

ANNALY CAPITAL MANAGEMENT INC  
 Form 5  
 February 06, 2007

**FORM 5**

OMB APPROVAL

**UNITED STATES SECURITIES AND EXCHANGE COMMISSION  
 Washington, D.C. 20549**

OMB Number: 3235-0362  
 Expires: January 31, 2005  
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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

1. Name and Address of Reporting Person \*  
 GREEN JONATHAN D

2. Issuer Name and Ticker or Trading Symbol  
 ANNALY CAPITAL MANAGEMENT INC [NLY]

5. Relationship of Reporting Person(s) to Issuer

(Check all applicable)

(Last) (First) (Middle)

3. Statement for Issuer's Fiscal Year Ended (Month/Day/Year)  
 12/31/2006

Director  10% Owner  
 Officer (give title below)  Other (specify below)

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

(Street)

4. If Amendment, Date Original Filed(Month/Day/Year)

6. Individual or Joint/Group Reporting

(check applicable line)

NEW YORK, NY 10036

Form Filed by One Reporting Person  
 Form Filed by More than One Reporting Person

(City) (State) (Zip)

**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 Ownership (Instr. 4)
				(A) or (D) Price			
COMMON STOCK					21,250	D	

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

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SEC 2270 (9-02)

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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)		6. Date Exercisable and Expiration Date (Month/Day/Year)		7. Title and Amount of Underlying Securities (Instr. 3 and 4)	8. Price of Derivative Security (Instr. 5)	
					(A)	(D)	Date Exercisable	Expiration Date			
Option to purchase Common Stock <sup>(1)</sup>	\$ 8.63	Â	Â	Â	Â	Â	11/18/2000	11/18/2009	C/S	20,000	Â
Option to purchase Common Stock <sup>(1)</sup>	\$ 7.94	Â	Â	Â	Â	Â	11/29/2001	11/29/2010	C/S	3,250	Â
Option to purchase Common Stock <sup>(1)</sup>	\$ 20.35	Â	Â	Â	Â	Â	06/26/2002	06/26/2007	C/S	1,250	Â
Option to purchase Common Stock <sup>(1)</sup>	\$ 20.7	Â	Â	Â	Â	Â	06/26/2003	06/26/2008	C/S	1,250	Â
Option to purchase Common Stock <sup>(1)</sup>	\$ 17.97	Â	Â	Â	Â	Â	08/08/2004	08/08/2013	C/S	15,000	Â
Option to purchase Common Stock <sup>(1)</sup>	\$ 17.39	Â	Â	Â	Â	Â	04/20/2005	04/20/2014	C/S	15,000	Â
Option to purchase Common Stock <sup>(1)</sup>	\$ 17.21	Â	Â	Â	Â	Â	06/28/2004	06/28/2009	C/S	1,250	Â
Option to purchase Common	\$ 18.26	Â	Â	Â	Â	Â	06/27/2005	06/27/2010	C/S	1,250	Â

Stock <sup>(1)</sup>

Option to  
purchase  
Common  
Stock <sup>(1)</sup>

\$ 17.07    ^                    ^                    ^                    ^    ^    07/07/2006   07/07/2015   C/S   15,000    ^

Option to  
purchase  
Common  
Stock <sup>(1)</sup>

\$ 11.72    ^                    ^                    ^                    ^    ^    02/13/2007   02/13/2006   C/S   15,000    ^

Option to  
purchase  
Common  
Stock <sup>(1)</sup>

\$ 12.15    ^                    ^                    ^                    ^    ^    06/26/2006   06/26/2011   C/S   1,250    ^

## Reporting Owners

**Reporting Owner Name / Address**

**Relationships**

Director   10% Owner   Officer   Other

GREEN JONATHAN D  
C/O ANNALY CAPITAL MANAGEMENT, INC.  
1211 AVENUE OF THE AMERICAS, SUITE 2902  
NEW YORK, NY 10036

^ X                    ^                    ^                    ^

## Signatures

s/s Jonathan  
Green

02/05/2007

          
\*\*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.

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