ANNALY CAPITAL MANAGEMENT INC Form 5 February 06, 2007 FORM 5

Common

Stock

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10/14/2006

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P4

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700

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46,000

\$ 22.88 700

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February 06	, 2007								
FORM	15							OMB AF	PROVAL
-	UNITED	STATES SECU				GE CO	MMISSION	OMB Number:	3235-0362
Check th no longer		vv a	ishington, D	J.C. 2054	19			Expires:	January 31, 2005
to Section Form 4 o 5 obligati may cont <i>See</i> Instru	r Form ANN ions inue.	IUAL STATEMI OWNE	ENT OF CI RSHIP OF				FICIAL	Estimated a burden hou response	verage
1(b).	Filed pur ^{Ioldings} Section 17(ons	suant to Section 1 a) of the Public U 30(h) of the In	Itility Holdin	ng Comp	any A	Act of 1		I	
1. Name and LAMBIAS	Address of Reporting E JOHN	Symbol ANNA	Name and Tic LY CAPITA GEMENT	4L			Relationship of l suer (Check	Reporting Pers	
(Last)	(First) (1	Middle) 3. Staten	nent for Issuer' Day/Year)	_	-	_	_X Director Officer (give t elow)	10%	Owner er (specify
MANAGE	ALY MORTGAG MENT, INC., 12 OF THE AMERIC 2	E 211	2000						
	(Street)		endment, Date onth/Day/Year)	Original		6.	Individual or Joi (check	nt/Group Repo applicable line)	-
NEW YOR	2K, NY 10036					_	X_ Form Filed by C Form Filed by M erson		
(City)	(State)	(Zip) Tab	ole I - Non-Der	rivative Se	curiti	es Acquir	ed, Disposed of,	or Beneficial	ly 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. Securit (A) or Di (Instr. 3, -	sposed	d of (D)	5. Amount of Securities Beneficially Owned at end of Issuer's Fiscal Year (Instr. 3 and 4)	Ownership Form:	7. Nature of Indirect Beneficial Ownership (Instr. 4)
Class A Preferred Stock	Â	Â	Â	Â	Â	Â	4,500	D	Â

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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
Class A Preferred Stock	01/30/2007	Â	P4	3,300 A	\$ 25.37 3,300	D	Â

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

Persons who respond to the collection of informationSEC 2270contained in this form are not required to respond unless(9-02)the form displays a currently valid OMB control number.(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)		vative rities uired or osed O) r. 3,	6. Date Exercisable and Expiration Date (Month/Day/Year)		7. Title and Amount of Underlying Securities (Instr. 3 and 4)		8. Price Derivat Securit (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 <u>(1)</u>	\$ 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 <u>(1)</u>											
Option to purchase Common Stock (1)	\$ 20.7	Â	Â	Â	Â	Â	06/26/2003	06/26/2008	C/S	1,250	Â
Option to purchase Common Stock (1)	\$ 17.97	Â	Â	Â	Â	Â	08/08/2004	08/08/2013	C/S	15,000	Â
Option to purchase Common Stock (1)	\$ 17.39	Â	Â	Â	Â	Â	04/20/2005	04/20/2014	C/S	15,000	Â
Option to purchase Common Stock (1)	\$ 17.21	Â	Â	Â	Â	Â	06/28/2004	06/28/2009	C/S	1,250	Â
Option to purchase Common Stock (1)	\$ 17.07	Â	Â	Â	Â	Â	07/07/2006	07/07/2015	C/S	15,000	Â
Option to purchase Common Stock (1)	\$ 11.72	Â	Â	Â	Â	Â	02/13/2007	02/13/2016	C/S	15,000	Â
Option to purchase Common Stock (1)	\$ 12.15	Â	Â	Â	Â	Â	06/26/2006	06/26/2011	C/S	1,250	Â

Reporting Owners

Reporting Owner Name / AddressRelationshipDirector10% OwnerOfficerOtherLAMBIASE JOHN
C/O ANNALY MORTGAGE MANAGEMENT, INC.
1211 AVENUE OF THE AMERICAS, SUITE 2902Â XÂÂ XÂÂ

Signatures

/s/ John 02/06/2007 Lambiase

Date

<u>**</u>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.