



**Annaly Capital Management, Inc. and Wells Fargo Women's Networks
Host New York City Nonprofit Board Fair**

June 19, 2019

NEW YORK -- (BUSINESS WIRE) -- Annaly Capital Management, Inc. (NYSE: NLY) ("Annaly" or the "Company") announced today that its Women's Interactive Network ("WIN"), in partnership with Wells Fargo's women's network, held a Nonprofit Board Fair (the "Fair") on June 18, 2019 in New York City, presented by Youth INC. The Fair provided a unique opportunity to connect over 200 women with Executives and Board Members from a wide variety of approximately 20 youth-focused nonprofits in New York City to explore nonprofit board service. Youth INC's mission is to transform the lives of New York City youth by empowering the nonprofits that serve them. Since its founding in 1994, Youth INC has trained more than 3,000 corporate professionals as potential nonprofit board members and placed over 300 professionals to nonprofit boards from over 80 companies.

"We are proud to have worked with Wells Fargo and Youth INC on this inspiring event, which underscores the continued success and reach of Annaly's Women's Interactive Network," said Kevin Keyes, Annaly's Chairman, Chief Executive Officer and President. "Aligned with Annaly's emphasis on diversity and professional development throughout our corporate culture, we are also focused on proactively creating opportunities, such as this Fair, to promote female representation on nonprofit Boards that meaningfully contribute to the communities in which we live and work."

The Fair marks a milestone for WIN as the first external event hosted in partnership with another organization. Launched in 2017, WIN fosters a strong sense of community and engagement among women at Annaly. Through targeted development and networking opportunities, knowledge exchanges, mentorship, coaching and volunteer efforts, Annaly provides exposure and promotes the progression and advancement of women at the firm. A committee comprised of women at all levels and across business areas spearheads the WIN effort, while being sponsored by designated teams of male and female senior executives. Additional information on Annaly's diversity and inclusion efforts can be found at www.annaly.com/corporate-responsibility/human-capital.

About Annaly

Annaly is a leading diversified capital manager that invests in and finances residential and commercial assets. Annaly's principal business objective is to generate net income for distribution to its stockholders and to preserve capital through prudent selection of investments and continuous management of its portfolio. Annaly has elected to be taxed as a real estate investment trust, or REIT, for federal income tax purposes. Annaly is externally managed by Annaly Management Company LLC. Additional information on the company can be found at www.annaly.com.

Forward-Looking Statements

This news release and our public documents to which we refer contain or incorporate by reference certain forward-looking statements which are based on various assumptions (some of which are beyond our control) and may be identified by reference to a future period or periods or by the use of forward-looking terminology, such as "may," "will," "believe," "expect," "anticipate," "continue," or similar terms or variations on those terms or the negative of those terms. Actual results could differ materially from those

set forth in forward-looking statements due to a variety of factors, including, but not limited to, changes in interest rates; changes in the yield curve; changes in prepayment rates; the availability of mortgage-backed securities and other securities for purchase; the availability of financing and, if available, the terms of any financing; changes in the market value of our assets; changes in business conditions and the general economy; our ability to grow our commercial real estate business; our ability to grow our residential credit business; our ability to grow our middle market lending business; credit risks related to our investments in credit risk transfer securities, residential mortgage-backed securities and related residential mortgage credit assets, commercial real estate assets and corporate debt; risks related to investments in mortgage servicing rights; our ability to consummate any contemplated investment opportunities; changes in government regulations and policy affecting our business; our ability to maintain our qualification as a REIT for U.S federal income tax purposes; and our ability to maintain our exemption from registration under the Investment Company Act of 1940, as amended. For a discussion of the risks and uncertainties which could cause actual results to differ from those contained in the forward-looking statements, see “Risk Factors” in our most recent Annual Report on Form 10-K and any subsequent Quarterly Reports on Form 10-Q. We do not undertake, and specifically disclaim any obligation, to publicly release the result of any revisions which may be made to any forward-looking statements to reflect the occurrence of anticipated or unanticipated events or circumstances after the date of such statements, except as required by law.