



Item 8.01. Other Events

On July 13, 2010, Annaly Capital Management, Inc. (the “Company”) issued a press release announcing that it intends to make a public offering of 60,000,000 shares of its common stock. The Company intends to grant the underwriters a thirty-day option to purchase up to an additional 9,000,000 shares of common stock solely to cover overallotments. 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 13, 2010, issued by the Company

---

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 13, 2010