Edgar Filing: ANNALY CAPITAL MANAGEMENT INC - Form 4

ANNALY CAPITAL MANAGEMENT INC

Form 4

September 24, 2008

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

OMB Number:

3235-0287

0.5

Check this box if no longer

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF

January 31, Expires: 2005

OMB APPROVAL

subject to Section 16. Form 4 or

SECURITIES

Estimated average burden hours per

Form 5 obligations may continue.

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

response...

See Instruction

1(b).

(Print or Type Responses)

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

2. Issuer Name and Ticker or Trading

5. Relationship of Reporting Person(s) to Issuer

below)

Symbol

ANNALY CAPITAL

MANAGEMENT INC [NLY]

(Check all applicable)

(Last)

(First)

(Middle)

3. Date of Earliest Transaction

X_ Director Officer (give title

10% Owner Other (specify

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

SUITE 2902

4. If Amendment, Date Original

6. Individual or Joint/Group Filing(Check

Applicable Line)

(Street)

Filed(Month/Day/Year)

(Month/Day/Year)

09/19/2008

X Form filed by One Reporting Person Form filed by More than One Reporting

Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned

NEW YORK, NY 10036

(City) (State) (Zip) 1.Title of 2. Transaction Date 2A. Deemed

(Month/Day/Year) Execution Date, if

3. 4. Securities TransactionAcquired (A) or Code Disposed of (D) (Instr. 8) (Instr. 3, 4 and 5) 5. Amount of 6. Ownership 7. Nature of Securities Form: Direct Indirect Beneficially (D) or Beneficial Owned Indirect (I) Ownership Following (Instr. 4) (Instr. 4) Reported

D

(A) or

Transaction(s) (Instr. 3 and 4)

Code V Amount (D) Price

Common

Stock

Security

(Instr. 3)

21,250

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

(Month/Day/Year)

Persons who respond to the collection of SEC 1474 information contained in this form are not (9-02)required to respond unless the form displays a currently valid OMB control number.

1

Edgar Filing: ANNALY CAPITAL MANAGEMENT INC - Form 4

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

1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	3A. Deemed Execution Date, if any (Month/Day/Year)	4. 5. Number of TransactionDerivative Code Securities (Instr. 8) 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)			
				Code '	V	(A)	(D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares
Option to purchase Common Stock (1)	\$ 8.63							11/18/2000	11/18/2009	Common Stock	20,000
Option to purchase Common Stock (1)	\$ 7.94							11/29/2001	11/29/2010	Common Stock	3,250
Option to purchase Common Stock (1)	\$ 17.97							08/08/2004	08/08/2013	Common Stock	15,000
Option to purchase Common Stock (1)	\$ 17.21							06/28/2004	06/28/2009	Common Stock	1,250
Option to purchase Common Stock (1)	\$ 17.39							04/20/2005	04/20/2014	Common Stock	15,000
Option to purchase Common Stock (1)	\$ 18.26							06/27/2005	06/27/2010	Common Stock	1,250
Option to purchase Common Stock (1)	\$ 17.07							07/07/2006	07/07/2015	Common Stock	15,000
Option to purchase Common Stock (1)	\$ 11.72							02/13/2007	02/13/2016	Common Stock	15,000
	\$ 12.15							06/26/2006	06/26/2011		1,250

Edgar Filing: ANNALY CAPITAL MANAGEMENT INC - Form 4

Option to purchase Common Stock (1)							Common Stock	
Option to purchase Common Stock (1)	\$ 14.17				06/26/2007	06/26/2012	Common Stock	1,250
Option to purchase Common Stock (1)	\$ 16.46				05/08/2009	05/08/2018	Common Stock	20,000
Option to purchase Common Stock (1)	\$ 15.59				06/26/2008	06/26/2013	Common Stock	1,250
Option to purchase Common Stock (2)	\$ 15.61	09/19/2008	A	20,000	09/19/2009	09/19/2018	Common Stock	20,000

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/ Jonathan

Green

**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.
- (2) Options vest in four equal annual installments commencing on 09/19/2009.

Note: File three copies of this Form, one of which must be manually signed. If space 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.

Reporting Owners 3