



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

Continues Annaly's Focus on Corporate Responsibility & Governance

January 21, 2020

- **Included in index for third consecutive year**
- **In 2019, Annaly enhanced its representation of gender diversity with 57% of new hires identifying as female**
- **Appointment of Serena Wolfe as Chief Financial Officer increases representation of female members in Operating Committee to 38%**
- **45% of Annaly's Board of Directors are women; recognized as a "Winning Company" by 2020 Women on Boards**
- **Annaly's Women's Interactive Network hosted two external events in 2019 with nearly 350 attendees, including a Women's Leadership Event and Nonprofit Board Fair**

NEW YORK -- (BUSINESS WIRE) -- Annaly Capital Management, Inc. (NYSE:NLY) ("Annaly", or the "Company") today announced that it has been recognized for the third consecutive year in Bloomberg's Gender-Equality Index ("GEI"), which acknowledges companies that have demonstrated a strong commitment to advancing women in the workplace and to transparency in gender reporting. Annaly has been named to the index each year of its eligibility.

"Annaly is proud to be included in the 2020 Bloomberg Gender-Equality Index for the third consecutive year," stated Glenn Votek, Annaly's Interim Chief Executive Officer and President. "Throughout Annaly, we champion all types of diversity and recognize the value that different backgrounds and perspectives bring to our business. As part of our commitment to equality, we published significant disclosure regarding Annaly's gender and diversity statistics in 2019 on our Corporate Responsibility webpage. Our longstanding goal of advancing women is just one element of our continued focus and efforts on corporate responsibility and driving long-term shareholder value."

"The 325 companies included in the 2020 GEI have shown their commitment to transparency and demonstrated leadership in gender-related data reporting," said Peter T. Grauer, Chairman of Bloomberg. "Disclosure of company statistics and practices is an important first step in supporting gender equality globally."

The GEI tracks the financial performance of public companies committed to supporting gender equality through policy development, representation, and transparency. 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. This year, Bloomberg expanded the eligibility for inclusion in the index to nearly 6,000 companies across 84 countries and regions. The 2019 GEI included 230 companies headquartered across 36 countries and regions. Annaly was also included in the 2018 and 2019 GEI.

Through disclosure of gender-related metrics using the GEI framework, the firms included in the 2020 GEI have provided a comprehensive look at their investment in workplace gender equality and the communities in which they operate. 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.

Gender equality and diversity remain central tenets of Annaly's corporate culture and mission with 74% of new employee hires and 52% of total employees in 2019 identifying as either female or racially diverse. Moreover, since 2015, nearly 40% of Managing Director promotions, 50% of additions to Annaly's Operating Committee and 60% of additions to the Board of Directors have been women. Annaly made additional strides in its human capital efforts in 2019 through an expansion of its parental leave options, providing additional support options for child and family care and conducting implicit bias training for all managers. Finally, the Company took its focus on diversity beyond its workforce, as demonstrated by the two women's leadership events hosted by Annaly's Women's Interactive Network for nearly 350 employees and corporate partners.

For additional information on Annaly's corporate responsibility initiatives, Annaly encourages visitors to view the Corporate Responsibility section of its website, which features a detailed narrative providing insights and disclosure around Annaly's market leading principles and efforts, at www.annaly.com/corporate-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 optimize its returns through prudent management of its diversified investment strategies. 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.

Contact

Annaly Capital Management, Inc.
Investor Relations
1-888-8Annaly
www.annaly.com

Veronika Henze
Bloomberg LP
+1-646-324-1596
vhenze@bloomberg.net

Liidia Liuksila
Bloomberg LP
+1 212-617-5424
Lliuksila@bloomberg.net