

ANNALY MORTGAGE MANAGEMENT INC

Form 4

July 11, 2005

FORM 4**UNITED STATES SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549**

OMB APPROVAL

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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).

**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

(Print or Type Responses)

1. Name and Address of Reporting Person *
SEGALAS DONNELL

(Last) (First) (Middle)

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

(Street)

NEW YORK, NY 10017

(City) (State) (Zip)

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

3. Date of Earliest Transaction
(Month/Day/Year)
07/07/2005

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

5. Relationship of Reporting Person(s) to
Issuer

(Check all applicable)

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

6. Individual or Joint/Group Filing(Check
Applicable Line)

☒ Form filed by One Reporting Person
☐ Form filed by More than One Reporting
Person

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 Following Reported Transaction(s) (Instr. 3 and 4)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)
Common Stock				(A) or (D)	24,100	D	

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

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SEC 1474
(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. Pri Deriv Secur (Instr
				Code	V	(A)	(D)	
Option to purchase Common Stock	\$ 13.69					06/26/2001	06/26/2006	C/S 1,250
Option to purchase Common Stock	\$ 20.35					06/26/2002	06/26/2007	C/S 1,250
Option to purchase Common Stock	\$ 7.94					11/29/2001	11/29/2010	C/S 3,250
Option to purchase Common Stock	\$ 8.63					11/08/2001	11/08/2010	C/S 15,000
Option to purchase Common Stock	\$ 8.13					07/31/1999	07/31/2018	C/S 3,250
Option to purchase Common Stock	\$ 20.7					06/26/2003	06/26/2008	C/S 1,250
Option to purchase Common Stock	\$ 17.97					08/04/2004	08/04/2013	C/S 15,000
Option to purchase Common Stock	\$ 17.39					04/20/2005	04/20/2014	C/S 15,000
	\$ 17.21					06/26/2004	06/26/2009	C/S 1,250

Option to
purchase
Common
Stock

Option to
purchase
Common
Stock

\$ 18.26

06/27/2005 06/27/2010 C/S 1,250

Option to
purchase
Common
Stock

\$ 17.07

07/07/2005

A

15,000

07/07/2006 07/07/2015 C/S 15,000 \$ 1

Reporting Owners

Reporting Owner Name / Address

Relationships

Director 10% Owner Officer Other

SEGALAS DONNELL
C/O ANNALY MORTGAGE MANAGEMENT, INC.
1211 AVENUE OF THE AMERICAS SUITE 2902
NEW YORK, NY 10017

X

Signatures

Donnell Segalas

07/07/2005

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).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *see* Instruction 6 for procedure.

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