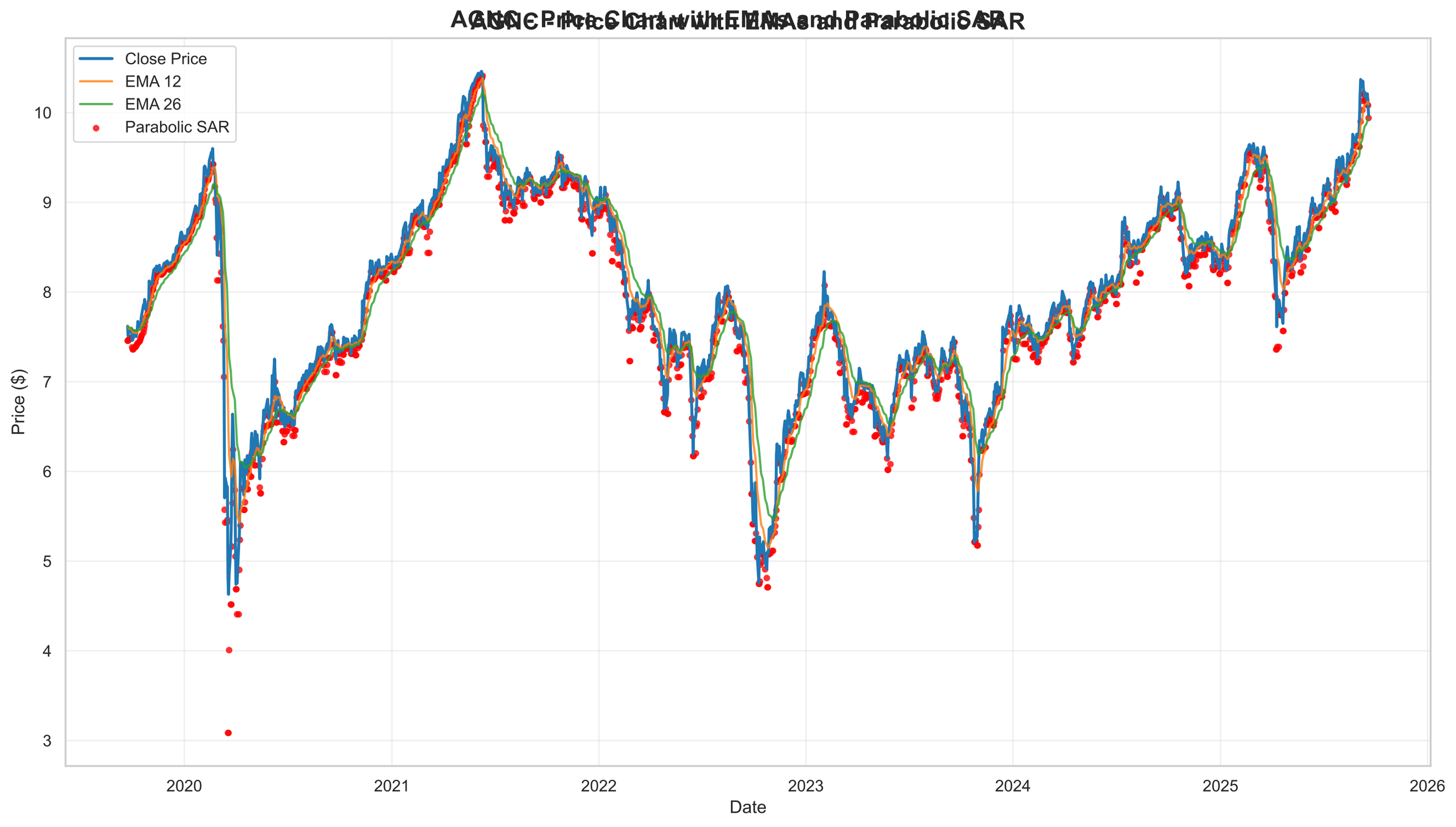
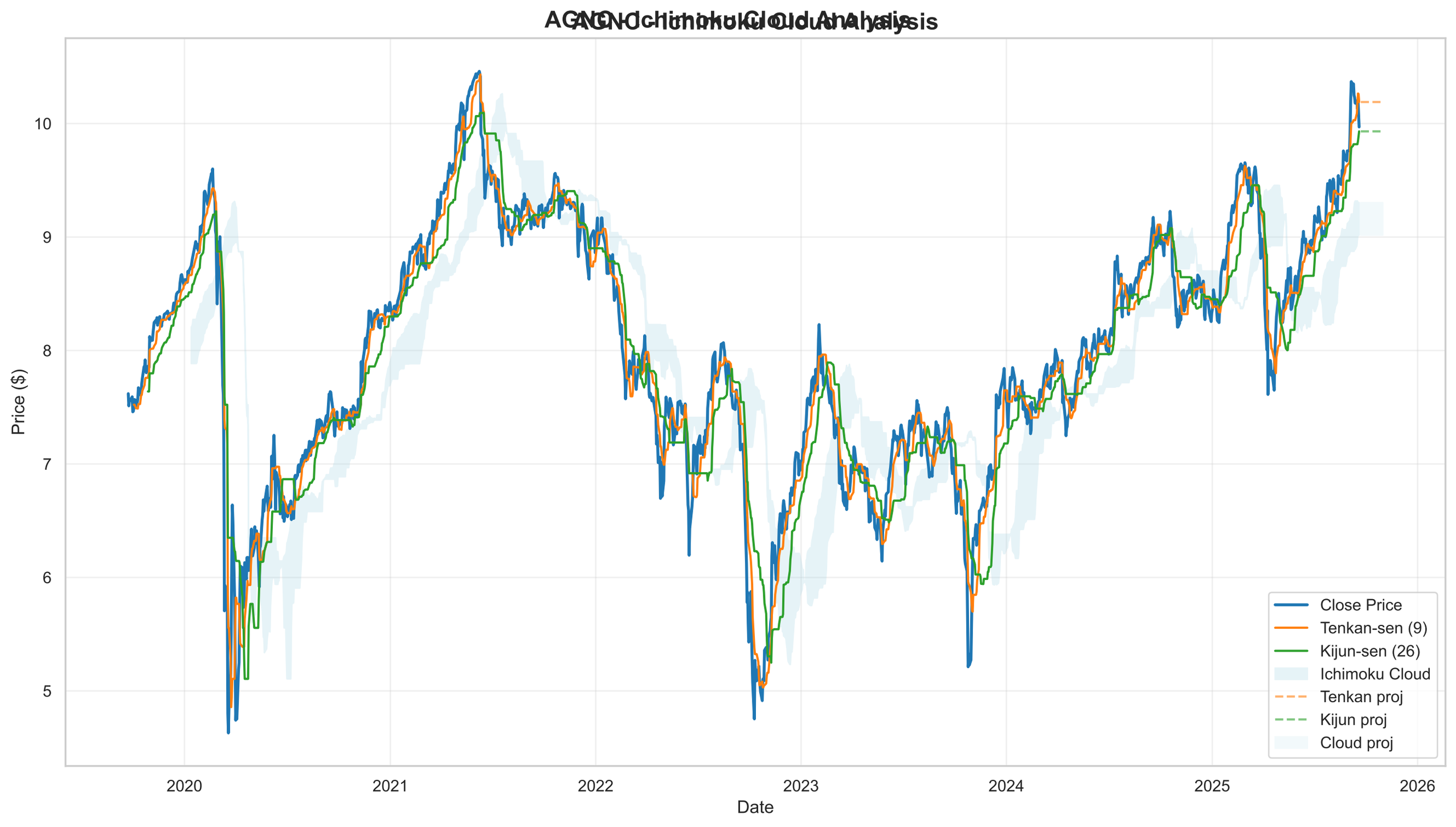
