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ANNALY CAPITAL MANAGEMENT INC

Form 5

February 05, 2007

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		vestment Co		ny Act	of 1	1935 or Section	n				
1. Name and Address of Reporting Person * DENAHAN WELLINGTON			2. Issuer Name and Ticker or Trading Symbol ANNALY CAPITAL MANAGEMENT INC [NLY]				5. Relationship of Reporting Person(s) to Issuer (Check all applicable)				
(First) (M	(Month/D	3. Statement for Issuer's Fiscal Year Ended (Month/Day/Year) 12/31/2006				X Director 10% Owner Selection Other (specify below) below)					
NT, INC., 12	11					Vice C	hairman & CO	O			
					(6. Individual or Joint/Group Reporting (check applicable line)					
NY 10036					_	Form Filed by N					
(State) (Z	Zip) Table	e I - Non-Deri	vative Sec	urities A	cqui	ired, Disposed of	, or Beneficial	ly Owned			
		3. Transaction Code (Instr. 8)	Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)			Securities Beneficially Owned at end of Issuer's	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)			
			Amount	or (D) P	rice	(Instr. 3 and 4)					
	(First) (M CAPITAL NT, INC., 12 THE AMERIC (Street) NY 10036 (State) (A	ANNAL ANNAL MANAC (First) (Middle) 3. Stateme (Month/D 12/31/20 (CAPITAL NT, INC., 1211 THE AMERICAS, (Street) 4. If Americal Filed(Month) NY 10036 (State) (Zip) Table Transaction Date 2A. Deemed Month/Day/Year) Execution Date, if any	ANNALY CAPITA MANAGEMENT II (First) (Middle) 3. Statement for Issuer's (Month/Day/Year) 12/31/2006 CAPITAL NT, INC., 1211 THE AMERICAS, (Street) 4. If Amendment, Date of Filed(Month/Day/Year) NY 10036 (State) (Zip) Table I - Non-Deri Transaction Date 2A. Deemed 3. Month/Day/Year) Execution Date, if Transaction Code	Symbol ANNALY CAPITAL MANAGEMENT INC [NLX (First) (Middle) 3. Statement for Issuer's Fiscal Yea (Month/Day/Year) 12/31/2006 CAPITAL NT, INC., 1211 THE AMERICAS, (Street) 4. If Amendment, Date Original Filed(Month/Day/Year) NY 10036 (State) (Zip) Table I - Non-Derivative Sec Transaction Date 2A. Deemed 3. 4. Securi Month/Day/Year) Execution Date, if Transaction Acquired any Code Disposed	ANNALY CAPITAL MANAGEMENT INC [NLY] (First) (Middle) 3. Statement for Issuer's Fiscal Year Ended (Month/Day/Year) 12/31/2006 (CAPITAL NT, INC., 1211 THE AMERICAS, (Street) 4. If Amendment, Date Original Filed(Month/Day/Year) NY 10036 (State) (Zip) Table I - Non-Derivative Securities A Transaction Date 2A. Deemed 3. 4. Securities Month/Day/Year) Execution Date, if Transaction Acquired (A) or any Code Disposed of (D) (Month/Day/Year) (Instr. 8) (Instr. 3, 4 and 5) (A) or	ANNALY CAPITAL MANAGEMENT INC [NLY] (First) (Middle) 3. Statement for Issuer's Fiscal Year Ended (Month/Day/Year) 12/31/2006 (CAPITAL NT, INC., 1211 THE AMERICAS, (Street) 4. If Amendment, Date Original Filed(Month/Day/Year) NY 10036 (State) (Zip) Table I - Non-Derivative Securities Acqui Transaction Date 2A. Deemed 3. 4. Securities Month/Day/Year) Execution Date, if Transaction Acquired (A) or any Code Disposed of (D) (Month/Day/Year) (Instr. 8) (Instr. 3, 4 and 5) (A) or	ANNALY CAPITAL MANAGEMENT INC [NLY] (First) (Middle) 3. Statement for Issuer's Fiscal Year Ended (Month/Day/Year)	Symbol ANNALY CAPITAL ANNALY CAPITAL ANNALY CAPITAL MANAGEMENT INC [NLY] (Check all applicable (Check applicable (Check applicable (Check applicable (Chec			

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$\label{thm:convergence} \begin{tabular}{ll} Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned \\ (\emph{e.g.}, puts, calls, warrants, options, convertible securities) \\ \end{tabular}$

1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)		4. Transaction Code (Instr. 8)	of Deriv Secu Acqu (A) o	ivative urities quired or posed D) tr. 3,			7. Title and Amount of Underlying Securities (Instr. 3 and 4)		8. Prid Deriv Secur (Instr.
					(A)	(D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares	
Option to purchase Common Stock (1)	\$ 8.63	Â	Â	Â	Â	Â	11/18/2003	11/18/2009	C/S	30,000	Â
Option to purchase Common Stock (1)	\$ 8.13	Â	Â	Â	Â	Â	07/31/1999	07/31/2008	C/S	47,672	Â
Option to purchase Common Stock (1)	\$ 7.94	Â	Â	Â	Â	Â	11/29/2001	11/29/2010	C/S	20,000	Â
Option to purchase Common Stock (1)	\$ 17.97	Â	Â	Â	Â	Â	08/04/2004	08/04/2013	C/S	150,000	Â
Option to purchase Common Stock (1)	\$ 17.39	Â	Â	Â	Â	Â	04/20/2005	04/20/2014	C/S	150,000	Â
Option to purchase Common Stock (1)	\$ 17.07	Â	Â	Â	Â	Â	07/07/2006	07/07/2015	C/S	150,000	Â
Option to purchase Common Stock (1)	\$ 11.72	Â	Â	Â	Â	Â	02/13/2007	02/13/2006	C/S	150,000	Â

Reporting Owners

Reporting Owner Name / Address

Director 10% Owner Officer Other

DENAHAN WELLINGTON

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

NEW YORK, NYÂ 10036

Relationships

Other

Signatures

/s/ Wellington
Denahan

**Signature of Reporting Person

Date

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.

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