



Q3 2009 Stockholder Presentation Supplemental Information

October 22, 2009

Safe Harbor Statement

Safe Harbor Statement Under the Private Securities Litigation Reform Act of 1995

This presentation contains statements that, to the extent they are not recitations of historical fact, constitute "forward-looking statements" within the meaning of the Private Securities Litigation Reform Act of 1995 (the "Reform Act"). All such forward-looking statements are intended to be subject to the safe harbor protection provided by the Reform Act. Actual outcomes and results could differ materially from those forecast due to the impact of many factors beyond the control of American Capital Agency Corp. ("AGNC"). All forward-looking statements included in this presentation are made only as of the date of this presentation and are subject to change without notice. Certain factors that could cause actual results to differ materially from those contained in the forward-looking statements are included in our periodic reports filed with the Securities and Exchange Commission ("SEC"). Copies are available on the SEC's website at www.sec.gov. AGNC disclaims any obligation to update our forward-looking statements unless required by law.

The following slides contain summaries of certain financial and statistical information about AGNC. They should be read in conjunction with our periodic reports that are filed from time to time with the SEC, including our annual report on Form 10-K/A for the period from May 20, 2008 (commencement of operations) through December 31, 2008, and our quarterly report on Form 10-Q for the quarter ended September 30, 2009. Historical results discussed in this presentation are not indicative of future results.

30- and 40-Year Fixed Rate Portfolio

- ◆ We Maintain a Core Portfolio of TBA-eligible Securities to Manage Our Liquidity Profile

30- & 40-Year Fixed Rate Portfolio			
(\$ in Millions – as of September 30, 2009)			
Fixed Rate Securities (excluding 15 year securities)	Market Value	Actual 1M CPR	% Total Fixed Rate***
Interest Only (10/20)	\$497	18.9%	39%
40-Year Securities	87	15.7%	7%
Other Securities*	46	16.1%	4%
Non-TBA Eligible	\$630	18.2%	50%
Lower Loan Balance**	\$213	16.2%	17%
2005 and Earlier Vintages	194	19.6%	15%
2008 and 2009 Vintages	158	4.0%	12%
TBA Eligible	\$565	13.9%	44%

* Other securities include non-TBA eligible agency securities such as those with collateral consisting of mortgages with prepayment penalties or irregular payment frequencies.

** Lower loan balance pools are defined as having a maximum loan balance in the underlying pool of not more than \$175,000 with most below \$150,000. The lower balance loans includes loans from all vintages. However, those loans are excluded from the specific vintage buckets. The average loan size underlying these securities is \$133,499.

*** Does not total 100% as 15-year fixed rate agency securities are not included in this analysis.