ANNALY CAPITAL MANAGEMENT INC Form 8-K May 04, 2016

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549 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) May 4, 2016

Annaly Capital Management, Inc. (Exact Name of Registrant as Specified in its Charter)

Maryland 1-13447 22-3479661 State or Other Jurisdiction (Commission (I.R.S. Employer Of Incorporation) File Number) Identification No.)

1211 Avenue of the Americas New York, New York (Address of Principal Executive Offices) (Zip Code)

Registrant's telephone number, including area code: (212) 696-0100

(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)

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[] 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 2.02. Results of Operations and Financial Condition

On May 4, 2016, the registrant issued a press release announcing its financial results for the quarter ended March 31, 2016. A copy of the press release is furnished as Exhibit 99.1 to this report.

On May 4, 2016, the registrant posted supplemental financial information on the Investors section of its website (www.annaly.com). A copy of the supplemental financial information is furnished as Exhibit 99.2 to this report and incorporated herein by reference.

Item 9.01 Financial Statements and Exhibits

(d) Exhibits

99.1 Press Release, dated May 4, 2016, issued by Annaly Capital Management, Inc.

99.2 Supplemental Financial Information for the quarter ended March 31, 2016

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/ Glenn A. Votek Name: Glenn A. Votek Title: Chief Financial Officer

Dated: May 4, 2016