

Item 8.01. Other Events.

Annaly Capital Management, Inc. issued a press release, filed herewith as Exhibit 99.1, and by this reference incorporated herein, on May 26, 2011 announcing that the Annual Meeting of Stockholders has been adjourned with respect to Proposal No. 2, a proposal to amend its charter to increase the number of authorized shares of capital stock to 2,000,000,000 shares.

Item 9.01. Financial Statements and Exhibits.

(d) Exhibits.

| Exhibit Number | Description |
|-------------------|---|
| 99.1 | Press Release, dated as of May 26, 2011 |

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: May 26, 2011