## Edgar Filing: DENAHAN WELLINGTON - Form 5

DENAHAN WELLINGTON Form 5 14 2011 Februa FC

February 14,	2011									
FORM 5								OMB AI	OMB APPROVAL	
UNITED STATES SECURITIES AND EXCHANGE COMMISSION								OMB Number:	3235-0362	
Check this no longer s		8							January 31, 2005	
to Section Form 4 or 5 obligatio may contin See Instruct	Form ANNU ns nue. ction	OWNER	CATEMENT OF CHANGES IN BEN OWNERSHIP OF SECURITIES					average rs per 1.0		
1(b).Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934,Form 3 Holdings Section 17(a) of the Public Utility Holding Company Act of 1935 or SectionReportedForm 4TransactionsReported										
	ddress of Reporting P WELLINGTON	Symbol ANNAL	2. Issuer Name <b>and</b> 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) 12/31/2010						_X_ Director10% Owner _X_ Officer (give titleOther (specify below) below)				
C/O: ANNALY CAPITAL MANAGEMENT, INC., 1211 AVENUE OF THE AMERICAS, SUITE 2902									& CIO	
	(Street)		If Amendment, Date Original				6. Individual or Joint/Group Reporting			
Filed(Month/Day/Year)						(check applicable line)				
NEW YORI	K, NY 10036						_X_ Form Filed by Form Filed by I Person	One Reporting Po More than One R		
(City)	(State) (A	Zip) Table	e I - Non-Deri	vative Sec	uritie	s Acqu	ired, Disposed of	f, or Beneficial	ly Owned	
1.Title of Security (Instr. 3)	a	2A. Deemed3.Execution Date, if anyTransaction Code(Month/Day/Year)(Instr. 8)		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	(A) or (D)	Price	Fiscal Year (Instr. 3 and 4)			
Common Stock	Â	Â	Â	Â	Â	Â	613,263	D	Â	

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

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(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)	Number		6. Date Exercisable and Expiration Date (Month/Day/Year)		7. Title and Amount of Underlying Securities (Instr. 3 and 4)	
					(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	Common Stock	150,000
Option to purchase Common Stock (1)	\$ 17.39	Â	Â	Â	Â	Â	04/19/2005	04/19/2014	Common Stock	150,000
Option to purchase Common Stock (1)	\$ 17.07	Â	Â	Â	Â	Â	07/07/2006	07/07/2015	Common Stock	150,000
Option to purchase Common Stock (1)	\$ 15.7	Â	Â	Â	Â	Â	05/17/2008	05/17/2017	Common Stock	150,000
Option to purchase Common Stock (1)	\$ 16.46	Â	Â	Â	Â	Â	05/08/2009	05/08/2018	Common Stock	200,000
Option to purchase Common Stock (1)	\$ 15.61	Â	Â	Â	Â	Â	09/19/2009	09/19/2018	Common Stock	200,000
Option to purchase Common Stock (1)	\$ 13.25	Â	Â	Â	Â	Â	04/22/2010	04/22/2019	Common Stock	400,000

## **Reporting Owners**

Reporting Owner Name / Address		Relationships							
		Director	10% Owner	Officer	Other				
DENAHAN WELLINGTON C/O: ANNALY CAPITAL MANAGEMENT, INC. 1211 AVENUE OF THE AMERICAS, SUITE 2902 NEW YORK, NY 10036			Â	Vice Chairman of Board & CIO	Â				
Signatures									
/s/ Wellington Denahan-Norris	02/14/2011								
**Signature of Reporting Person	Date								
<b>Explanation of Res</b>	sponses:								

\* 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.