

BRADY KEVIN
Form 5
February 15, 2011

FORM 5

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

OMB APPROVAL

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Form 3 Holdings Reported Form 4 Transactions Reported

ANNUAL 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

1. Name and Address of Reporting Person *
BRADY KEVIN

(Last) (First) (Middle)

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

(Street)

NEW YORK, NY 10036

(City) (State) (Zip)

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

3. Statement for Issuer's Fiscal Year Ended (Month/Day/Year)
12/31/2010

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 Reporting

(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)	(A) or (D)	Amount	Price	5. Amount of Securities Beneficially Owned at end of Issuer's Fiscal Year (Instr. 3 and 4)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Ownership (Instr. 4)
Common Stock	12/31/2010		G ⁽¹⁾	750	D	\$ 0	62,400	D		
Common Stock	12/31/2010		G ⁽¹⁾	750	D	\$ 0	61,650	D		
Common Stock	12/15/2010		G ⁽²⁾	42,500	D	\$ 0	19,150	D		

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Common Stock 12/15/2010 Â G⁽²⁾ 42,500 A \$ 0 42,500 I By wife

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

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(9-02)

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. Amount or Number of Shares
Option to purchase Common Stock ⁽³⁾	\$ 17.97	Â	Â	Â	Â	08/04/2004 08/04/2013	Common Stock 15,000	
Option to purchase Common Stock ⁽³⁾	\$ 17.39	Â	Â	Â	Â	04/20/2005 04/20/2014	Common Stock 15,000	
Option to purchase Common Stock ⁽³⁾	\$ 17.07	Â	Â	Â	Â	07/07/2006 07/07/2015	Common Stock 15,000	
Option to purchase Common Stock ⁽³⁾	\$ 16.46	Â	Â	Â	Â	05/08/2009 05/08/2018	Common Stock 20,000	
Option to purchase Common Stock ⁽³⁾	\$ 15.61	Â	Â	Â	Â	09/19/2009 09/19/2018	Common Stock 10,000	
Option to purchase Common Stock ⁽³⁾	\$ 13.25	Â	Â	Â	Â	04/22/2010 04/22/2019	Common Stock 37,500	

