### Edgar Filing: ANNALY CAPITAL MANAGEMENT INC - Form 5

### ANNALY CAPITAL MANAGEMENT INC

Form 5

February 05, 2007

Wash STATEMEN OWNERS O Section 16( the Public Util th) of the Inventor  2. Issuer National Symbol ANNALY MANAG 3. Statemen	ington, D.  TOF CH.  SHIP OF S  (a) of the Seity Holding estment Co	ANGES ECURI' ecurities g Compa ompany A	IN I FIES Excl ny A	BENE mange ct of 1	Act of 1934, 1935 or Section	OMB Number: Expires: Estimated a burden hou response			
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OWNERS o Section 16( ne Public Util h) of the Inve  2. Issuer Na Symbol ANNALY MANAG 3. Statemen	SHIP OF S  (a) of the So ity Holding estment Co  ame and Tick	ECURI' ecurities g Compa ompany A	FIES Excl ny A	nange ct of 1	Act of 1934, 1935 or Section	burden hou response	average rs per		
2. Issuer Na Symbol ANNALY MANAG	ity Holding estment Co	g Compa ompany A	ny A	ct of 1 f 1940	1935 or Section	n			
Symbol ANNALY MANAG 3. Statemen		er or Tradi	na						
	EMENT IN					5. Relationship of Reporting Person(s) to Issuer  (Check all applicable)			
12/31/200	3. Statement for Issuer's Fiscal Year Ended (Month/Day/Year) 12/31/2006				Director 10% Owner Selfow) Director 10% Owner Other (specify below) below)				
					Chief F	Financial Offic	er		
	4. If Amendment, Date Original Filed(Month/Day/Year)				6. Individual or Joint/Group Reporting (check applicable line)				
				-	Form Filed by M				
Table 1	I - Non-Deriv	vative Sec	urities	Acqu	ired, Disposed of	, or Beneficial	ly Owned		
ition Date, if	Transaction Code	4. Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5) (A)			Securities Beneficially Owned at end of Issuer's		7. Nature of Indirect Beneficial Ownership (Instr. 4)		
	^	Amount	or (D)	Price	(Instr. 3 and 4)		^		
		o respon			121,613		SEC 2270		
	Table I reemed ation Date, if th/Day/Year)	Table I - Non-Deriveemed 3. Transaction Code th/Day/Year) (Instr. 8)  Â  A class of Persons wh	Filed(Month/Day/Year)  Table I - Non-Derivative Security and Acquired Code Disposed th/Day/Year) (Instr. 8)  Amount  Â	Filed(Month/Day/Year)  Table I - Non-Derivative Securities  teemed 3. 4. Securities  ation Date, if Transaction Acquired (A) or Code Disposed of (D  th/Day/Year) (Instr. 8) (Instr. 3, 4 and  (A) or Amount (D)    Â	Filed(Month/Day/Year)  Table I - Non-Derivative Securities Acquatement 3. 4. Securities attion Date, if Transaction Acquired (A) or Code Disposed of (D) (th/Day/Year) (Instr. 8) (Instr. 3, 4 and 5)  (A)  or  Amount (D) Price	Filed(Month/Day/Year) X_ Form Filed by C Form Filed by Merson  Table I - Non-Derivative Securities Acquired, Disposed of Secured Securities Acquired (A) or Securities Code Disposed of (D) Beneficially Ch/Day/Year) (Instr. 8) (Instr. 3, 4 and 5) Owned at end of Issuer's Fiscal Year (Instr. 3 and 4)  Amount (D) Price  Amount (D) Price (Check X_ Form Filed by C	Filed(Month/Day/Year)		

OMB APPROVAL

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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)				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)	\$ 17.97	Â	Â	Â	Â	Â	08/04/2004	08/04/2013	C/S	50,000	Â
Option to purchase Common Stock (1)	\$ 17.39	Â	Â	Â	Â	Â	04/20/2005	04/20/2014	C/S	50,000	Â
Option to purchase Common Stock (1)	\$ 17.07	Â	Â	Â	Â	Â	07/07/2006	07/07/2015	C/S	50,000	Â
Option to purchase Common Stock (1)	\$ 11.72	Â	Â	Â	Â	Â	02/13/2007	02/13/2016	C/S	50,000	Â

# **Reporting Owners**

Reporting Owner Name / Address	Relationships						
•	Director	10% Owner	Officer	Other			
FAGAN KATHRYN							
C/O: ANNALY CAPITAL MANAGEMENT, INC.	â	â	Chief Financial Officer	Â			
1211 AVENUE OF THE AMERICAS, SUITE 2902	A	A	A Chief Phiancial Officer	A			
NEW YORK Â NYÂ 10036							

## **Signatures**

/s/ Kathryn Fagan	02/05/2007			
**Signature of Reporting Person	Date			

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### **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.