

Security Description	Record Date	Ex-Dividend Date	Payable Date ⁽³⁾	2022 (Current Year)	Ordinary Dividends	Qualified Dividends ⁽⁴⁾	Capital Gains Distributions	Nondividend Distr.	Section 199A Dividends ⁽⁵⁾
COMMON STOCK									
CUSIP: 035710839 ⁽¹⁾	09/30/2022	09/29/2022	10/31/2022	\$0.88000	0.76100	0.00912	-	0.11900	0.75188
TOTALS:				\$0.88000	0.76100	0.00912	-	0.11900	0.75188
CUSIP: 035710409 ⁽²⁾	06/30/2022	06/29/2022	07/29/2022	\$0.22000	0.19025	0.00228	-	0.02975	0.18797
	03/31/2022	03/30/2022	04/29/2022	\$0.22000	0.19025	0.00228	-	0.02975	0.18797
	12/31/2021	12/30/2021	01/31/2022	\$0.22000	0.19025	0.00228	-	0.02975	0.18797
TOTALS:				\$0.66000	0.57075	0.00684	-	0.08925	0.56391
PREFERRED STOCK									
SERIES F	12/01/2022	11/30/2022	12/30/2022	\$0.54169	0.54169	0.00649	-	-	0.53520
CUSIP: 035710870	09/01/2022	08/31/2022	09/30/2022	\$0.43438	0.43438	0.00520	-	-	0.42917
	06/01/2022	05/31/2022	06/30/2022	\$0.43438	0.43438	0.00520	-	-	0.42917
	03/01/2022	02/28/2022	03/31/2022	\$0.43438	0.43438	0.00520	-	-	0.42917
TOTALS:				\$1.84481	1.84481	0.02210	-	-	1.82271
PREFERRED STOCK									
SERIES G	12/01/2022	11/30/2022	12/30/2022	\$0.40625	0.40625	0.00487	-	-	0.40138
CUSIP: 035710862	09/01/2022	08/31/2022	09/30/2022	\$0.40625	0.40625	0.00487	-	-	0.40138
	06/01/2022	05/31/2022	06/30/2022	\$0.40625	0.40625	0.00487	-	-	0.40138
	03/01/2022	02/28/2022	03/31/2022	\$0.40625	0.40625	0.00487	-	-	0.40138
TOTALS:				\$1.62500	1.62500	0.01947	-	-	1.60553
PREFERRED STOCK									
SERIES I	12/01/2022	11/30/2022	12/30/2022	\$0.42188	0.42188	0.00505	-	-	0.41682
CUSIP: 035710847	09/01/2022	08/31/2022	09/30/2022	\$0.42188	0.42188	0.00505	-	-	0.41682
	06/01/2022	05/31/2022	06/30/2022	\$0.42188	0.42188	0.00505	-	-	0.41682
	03/01/2022	02/28/2022	03/31/2022	\$0.42188	0.42188	0.00505	-	-	0.41682
TOTALS:				\$1.68750	1.68750	0.02022	-	-	1.66728

(1) At close of business on September 23, 2022, Annaly Capital Management, Inc. ("Annaly" or the "Company") effected a one-for-four reverse stock split for its outstanding shares of common stock (the "Reverse Split"). The Company's common stock CUSIP number changed from 035710409 to 035710839 beginning on September 26, 2022 as a result of the Reverse Split.

(2) The information reported for distributions paid prior to the Reverse Split under CUSIP 035710409 during January 2022 through July 2022 reflect the distribution amounts as declared and have not been adjusted for the Reverse Split.

(3) Please note, shareholders of record at December 31, 2022 received a distribution in January 2023. In accordance with the Internal Revenue Code, the January 2023 distribution is taxable in the year it is received. Accordingly, the January 2023 distribution will be treated as a 2023 distribution for federal income tax purposes and is not included on Form 1099-DIV for 2022.

(4) Qualified dividends are the portion of the ordinary dividends that may be eligible for long-term capital gains tax rates.

(5) Section 199A dividends are the portion of the ordinary dividends that are "qualified REIT dividends" under IRC Section 199A.

Shareholders should review the tax statements received from their brokerage firms, transfer agents or other institutions to confirm the dividend distribution information reported in those statements conforms to the information reported here. Shareholders should consult their tax advisors to determine their tax treatment of any dividend distributions received from Annaly Capital Management, Inc.