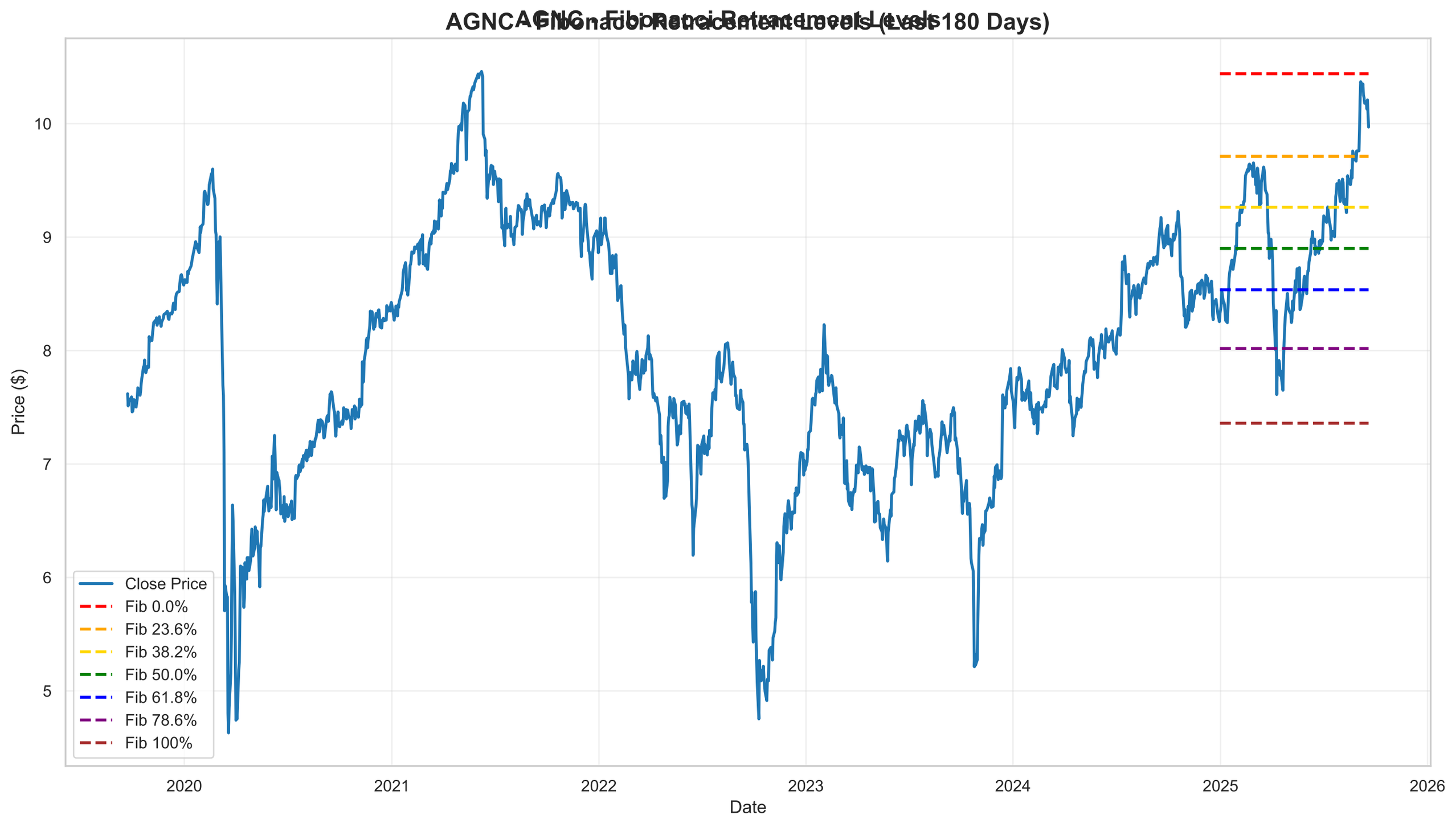
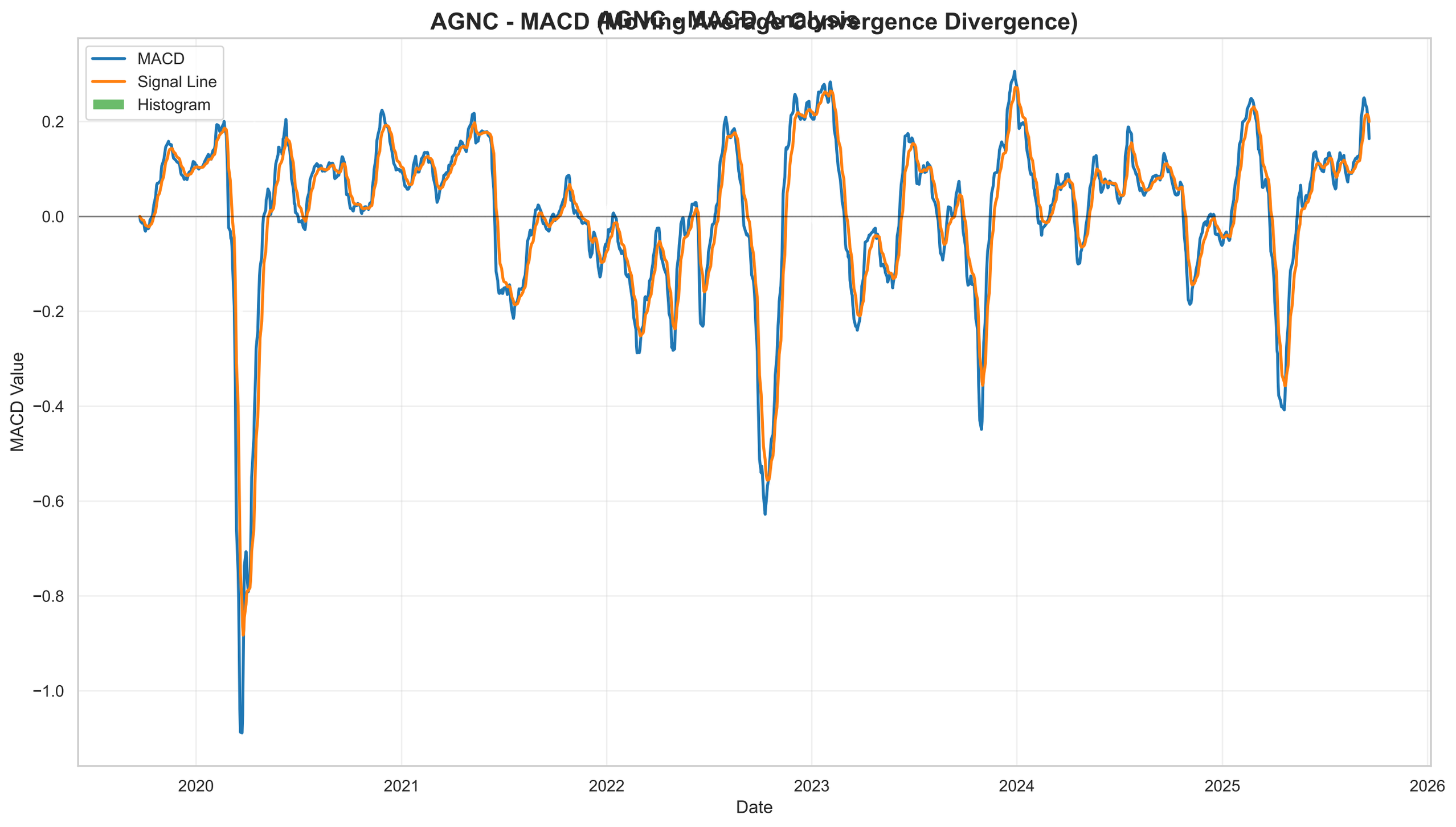
