



Annaly Capital Management, Inc. 2011 Dividend Tax Information

Security Description	CUSIP	Ticker Symbol	Record Date	Payable Date	Total Distribution Per Share	2011 (Current Year)	Ordinary Income Dividends	Capital Gains	Qualified Dividends	Nonqualified Dividends
Common Stock	35710409	NLY	3/31/2011	4/27/2011	0.62	0.62	0.59	0.03	-	0.59
Common Stock	35710409	NLY	6/30/2011	7/28/2011	0.65	0.65	0.64	0.01	-	0.64
Common Stock	35710409	NLY	9/30/2011	10/27/2011	0.60	0.60	0.53	0.07	-	0.53
Common Stock	35710409	NLY	12/29/2011	1/26/2012	0.57	0.57	0.56	0.01	-	0.56
Preferred Stock Series A	35710508	NLY A	3/1/2011	3/31/2011	0.492188	0.492188	0.492188	-	-	0.492188
Preferred Stock Series A	35710508	NLY A	6/1/2011	6/30/2011	0.492188	0.492188	0.492188	-	-	0.492188
Preferred Stock Series A	35710508	NLY A	9/1/2011	9/30/2011	0.492188	0.492188	0.492188	-	-	0.492188
Preferred Stock Series A	35710508	NLY A	12/1/2011	1/2/2012	0.492188	0.492188	0.492188	-	-	0.492188
Preferred Stock Series B	35710607	NLYBP	3/1/2011	3/31/2011	0.375	0.375	0.375	-	-	0.375
Preferred Stock Series B	35710607	NLYBP	6/1/2011	6/30/2011	0.375	0.375	0.375	-	-	0.375
Preferred Stock Series B	35710607	NLYBP	9/1/2011	9/30/2011	0.375	0.375	0.375	-	-	0.375
Preferred Stock Series B	35710607	NLYBP	12/1/2011	1/2/2012	0.375	0.375	0.375	-	-	0.375