



AGNC Investment Corp. Publishes Second Annual Environmental, Social & Governance Report

September 28, 2022

BETHESDA, Md., Sept. 28, 2022 /PRNewswire/ -- AGNC Investment Corp. (Nasdaq: AGNC) ("AGNC" or the "Company") announced today that it has published its second annual 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 corporate governance, risk management, human capital management, business ethics and environmental stewardship, as well as its advancement of ESG-related programs, policies and practices. The report includes disclosures consistent with the recommendations of the Sustainable Accounting Standards Board (SASB) and the Task Force on Climate-related Financial Disclosures (TCFD).

"We are proud to announce the publication of our second ESG report, which bolsters our disclosure of salient ESG matters from both a corporate and portfolio perspective, as well as their respective risks and opportunities," said Peter Federico, AGNC's President and Chief Executive Officer. "This comprehensive report provides our stakeholders a robust overview of the ESG issues and topics most material to AGNC's business and our ongoing efforts to enhance our corporate responsibility and sustainability practices and disclosures. The report also took into consideration the feedback from our investors and other stakeholders, and, as such, we are pleased to include disclosure of information related to the TCFD framework for the first time, including Scope 1 and 2 Greenhouse Gas emissions data. We believe this expansion of our ESG reporting will provide our stakeholders and other interested audiences with a deeper understanding of our business and related ESG matters."

AGNC's 2021 ESG report is available on the Company's website at www.AGNC.com and can also be downloaded [here](#). 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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