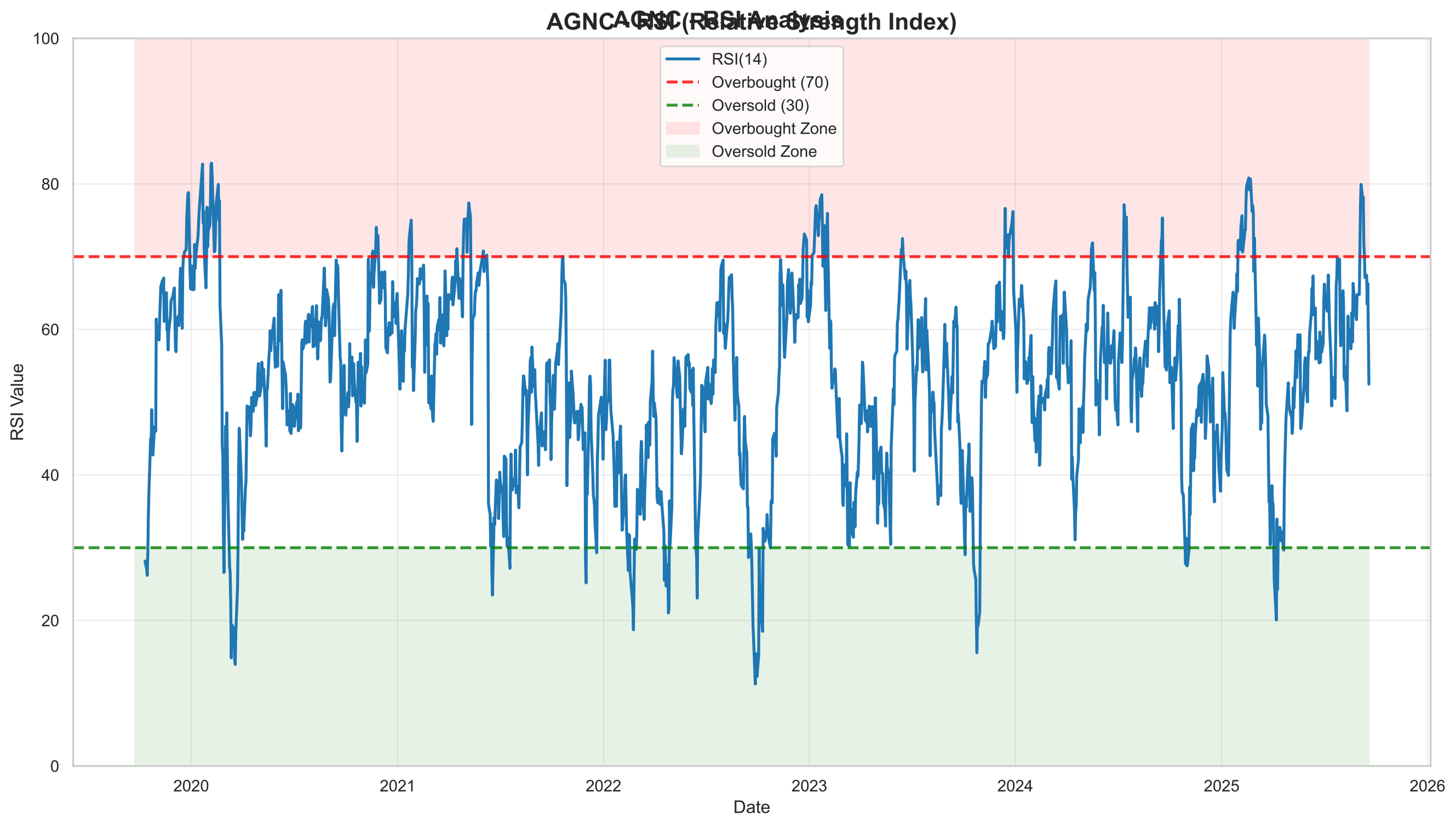
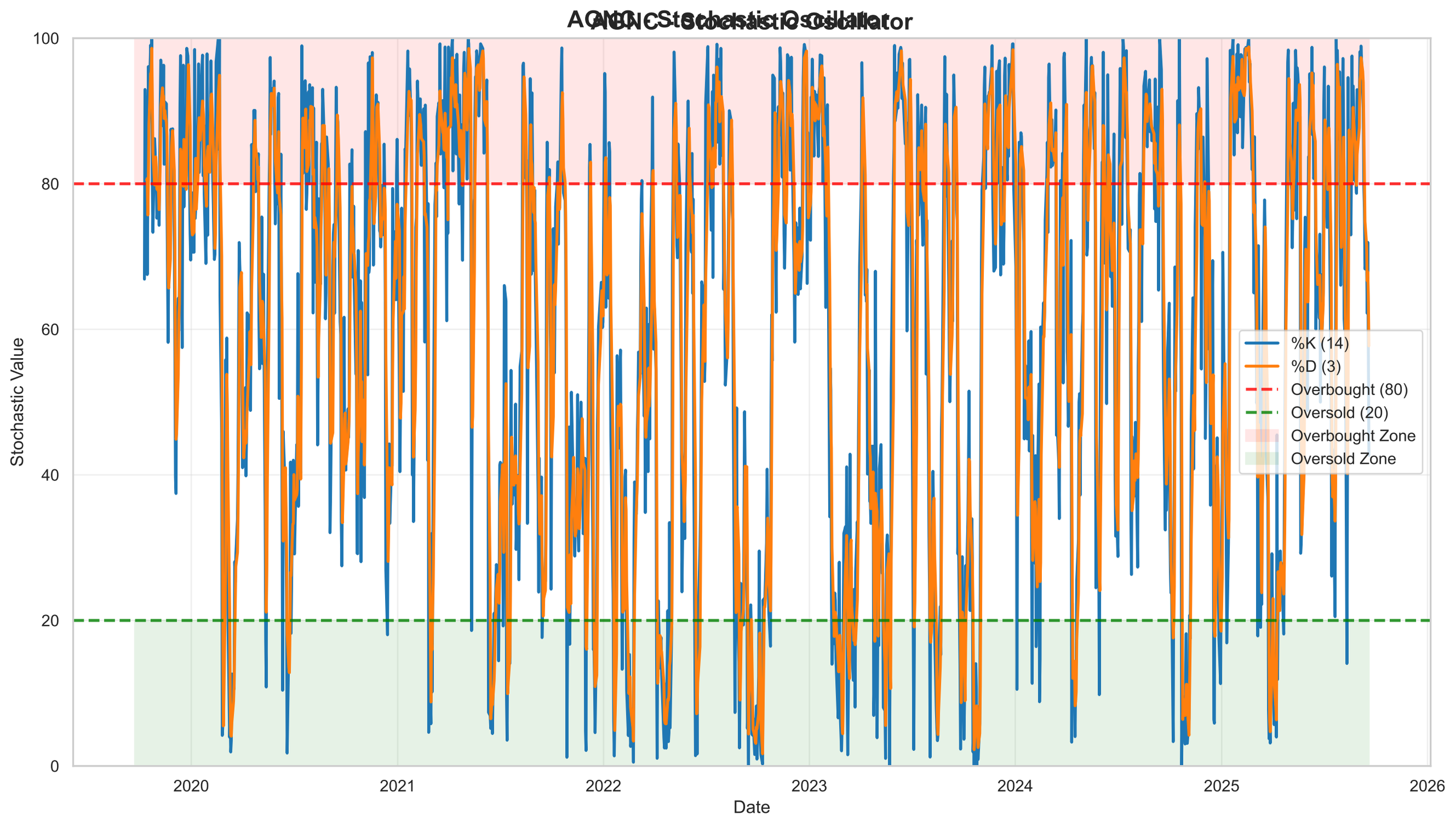

