

ANNALY CAPITAL MANAGEMENT INC  
Form 8-K  
July 14, 2010  
UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, DC 20549

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FORM 8-K

CURRENT REPORT  
PURSUANT TO SECTION 13 OR 15(d) OF THE  
SECURITIES EXCHANGE ACT OF 1934

Date of Report (Date of earliest event reported):  
July 14, 2010

ANNALY CAPITAL MANAGEMENT, INC.  
(Exact name of registrant as specified in its charter)

<u>Maryland</u>	<u>1-13447</u>	<u>22-3479661</u>
(State or Other Jurisdiction	(Commission	(IRS
of Incorporation)	File Number)	Employer
1211 Avenue of the Americas		Identification
		No.)
Suite 2902		

<u>New York, New York</u>	<u>10036</u>
(Address of principal executive offices)	(Zip Code)
Registrant's telephone number, including area code: (212) 696-0100	

No Change  
(Former Name or Former Address, if Changed Since Last Report)

Check the appropriate box below if the Form 8-K filing is intended to simultaneously satisfy the filing obligation of the registrant under any of the following provisions:

Written communications pursuant to Rule 425 under the Securities Act (17 CFR 230.425)

Soliciting material pursuant to Rule 14a-12 under the Exchange Act (17 CFR 240.14a-12)

Pre-commencement communications pursuant to Rule 14d-2(b) under the Exchange Act (17 CFR 240.14d-2(b))

Pre-commencement communications pursuant to Rule 13e-4(c) under the Exchange Act (17 CFR 240.13e-4(c))

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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