SEGALAS DONNELL

Form 4/A

February 07, 2011

FORM 4

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

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF

SECURITIES

OMB Number:

OMB APPROVAL

3235-0287

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if no longer subject to Section 16. Form 4 or

Check this box

Form 5 obligations may continue. See Instruction

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(b).

(Print or Type Responses)

1. Name and Address of Reporting Person * **SEGALAS DONNELL**

2. Issuer Name and Ticker or Trading

Symbol

ANNALY CAPITAL

5. Relationship of Reporting Person(s) to

Issuer

MANAGEMENT INC [NLY]

(Check all applicable)

(Last) (First) (Middle) 3. Date of Earliest Transaction (Month/Day/Year)

11/08/2010

X_ Director 10% Owner Officer (give title Other (specify

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

> (Street) 4. If Amendment, Date Original

> > (Month/Day/Year)

Filed(Month/Day/Year)

02/07/2011

6. Individual or Joint/Group Filing(Check

Applicable Line)

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

Indirect

Beneficial

Ownership

(Instr. 4)

(9-02)

NEW YORK, NY 10036

(City) (State) (Zip) Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned

1.Title of Security (Instr. 3)

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)

Code V Amount (D) Price

(A)

or

5. Amount of 6. Ownership 7. Nature of Securities Form: Direct Beneficially (D) or Owned Indirect (I) Following (Instr. 4)

Reported Transaction(s) (Instr. 3 and 4)

Common Stock

 $47,400^{(2)}$ D

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

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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)	3A. Deemed Execution Date, if any (Month/Day/Year)	4. Transactic Code (Instr. 8)	5. orNumber 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. Pr Deri Secu (Inst
				Code V	(A) (D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares	
Option to purchase Common Stock (1)	\$ 17.97					08/04/2004	08/04/2013	Common Stock	15,000	
Option to purchase Common Stock (1)	\$ 17.39					04/20/2005	04/20/2014	Common Stock	15,000	
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	
Option to purchase Common Stock (1)	\$ 12.15					06/26/2006	06/26/2011	Common Stock	1,250	
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	\$ 15.59					06/26/2008	06/26/2013	Common Stock	1,250	

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Stock (1)					
Option to purchase Common Stock (1)	\$ 15.61	09/19/2009	09/19/2018	Common Stock	20,000
Option to purchase Common Stock (1)	\$ 13.25	04/22/2010	04/22/2019	Common Stock	50,000
Option to purchase Common Stock (1)	\$ 15.09	06/26/2009	06/26/2014	Common Stock	1,250
Option to purchase Common Stock (1)	\$ 17.24	06/28/2010	06/28/2015	Common Stock	1,250

Reporting Owners

Reporting Owner Name / Address	Relationships				
reporting 6 mer runne, runness	Director	10% Owner	Officer	Other	
SEGALAS DONNELL C/O ANNALY CAPITAL MANAGEMENT, INC. 1211 AVENUE OF THE AMERICAS SUITE 2902 NEW YORK, NY 10036	X				

Signatures

/s/ Donnell
Segalas

**Signature of Reporting Person

O2/07/2011

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) On November 8, 2010, reporting person mistakenly filed a Form 4 indicating 1,800 shares less in beneficial ownership of common stock than actually beneficially owned.

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.

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