AGNC Price Chart with EMAs and Parabolic SAR
Close Price
EMA 12
EMA 26
Parabolic SAR
Price ($)
Date
10
9
8
7
6
5
4
3
2020
2021
2022
2023
2024
2025
2026


AGNC Ichimoku Cloud Analysis
Price ($)
10
9
8
7
6
5
2020
2021
2022
2023
2024
2025
2026
Date
Close Price
Tenkan-sen (9)
Kijun-sen (26)
Ichimoku Cloud
Tenkan proj
Kijun proj
Cloud proj

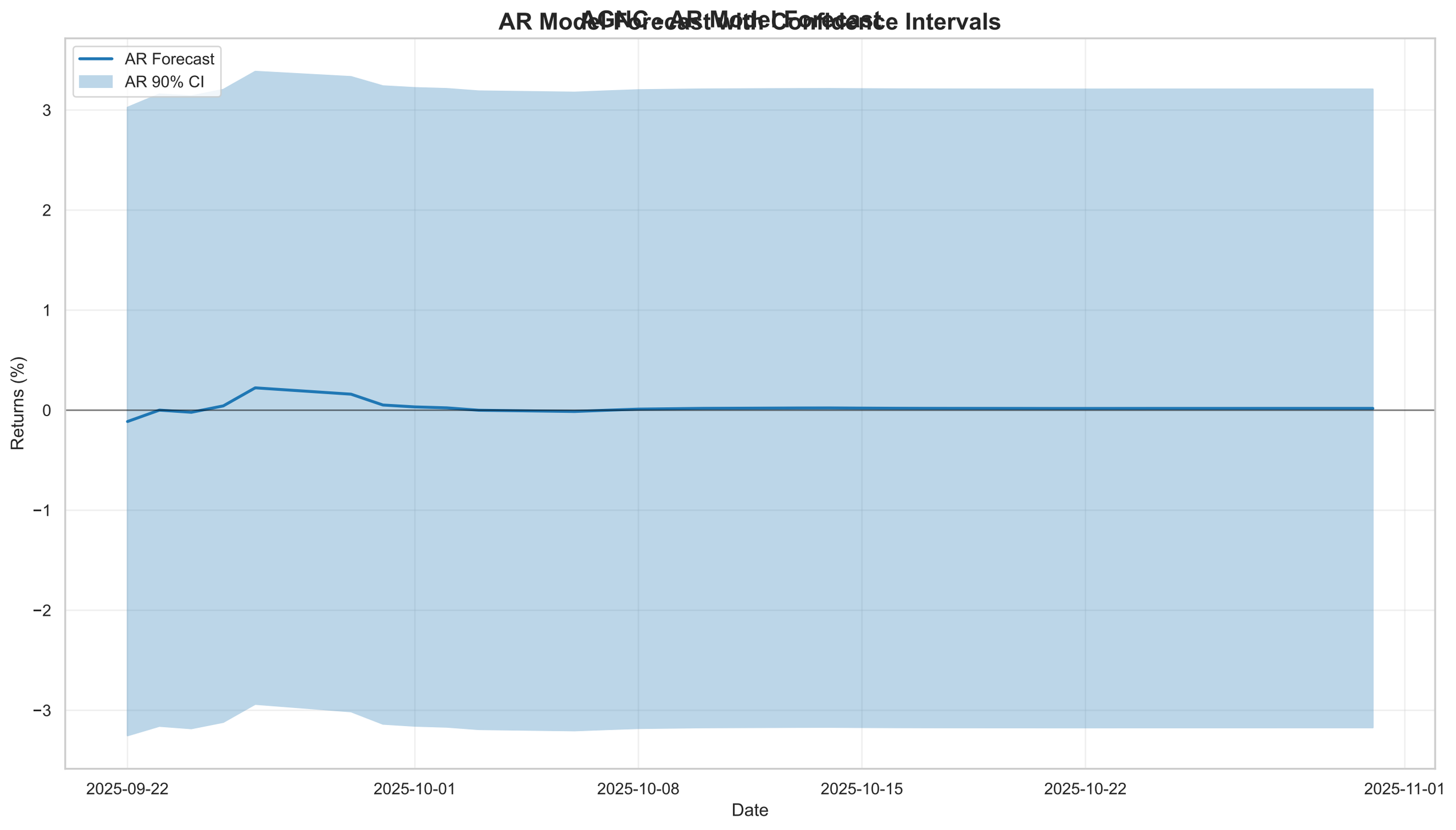

AGNC Fibonacci Retracement Levels (Last 180 Days)
Price ($)
Date
10
9
8
7
6
5
2020
2021
2022
2023
2024
2025
2026
Close Price
Fib 0.0%
Fib 23.6%
Fib 38.2%
Fib 50.0%
Fib 61.8%
Fib 78.6%
Fib 100%

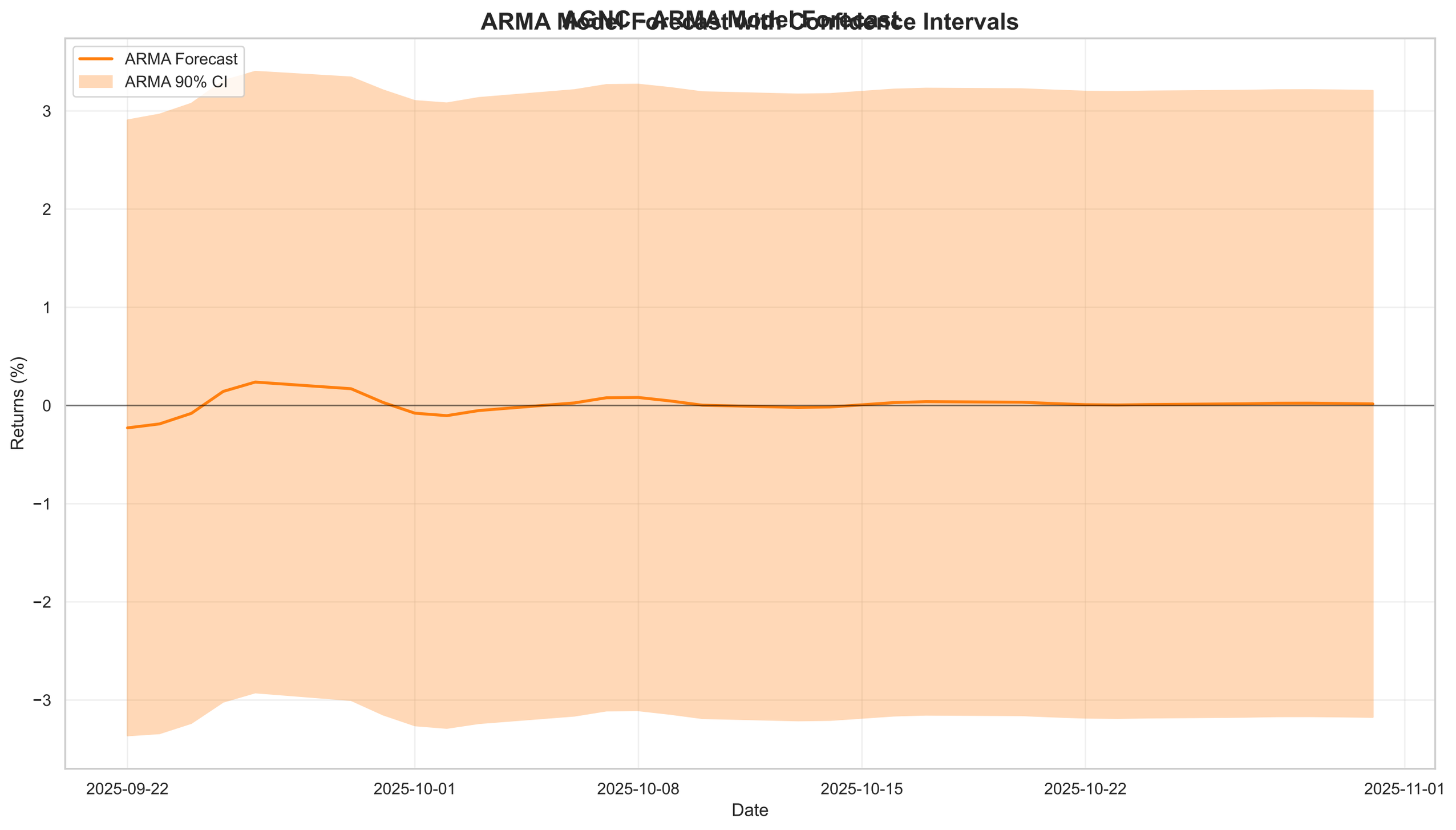

AGNC - MACD (Moving Average Convergence Divergence)
AGNC MACD Analysis
MACD
Signal Line
Histogram
0.2
0.0
−0.2
−0.4
−0.6
−0.8
−1.0
MACD Value
2020
2021
2022
2023
2024
2025
2026
Date

