

Item 8.01. Other Events

On March 2, 2010, the Company issued a press release announcing the pricing of its public offering of \$100.0 million in aggregate principal amount of its 4% convertible senior notes due 2015. This transaction is expected to close on March 5, 2010. 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 March 2, 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

Dated: March 2, 2010