



Item 8.01. Other Events

On July 14, 2010, Annaly Capital Management, Inc. (the “Company”) issued a press release announcing announced the pricing of an underwritten public offering of 60 million shares of its common stock for expected gross proceeds of approximately \$1.1 billion before expenses. Annaly has also granted the underwriters a thirty-day option to purchase up to an additional 9,000,000 shares of common stock solely to cover overallocments. The Company’s press release is attached hereto as Exhibit 99.1.

Item 9.01. Financial Statements and Exhibits.

(a) Not applicable.

(b) Not applicable.

(c) Not applicable.

(d) Exhibits:

99.1                                      Press Release, dated July 14, 2010, issued by the Company

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SIGNATURE

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

Annaly Capital Management, Inc.

By: /s/ Kathryn Fagan

Name: Kathryn Fagan

Title: Chief Financial Officer

Date: July 14, 2010