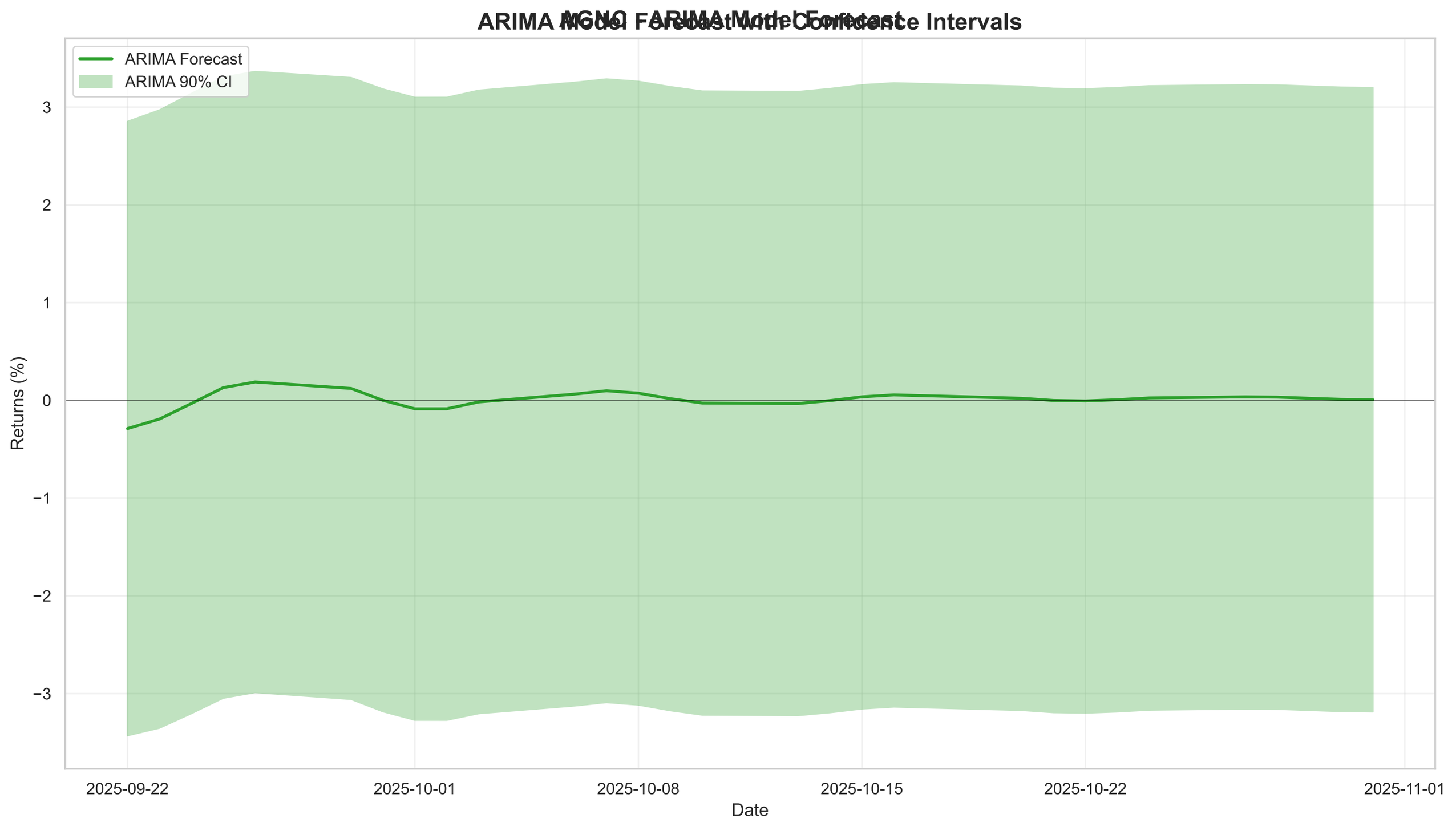

AGNC - RSI Analysis
AGNC - RSI (Relative Strength Index)
RSI(14)
Overbought (70)
Oversold (30)
Overbought Zone
Oversold Zone
RSI Value
Date
100
80
60
40
20
0
2020
2021
2022
2023
2024
2025
2026

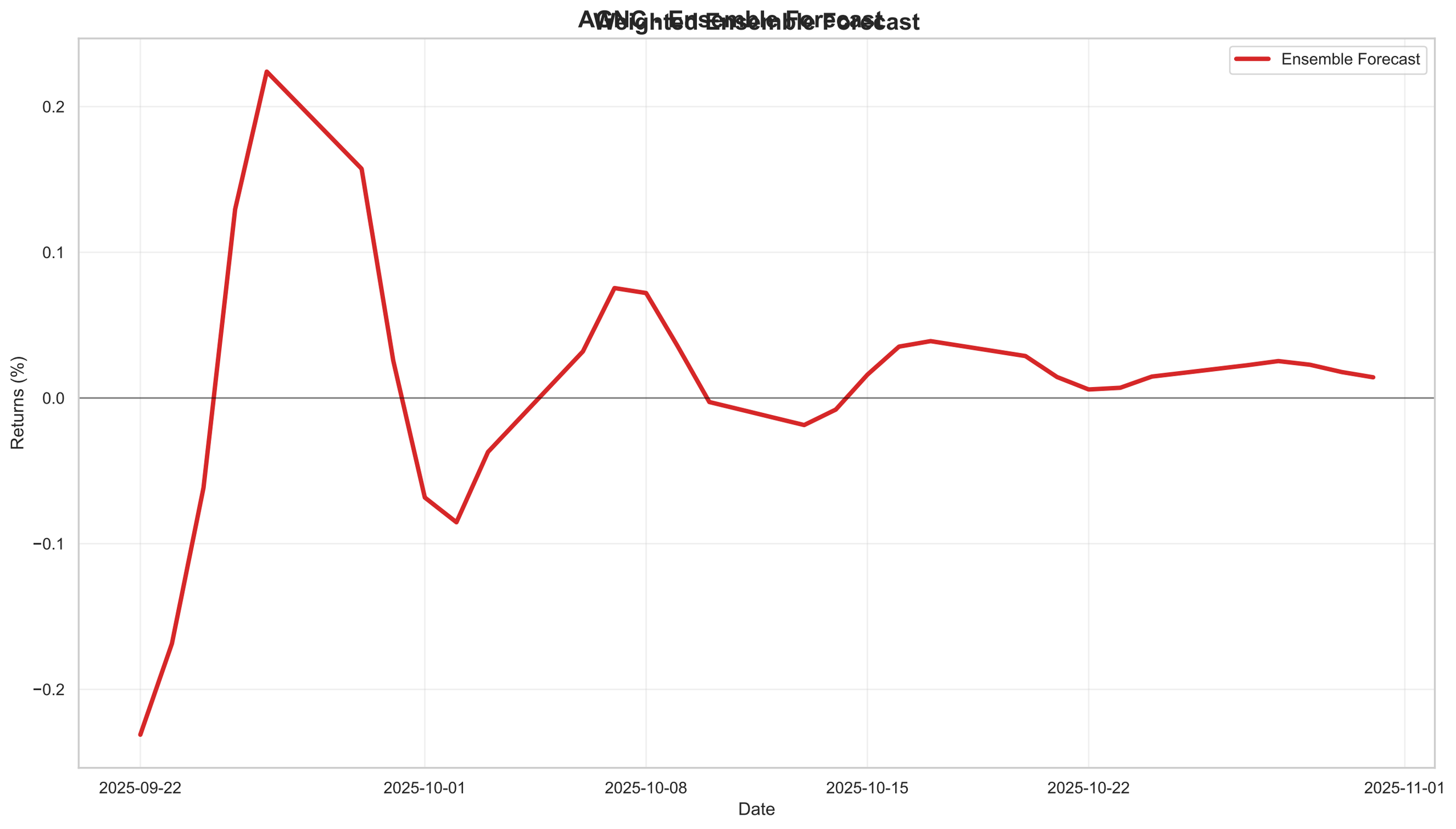

AGNC Stochastic Oscillator
%K (14)
%D (3)
Overbought (80)
Oversold (20)
Overbought Zone
Oversold Zone
Stochastic Value
Date
100
80
60
40
20
0
2020
2021
2022
2023
2024
2025
2026

