

Our ESG Overview



AGNC Investment Corp. (Nasdaq: AGNC) is a **leading mortgage REIT** that invests predominantly in residential mortgage-backed securities guaranteed by Fannie Mae, Freddie Mac, or Ginnie Mae (Agency MBS), an \$8 trillion market second only to the U.S. Treasury market in aggregate size. Our business stands at the intersection of Main Street and Wall Street and **advances an important social purpose – homeownership**, long viewed as a central tenet of the “American Dream” and the primary source of wealth creation for millions of hard-working Americans. We are committed to providing permanent, dedicated capital to the U.S. housing market with a **long-term investment perspective incorporating sustainability factors** to generate favorable risk-adjusted returns with a substantial yield component to our stockholders.

Business Model with a Purpose



“The market for Agency mortgage-backed securities... is closely linked to the Treasury market and critically supports the ability of people to get a mortgage to buy a house or refinance an existing mortgage.”

JEROME POWELL, Chair of the U.S. Federal Reserve

Performance and Investment Portfolio Highlights (as of December 31, 2021)

Since our 2008 IPO, AGNC has delivered compelling risk-adjusted returns with a substantial yield component for our stockholders while facilitating homeownership through our unique position within the U.S. housing ecosystem.

Performance

14 Years as a Public Company



422% Total Stock Return Since IPO

9.6% Dividend Yield

0.81% Operating Cost Structure

Investments

\$82 Billion Investment Portfolio



375,000+ Homes Financed

\$27 Billion Invested in Lower Balance and High LTV/HARP Loans

\$3 Billion Invested in HomeReady Loans

Environment

AGNC is dedicated to promoting a healthy environment by using resources more efficiently and responsibly, and, while our business operations have a relatively modest environmental impact, sustainability is a key consideration in the direct management of our daily operations.



Headquartered in a **LEED certified and Energy Star®** labeled building

Greenhouse Gas Emissions

	2019*	2021	Unit	2019-2021% Change
Scope 1 GHG Emissions	1	<1	MTCO2E	-51.8%
Scope 2 GHG Emissions	144	110	MTCO2E	-23.7%
Total Scope 1 and 2 Emissions	145	111	MTCO2E	-23.4%
Scope 1 and 2 GHG Intensity				
By Building Space	4.9	3.7	kgCO2E/ft	-23.8%

*Base year

Energy Consumption

	2019*	2021	Unit	2019-2021% Change
Energy Consumption	1,570,033	1,252,414	kBtu	-20.2%
Energy Use Intensity				
By Building Space	53.1	42.4	kBtu/ft2	-20.2%

*Base year

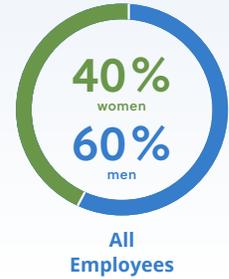
“We purchased carbon offsets to offset the entirety of our Scope 1 GHG emissions and renewable energy certificates to offset the entirety of our Scope 2 GHG emissions.”



Reported in line with the TCFD framework [\(click to view\)](#)

Human Capital Management

Our success as a company ultimately depends on the strength, wellness, and dedication of our workforce. We pride ourselves on robust human capital management practices, which are constantly evolving to meet the needs of our people.



36% of employees participated in mentorship program

100% of employees completed unconscious bias training

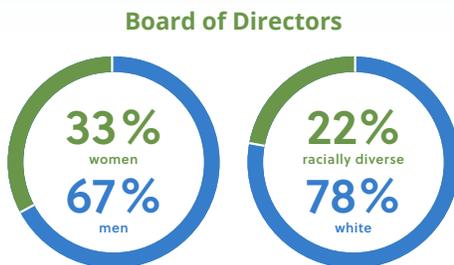
>90% Employee satisfaction rating in areas including treatment of employees, commitment to integrity, and culture

Corporate Governance

Exceptional governance practices are a core value of our company. We are committed to operating with the highest levels of integrity and strong alignment with our stockholders in governance, ethics, and compliance.



ESG Oversight



Code of Conduct *(click to view)*

- Mandatory training on Code of Ethics, insider trading, whistleblower protections and anti-harassment
- Whistleblower policy and anonymous 24/7 third party hotline with formal grievance procedures and protection



Human Rights Statement
(click to view)