

Annaly Capital Management, Inc. Included in Bloomberg Gender-Equality Index for Fifth Consecutive Year

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- Annaly included in index for fifth consecutive year
- Publicly released 2019 and 2020 EEO-1 Reports and committed to annual disclosure of workforce diversity statistics in line with broader commitment to diversity and transparency
- Enhanced parental leave policy and fertility benefits
- 45% of Annaly's Board of Directors and 40% of Annaly's Operating Committee members are women

NEW YORK -- (BUSINESS WIRE) -- Annaly Capital Management, Inc. (NYSE:NLY) ("Annaly" or the "Company") today announced that it is one of 418 companies across 45 countries and regions to join the 2022 Bloomberg Gender-Equality Index (GEI), a modified market capitalization-weighted index that aims to track the performance of public companies committed to transparency in gender-data reporting. This reference index measures gender equality across five pillars: female leadership & talent pipeline, equal pay & gender pay parity, inclusive culture, anti-sexual harassment policies, and pro-women brand.

"We are pleased to be included in the 2022 Bloomberg Gender-Equality Index for the fifth consecutive year," stated David Finkelstein, Annaly's Chief Executive Officer and President. "Diversity, equity and inclusion are core principles of Annaly's culture and we are proud of our recent achievements, including enhancements to our parental leave policy and improved representation on Annaly's Operating Committee. We remain committed to gender equality at all levels of the organization and believe our broader diversity and inclusion initiatives will continue to help us achieve our business objectives, manage risks and create value for all of our stakeholders."

"Annaly continues to strive for gender equality through both internal and external initiatives, including internal professional development programs and affinity groups and our partnerships with diversity organizations including *Girls Who Invest*," affirmed Tanya Rakpraja, Annaly's Head of Corporate Responsibility and Government Relations. "Further, as part of our commitment to transparency and disclosure, we are proud to have publicly released our 2019 and 2020 EEO-1 Reports for the first time last year and are committed to the annual disclosure of these workforce diversity statistics going forward."

Annaly's commitment to diversity, equity and inclusion ("DE&I") is reflected across the Company's culture, policies and governance with 45% of its Board of Directors and 40% of its Operating Committee comprised of women. Moreover, 100% of Annaly's Board Committees are chaired by women. As a recognition of the Board's commitment to diversity, Annaly was recently named a finalist for the 2021 NACD Diversity, Equity & Inclusion Awards. In recent years, Annaly has continued to advance its DE&I initiatives including the appointment of a Head of Inclusion in 2020 and expanding our employee sponsored affinity groups in 2021. Importantly, Annaly further enhanced its parental leave policy in 2021, providing extended leave for child and family care as well as access to expanded fertility benefits.

"We are proud to recognize Annaly Capital Management, Inc. and the other 417 companies included in the 2022 GEI for their commitment to transparency and setting a new standard in gender-related data reporting," said Peter T. Grauer, Chairman of Bloomberg and Founding Chairman of the U.S. 30% Club.

"Even though the threshold for inclusion in the GEI has risen, the member list continues to grow. This is a testament that more companies are working to improve upon their gender-related metrics, fostering more opportunity for diverse talent to succeed in their organizations."

Annaly submitted a social survey created by Bloomberg, in collaboration with subject matter experts globally. Those included on this year's index scored at or above a global threshold established by Bloomberg to reflect disclosure and the achievement or adoption of best-in-class statistics and policies.

Both the survey and the GEI are voluntary and have no associated costs. Bloomberg collected this data for reference purposes only. The index is not ranked. While all public companies are encouraged to disclose supplemental gender data for their company's investment profile on the Bloomberg Terminal®, those that have a market capitalization of USD 1 billion are eligible for inclusion in the Index. For more information on the GEI and how to submit information for next year's index visit: https://www.bloomberg.com/gei. Bloomberg clients can access the GEI at {BGEI Index DES <GO>}.

For more information on Bloomberg's sustainable finance solutions, including the GEI, please visit: https://www.bloomberg.com/professional/sustainable-finance/.

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About Annaly

Annaly is a leading diversified capital manager with investment strategies across mortgage finance and corporate middle market lending. Annaly's principal business objective is to generate net income for distribution to its stockholders and to optimize its returns through prudent management of its diversified investment strategies. Annaly is internally managed and has elected to be taxed as a real estate investment trust, or REIT, for federal income tax purposes. Additional information on the company can be found at www.annaly.com.

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