before investing. Performance data quoted above represents past performance of AG Mortgage Investment Trust, Inc. Past performance does not guarantee future results and the investment return and principal value of an investment in AG Mortgage Investment Trust, Inc. will likely fluctuate. Consequently, an investor's shares, when sold, may be worth more or less than their original cost. Additionally, AG Mortgage Investment Trust, Inc.'s current performance may be lower or higher than the performance data quoted above.

CONTACT INFORMATION

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