GREEN JONATHAN D

Form 4 June 27, 2006

FORM 4

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

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF

OMB APPROVAL OMB

3235-0287 Number:

Expires:

January 31, 2005

0.5

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10% Owner

Other (specify

if no longer subject to Section 16. Form 4 or

Check this box

SECURITIES Form 5 Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, obligations

may continue. See Instruction 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).

(Last)

SUITE 2902

(Print or Type Responses)

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

(First)

2. Issuer Name and Ticker or Trading Symbol

5. Relationship of Reporting Person(s) to Issuer

ANNALY MORTGAGE MANAGEMENT INC [NLY]

(Check all applicable)

Officer (give title

(Middle)

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

06/26/2006

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

(Street)

4. If Amendment, Date Original

Filed(Month/Day/Year)

6. Individual or Joint/Group Filing(Check

Applicable Line)

X_ Director

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

D

NEW YORK, NY 10036

(City) (State) (Zip) Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned 1. Title of 2. Transaction Date 2A. Deemed Security (Month/Day/Year) Execution Date, if

3. 4. Securities TransactionAcquired (A) or Code Disposed of (D) (Month/Day/Year) (Instr. 8) (Instr. 3, 4 and 5) 5. Amount of Securities Beneficially Owned Following

6. Ownership 7. Nature of Form: Direct Indirect (D) or Beneficial Indirect (I) Ownership (Instr. 4) (Instr. 4)

Reported (A) Transaction(s) or

Code V Amount (D) Price

(Instr. 3 and 4)

Common Stock

(Instr. 3)

21,250

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

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 Transaction Derivative 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	7	(A)	(D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares
Option to purchase Common Stock (1)	\$ 17.21							06/28/2004	06/28/2009	Common Stock	1,250
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)	\$ 20.35							06/26/2002	06/26/2007	Common Stock	1,250
Option to purchase Common Stock (1)	\$ 20.7							06/26/2003	06/26/2008	Common Stock	1,250
Option to purchase Common Stock (1)	\$ 17.97							08/08/2004	08/08/2013	Common Stock	15,000
Option to purchase Common Stock (1)	\$ 17.39							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

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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	\$ 12.15	06/26/2006	A	1,250	06/26/2006	06/26/2011	Common Stock	1,250

Reporting Owners

Reporting Owner Name / Address	Relationships				
reporting o mer runner runners	Director	10% Owner	Officer	Other	
GREEN JONATHAN D C/O ANNALY MORTGAGE 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.

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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