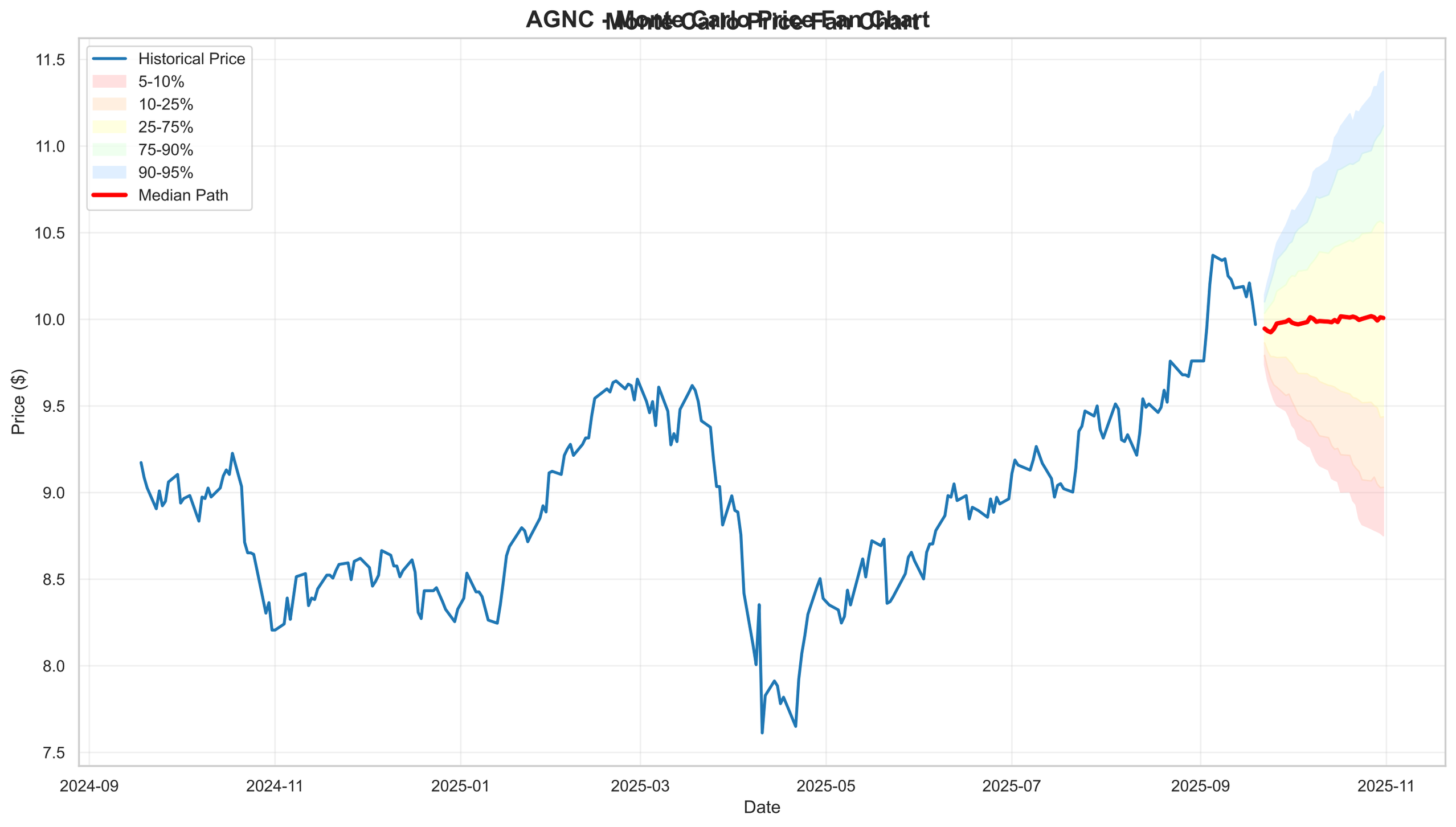
AGNC Returns and Time Series Model Fits
Actual Returns (%)
AR Model Fit
ARMA Model Fit
ARIMA(2, 0, 3) Model Fit
Log Returns (%)
10
5
0
−5
−10
−15
−20
2020
2021
2022
2023
2024
2025
2026
Date

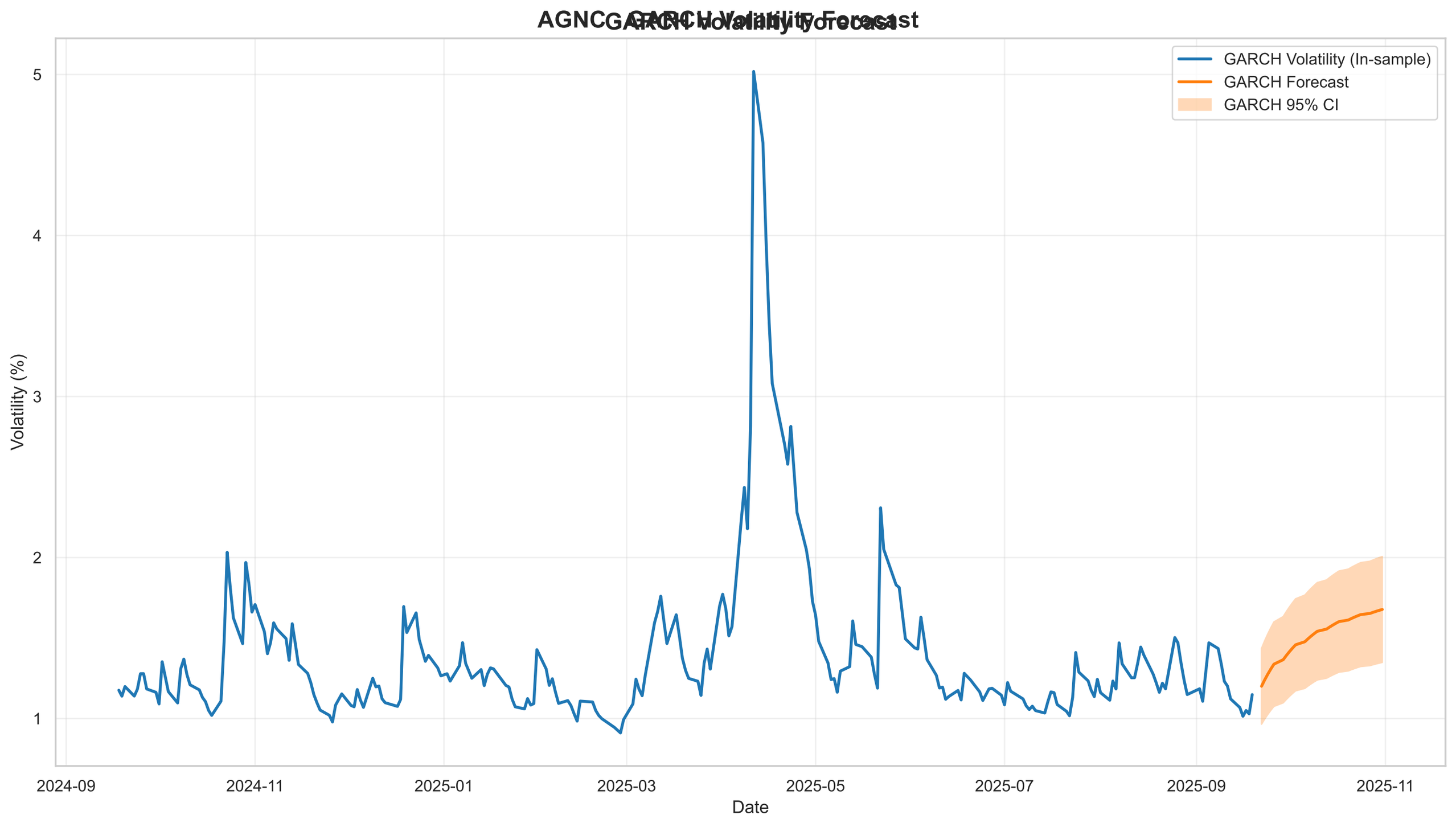

AGNC - AR Model Forecast
AR Model Forecast with Confidence Intervals
AR Forecast
AR 90% CI
Returns (%)
3
2
1
0
−1
−2
−3
2025-09-22
2025-10-01
2025-10-08
2025-10-15
2025-10-22
2025-11-01
Date

