

AGNC Investment Corp. Publishes Inaugural Environmental, Social & Governance Report

March 15, 2021

BETHESDA, Md., March 15, 2021 /PRNewswire/ -- AGNC Investment Corp. (Nasdaq: AGNC) ("AGNC" or the "Company") announced today that it has published its inaugural Environmental, Social & Governance (ESG) report. The report outlines AGNC's commitment to the core principles of ESG and its strategic management approach to key ESG topics such as human capital management, diversity and inclusion, business ethics, risk management, corporate governance and environmental stewardship. In addition, the report highlights AGNC's proactive response to the COVID-19 pandemic and actions taken in 2020 to ensure the Company's uninterrupted operations, while simultaneously prioritizing the health, safety and welfare of its employees.

AGNC's ESG report includes disclosures aligned with the recommendations of the Sustainable Accounting Standards Board (SASB), which identifies the ESG factors most material to AGNC's business and operations.

"We are proud to announce the publication of our first ESG report and provide our stakeholders and broader community with meaningful insight into ESG practices and policies at AGNC," said Gary Kain, AGNC's Chief Executive Officer and Chief Investment Officer. "Since our inception in 2008, we have always prided ourselves on transparency and disclosure and believe that the release of our comprehensive report is evidence of that commitment. AGNC's long-term growth and success requires our continued focus on, dedication to, and effective management of ESG matters material to our business. Our inaugural report is an important step in AGNC's ESG journey as we continue to deliver long-term value to our stockholders, while considering the impact of our business and operations on all of our stakeholders – our stockholders, employees, funding and trading counterparties, vendors and community."

AGNC's 2020 ESG report is available on the Company's website at www.AGNC.com/corporate-responsibility and can also be downloaded https://www.AGNC.com/corporate-responsibility. To learn more about AGNC's ESG efforts and commitment to corporate responsibility, please visit www.AGNC.com/corporate-responsibility.

ABOUT AGNC INVESTMENT CORP.

AGNC Investment Corp. is an internally-managed real estate investment trust that invests primarily in residential mortgage-backed securities for which the principal and interest payments are guaranteed by a U.S. Government-sponsored enterprise or a U.S. Government agency. For further information, please refer to www.AGNC.com.

FORWARD-LOOKING STATEMENTS

This press release contains forward-looking statements within the meaning of the Private Securities Litigation Reform Act. Forward-looking statements are typically identified by words such as "believe," "plan," "expect," "anticipate," "see," "intend," "outlook," "potential," "forecast," "estimate," "will," "could," "should," "likely" and other similar, correlative or comparable words and expressions. Forward-looking statements are based on estimates, projections, beliefs and assumptions of management of the Company at the time of such statements and are not guarantees of future performance. Forward-looking statements involve risks and uncertainties in predicting future results and conditions. Accordingly, our activities and outcomes could differ materially from those projected in these forward-looking statements due to a variety of important factors, including, without limitation, changes in interest rates, changes in the yield curve, changes in prepayment rates, the availability and terms of financing, changes in the market value of the Company's assets, general economic conditions, market conditions, conditions in the market for Agency securities, and legislative and regulatory changes that could adversely affect the business of the Company. Certain factors that could cause actual results to differ materially from those contained in the forward-looking statements, are included in the Company's periodic reports filed with the Securities and Exchange Commission ("SEC"). Copies are available on the SEC's website, www.sec.gov. The Company disclaims any obligation to update or revise any forward-looking statements based on the occurrence of future events, the receipt of new information, or otherwise.

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