

ANNALY CAPITAL MANAGEMENT INC

Form 5

February 06, 2007

FORM 5**UNITED STATES SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549**Check this box if
no longer subject
to Section 16.Form 4 or Form
5 obligations
may continue.See Instruction
1(b).Form 3 Holdings
Reported

Form 4

Transactions

Reported

**ANNUAL STATEMENT OF CHANGES IN BENEFICIAL
OWNERSHIP OF SECURITIES**Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934,
Section 17(a) of the Public Utility Holding Company Act of 1935 or Section
30(h) of the Investment Company Act of 1940

OMB APPROVAL

OMB
Number: 3235-0362Expires: January 31,
2005Estimated average
burden hours per
response... 1.01. Name and Address of Reporting Person *
LAMBIASE JOHN

(Last) (First) (Middle)

C/O ANNALY MORTGAGE
MANAGEMENT, INC., 1211
AVENUE OF THE AMERICAS,
SUITE 2902

(Street)

NEW YORK, NY 10036

(City) (State) (Zip)

2. Issuer Name and Ticker or Trading
SymbolANNALY CAPITAL
MANAGEMENT INC [NLY]3. Statement for Issuer's Fiscal Year Ended
(Month/Day/Year)
12/31/20065. Relationship of Reporting Person(s) to
Issuer

(Check all applicable)

☒ Director ☐ 10% Owner
☐ Officer (give title below) ☐ Other (specify below)4. If Amendment, Date Original
Filed(Month/Day/Year)

6. Individual or Joint/Group Reporting

(check applicable line)

☒ Form Filed by One Reporting Person
☐ Form Filed by More than One Reporting
Person**Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned**

1. Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed Execution Date, if any (Month/Day/Year)	3. Transaction Code (Instr. 8)	4. Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)	5. Amount of Securities Beneficially Owned at end of Issuer's Fiscal Year (Instr. 3 and 4)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)
Class A Preferred Stock	10/14/2006		P4	700	A \$ 22.88 700	D	
Common Stock						D	

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Class A
Preferred
Stock

Class A Preferred Stock	10/24/2006	Â	P4	1,500	A	\$ 22.978	1,500	D	Â
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Class A Preferred Stock	01/30/2007	Â	P4	3,300	A	\$ 25.37	3,300	D	Â
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Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

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SEC 2270
(9-02)

Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned
(e.g., puts, calls, warrants, options, convertible securities)

1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	3A. Deemed Execution Date, if any (Month/Day/Year)	4. Transaction Code (Instr. 8)	5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)	6. Date Exercisable and Expiration Date (Month/Day/Year)		7. Title and Amount of Underlying Securities (Instr. 3 and 4)	8. Price Derivat Security (Instr. 5)
					(A) (D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares
Option to purchase Common Stock ⁽¹⁾	\$ 18.26	Â	Â	Â	Â Â	06/27/2005	06/27/2010	C/S	1,250 Â
Option to purchase Common Stock ⁽¹⁾	\$ 8.13	Â	Â	Â	Â Â	07/31/1999	07/31/2008	C/S	1,375 Â
Option to purchase Common Stock ⁽¹⁾	\$ 8.63	Â	Â	Â	Â Â	11/18/2000	11/18/2009	C/S	10,000 Â
Option to purchase Common Stock ⁽¹⁾	\$ 7.94	Â	Â	Â	Â Â	11/29/2001	11/29/2010	C/S	2,437 Â
Option to	\$ 20.35	Â	Â	Â	Â Â	06/26/2002	06/26/2007	C/S	1,250 Â

purchase
Common
Stock ⁽¹⁾

Option to
purchase
Common
Stock ⁽¹⁾

\$ 20.7	Â	Â	Â	Â	Â	06/26/2003	06/26/2008	C/S	1,250	Â
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Option to
purchase
Common
Stock ⁽¹⁾

\$ 17.97	Â	Â	Â	Â	Â	08/08/2004	08/08/2013	C/S	15,000	Â
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Option to
purchase
Common
Stock ⁽¹⁾

\$ 17.39	Â	Â	Â	Â	Â	04/20/2005	04/20/2014	C/S	15,000	Â
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Option to
purchase
Common
Stock ⁽¹⁾

\$ 17.21	Â	Â	Â	Â	Â	06/28/2004	06/28/2009	C/S	1,250	Â
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Option to
purchase
Common
Stock ⁽¹⁾

\$ 17.07	Â	Â	Â	Â	Â	07/07/2006	07/07/2015	C/S	15,000	Â
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Option to
purchase
Common
Stock ⁽¹⁾

\$ 11.72	Â	Â	Â	Â	Â	02/13/2007	02/13/2016	C/S	15,000	Â
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Option to
purchase
Common
Stock ⁽¹⁾

\$ 12.15	Â	Â	Â	Â	Â	06/26/2006	06/26/2011	C/S	1,250	Â
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Reporting Owners

Reporting Owner Name / Address

Relationships

Director 10% Owner Officer Other

LAMBIASE JOHN
C/O ANNALY MORTGAGE MANAGEMENT, INC.
1211 AVENUE OF THE AMERICAS, SUITE 2902
NEW YORK, NY 10036

Â	X	Â	Â	Â
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Signatures

/s/ John
Lambias

02/06/2007

Date

**Signature of
Reporting Person

Explanation of Responses:

- * If the form is filed by more than one reporting person, see Instruction 4(b)(v).
- ** Intentional misstatements or omissions of facts constitute Federal Criminal Violations. *See* 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).
- (1) Options previously granted.

Note: File three copies of this Form, one of which must be manually signed. If space provided is insufficient, *see* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.