





Item 2.02. Results of Operations and Financial Condition

On November 5, 2012, the registrant issued a press release announcing its financial results for the quarter ended September 30, 2012. A copy of the press release is furnished as Exhibit 99.1 to this report.

Item 9.01 Financial Statements and Exhibits

(c) Exhibits

99.1 Press Release, dated November 5, 2012 issued by Annaly Capital Management, Inc.

---

**SIGNATURES**

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: November 5, 2012