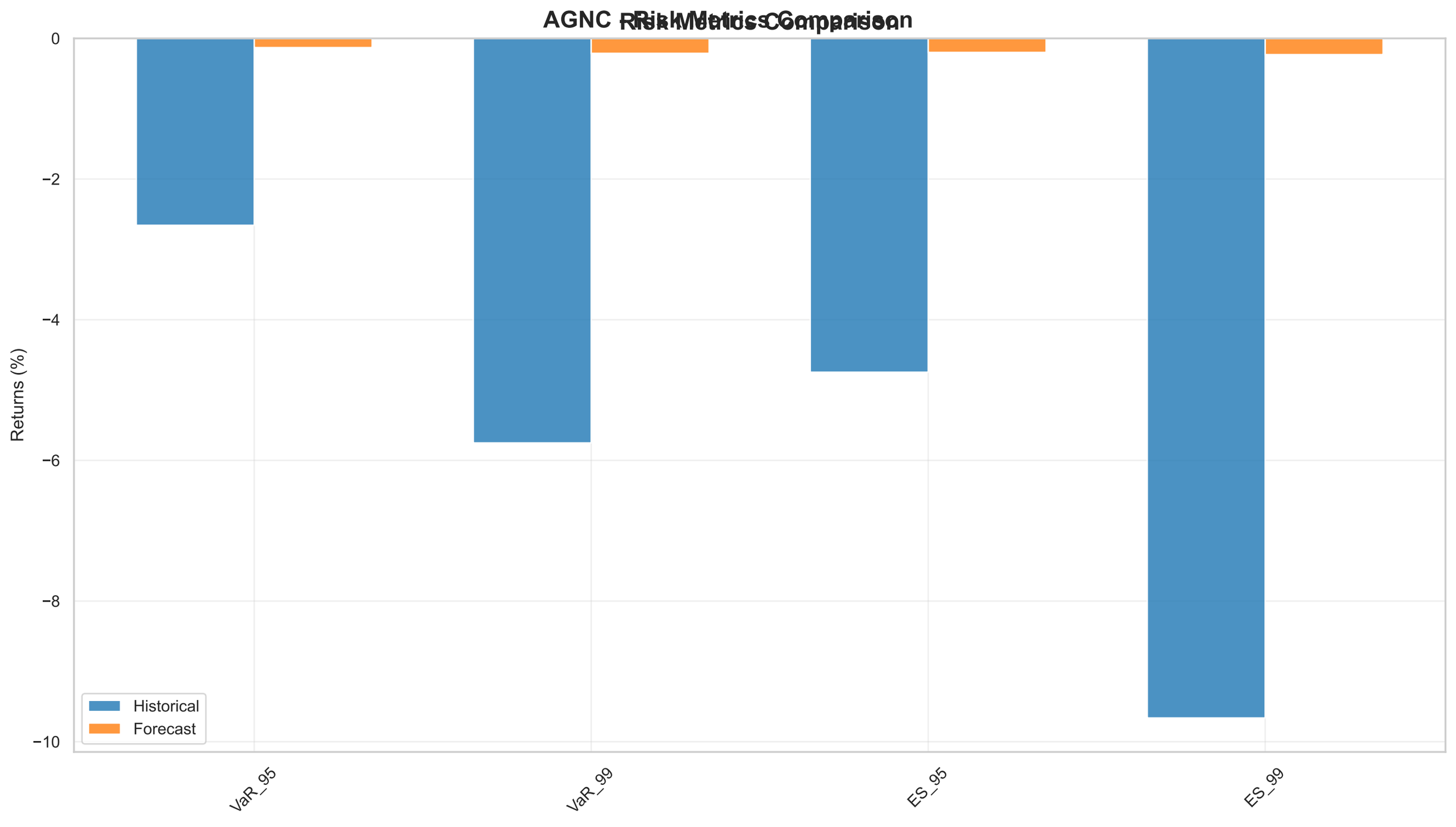

ARMA Model Forecast with Confidence Intervals
ARMA Forecast
ARMA 90% CI
Returns (%)
3
2
1
0
−1
−2
−3
2025-09-22
2025-10-01
2025-10-08
2025-10-15
2025-10-22
2025-11-01
Date

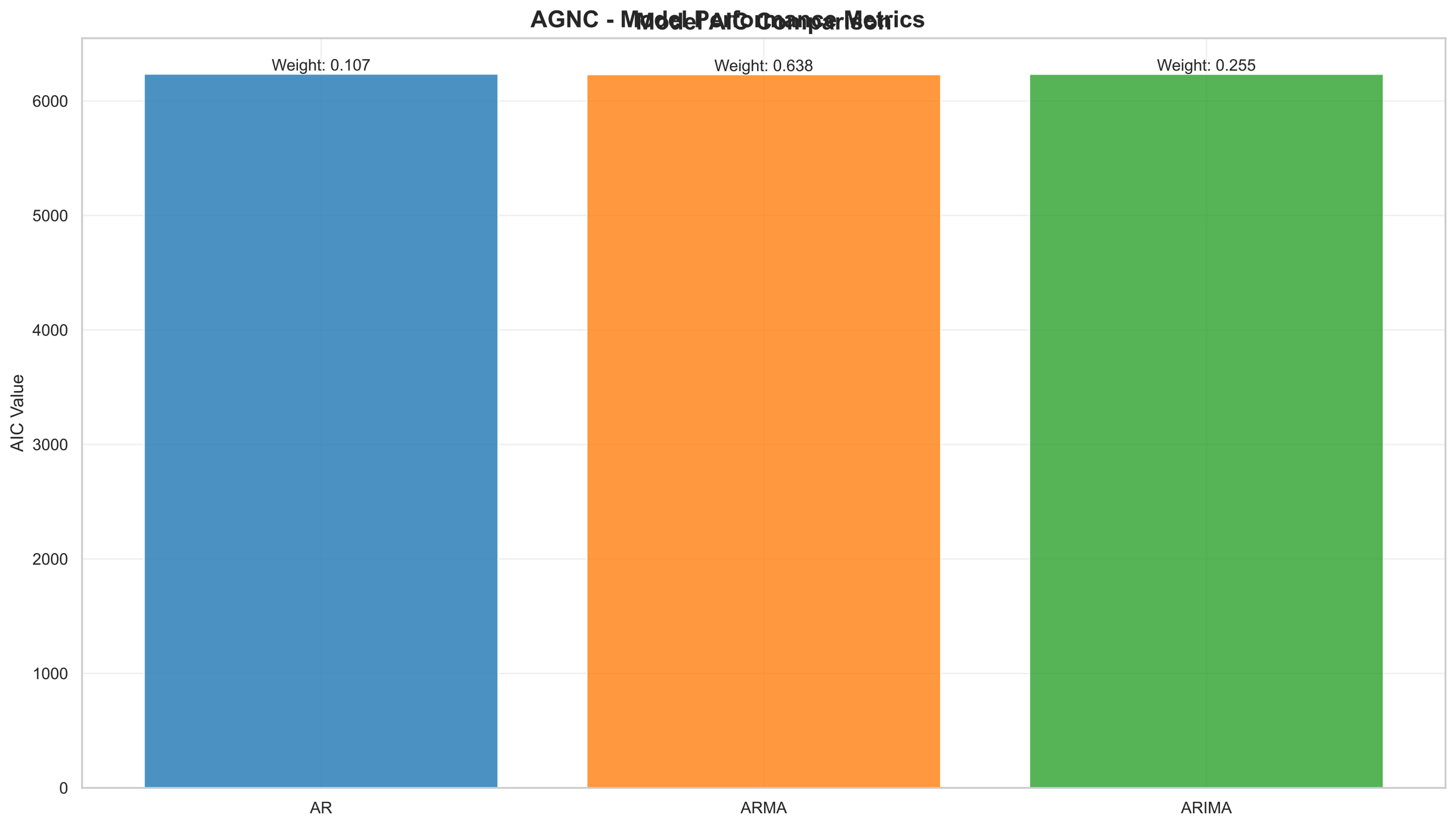

ARIMA Model Forecast with Confidence Intervals
ARIMA Forecast
ARIMA 90% CI
Returns (%)
3
2
1
0
−1
−2
−3
2025-09-22
2025-10-01
2025-10-08
2025-10-15
2025-10-22
2025-11-01
Date

