



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

January 27, 2021

- **Annaly included in index for fourth consecutive year**
- **All of Annaly's Board Committees are chaired by women; 45% of Annaly's Board of Directors are women**
- **Named first Head of Inclusion and established an Inclusion Support Committee of Executive Sponsors to oversee enhancements to our diversity initiatives**

NEW YORK -- (BUSINESS WIRE) -- Annaly Capital Management, Inc. (NYSE:NLY) ("Annaly", or the "Company") today announced that it is one of 380 companies across 11 sectors included in the 2021 Bloomberg Gender-Equality Index ("GEI"). The GEI expanded in 2021 to represent 44 countries and regions, including firms headquartered in Indonesia and Bermuda for the first time. Companies range from a variety of industries, including automotive, banking, consumer services, engineering and construction, and retail. Annaly has been named to the index each year of its eligibility.

"We are honored to be included in the 2021 Bloomberg Gender-Equality Index for the fourth consecutive year," stated David Finkelstein, Annaly's Chief Executive Officer and Chief Investment Officer. "Gender diversity has always been a business imperative at Annaly and a hallmark of our strong culture of inclusion. We were pleased to publish our inaugural Corporate Responsibility Report in 2020, which includes enhanced disclosure related to our gender diversity and human capital initiatives. We are continuously striving to improve these disclosures and believe our commitment to diversity allows us to generate stronger returns for our shareholders."

"Annaly has been committed to promoting an environment that champions diversity and inclusion since our founding," remarked Wellington J. Denahan, Annaly's Co-Founder, Vice Chair of the Board of Directors and Chair of the Risk Committee. "We are proud to have all Board Committees chaired by women for the first time and are committed to continuing to seek out diverse candidates to bring new and distinctive perspectives to the Board."

The GEI brings transparency to gender-related practices and policies at publicly listed companies increasing the breadth of environmental, social, and governance (ESG) data available to investors. The comprehensive, transparent GEI scoring methodology allows investors to assess company performance and compare across industry peer groups. The reference index measures gender equality across five pillars: female leadership and talent pipeline, equal pay and gender pay parity, inclusive culture, sexual harassment policies, and pro-women brand. The [2020 GEI](#) included 325 companies headquartered across 42 countries and regions. Annaly was also included in the 2018, 2019 and 2020 GEI.

"The companies included in the 2021 GEI are expanding the ESG data universe to include gender-related data that investors are demanding today," said Peter T. Grauer, Chairman of Bloomberg. "Their commitment to disclosure is making the business case for inclusion, and driving transparency in the markets."

Through disclosure of gender-related metrics using the GEI framework, the firms included in the 2021 GEI have committed to providing a comprehensive look at their investment in workplace gender equality and the communities in which they operate, raising the bar of what should be expected from other companies within the same industry. Annaly was included in this year's index for scoring at or above a global threshold established by Bloomberg to reflect a high level of disclosure and overall performance across the framework's five pillars.

With 50% of total employees in 2020 identifying as either female or racially diverse, Annaly is driven by the belief that having a diverse group of employees supports the continued long-term growth of the Company. Annaly further bolstered its diversity and human capital initiatives in 2020 by appointing its first ever Head of Inclusion and establishing an Inclusion Support Committee of Executive Sponsors. Additionally, all Committees of Annaly's Board of Directors are currently chaired by women and the Board amended its Corporate Governance Guidelines in 2020 to formalize its commitment to seeking out highly qualified candidates of diverse gender and race. Lastly, as part of our focus on community engagement – a pillar of our diversity and inclusion initiative – we hosted interns this past summer through our ongoing partnership with Girls Who Invest, helping to foster a gender diverse talent pipeline in the asset management industry.

To learn more about Annaly's human capital and corporate responsibility initiatives and to view the inaugural Corporate Responsibility Report, please visit www.annaly.com/our-responsibility.

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 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.

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