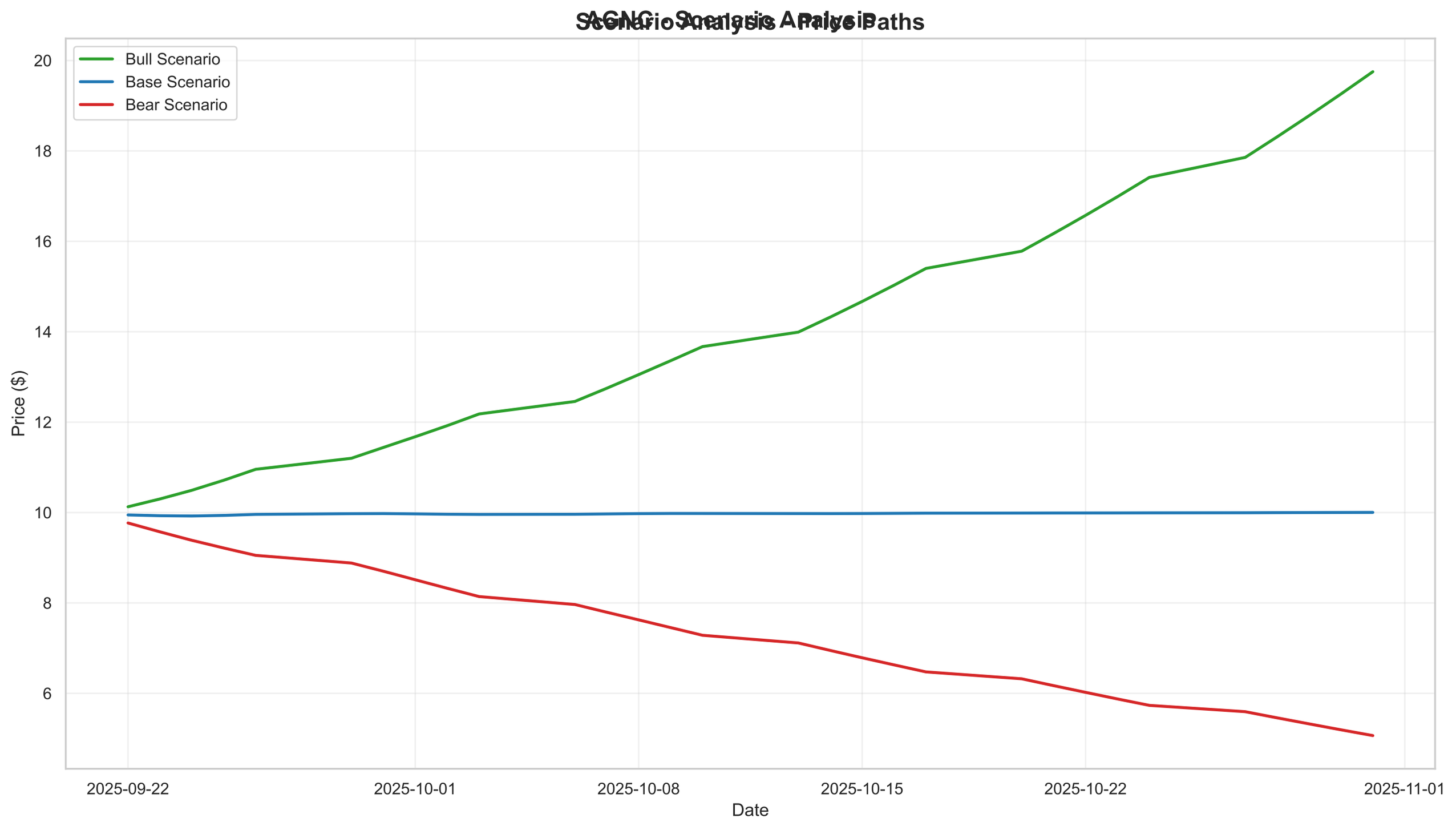

AMC Ensemble Forecast
Weighted Ensemble Forecast
Ensemble Forecast
0.2
0.1
0.0
−0.1
−0.2
Returns (%)
2025-09-22
2025-10-01
2025-10-08
2025-10-15
2025-10-22
2025-11-01
Date

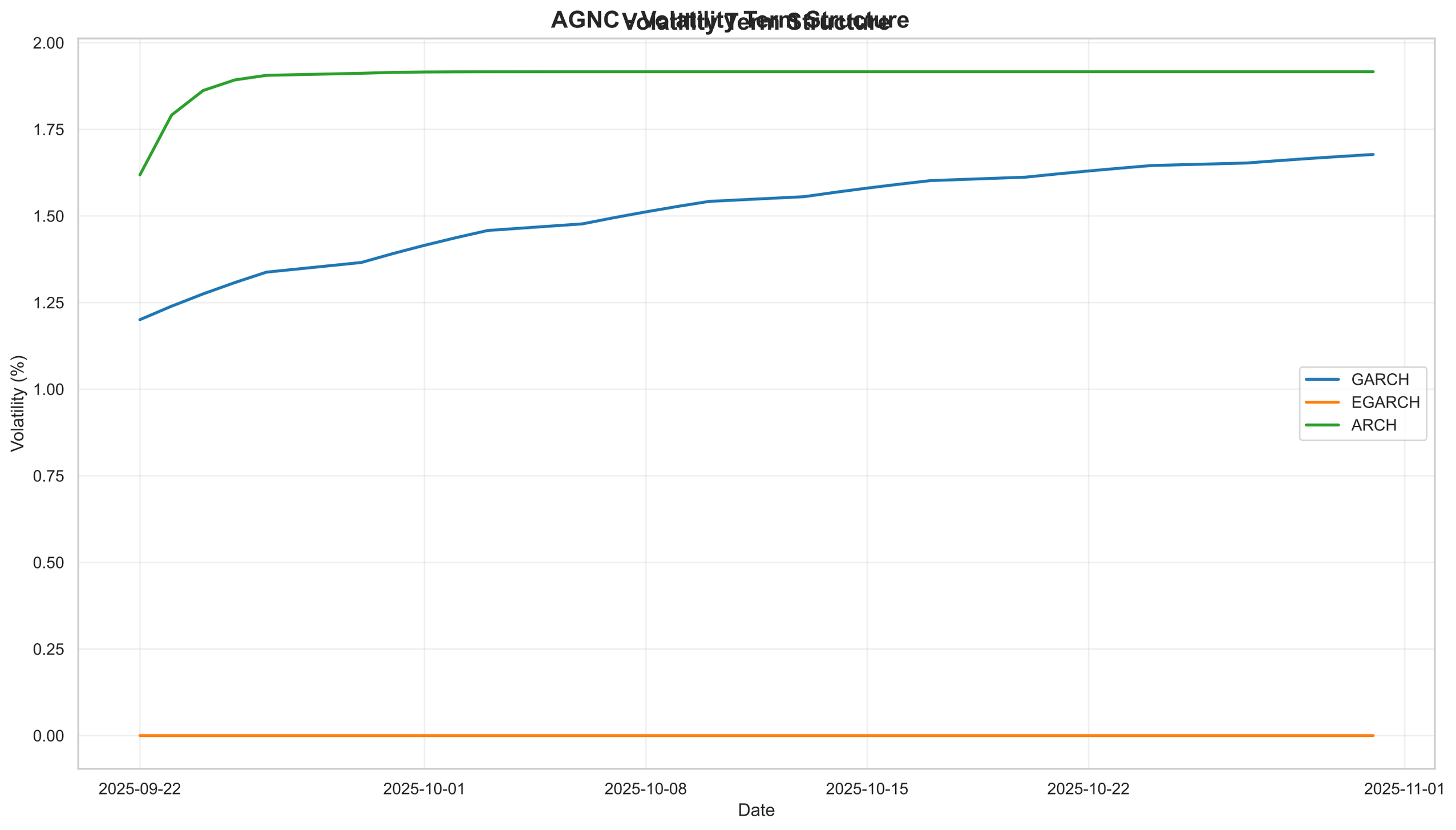

AGNC - Monte Carlo Price Fan Chart
Historical Price
5-10%
10-25%
25-75%
75-90%
90-95%
Median Path
Price ($)
11.5
11.0
10.5
10.0
9.5
9.0
8.5
8.0
7.5
2024-09
2024-11
2025-01
2025-03
2025-05
2025-07
2025-09
2025-11
Date


AGNC GARCH Volatility Forecast
GARCH Volatility Forecast
GARCH Volatility (In-sample)
GARCH Forecast
GARCH 95% CI
Volatility (%)
1
2
3
4
5
2024-09
2024-11
2025-01
2025-03
2025-05
2025-07
2025-09
2025-11
Date


AGNC Risk Metrics Comparison
Risk Metrics Comparison
0
−2
−4
−6
−8
−10
Returns (%)
Historical
Forecast
VaR_95
VaR_99
ES_95
ES_99


AGNC - Model Performance Metrics
Model AIC Comparison
Weight: 0.107
Weight: 0.638
Weight: 0.255
6000
5000
4000
3000
2000
1000
0
AIC Value
AR
ARMA
ARIMA


AGNC Scenario Analysis - Price Paths
Scenario Analysis Price Paths
Bull Scenario
Base Scenario
Bear Scenario
Price ($)
20
18
16
14
12
10
8
6
2025-09-22
2025-10-01
2025-10-08
2025-10-15
2025-10-22
2025-11-01
Date


AGNC Volatility Term Structure
Volatility Term Structure
2.00
1.75
1.50
1.25
1.00
0.75
0.50
0.25
0.00
Volatility (%)
GARCH
EGARCH
ARCH
2025-09-22
2025-10-01
2025-10-08
2025-10-15
2025-10-22
2025-11-01
Date

AGNC Technical Analysis Report

Generated: 2025-09-21 21:03:28

Analysis Period: 2019-09-23 to 2025-09-19

Current Price: $9.97

Data Summary:

Data Summary:
- Ticker: AGNC
- Date range: 2019-09-23 to 2025-09-19
- Total trading days: 1507
- Current price: $9.97
- Price range: 3.08 – 10.54

Basic Statistics:
- Mean daily return: 0.018%
- Volatility (std): 1.940%

Technical Indicators:

Current Technical Indicator Values:
- RSI(14): 52.48
- MACD: 0.1639
- Stochastic %K: 42.68
- Stochastic %D: 57.72
- Parabolic SAR: 9.94

Fibonacci Retracement Levels (based on last 180 days):
- 0.0%: $10.44
- 23.6%: $9.71