Diamond Jer Form 5 January 20, 2	2012							OMB A	PPROVAL		
FORM	-	STATES SECU	RITIES AN	D EXCH	IANO	GE CO	OMMISSION	OMB	3235-0362		
Check thi	s box if		ashington, D					' Number: Expires:	January 31,		
no longer to Section Form 4 or 5 obligation may conti See Instru	16. Form ANN ons nue. ction	OWNE	ATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF SECURITIES						2005 average urs per . 1.0		
1(b). Form 3 H Reported Form 4 Transactio Reported	oldings Section 17(a	suant to Section a) of the Public U 30(h) of the I	Jtility Holdir	ng Compa	any A	Act of	1935 or Sectio	'n			
1. Name and A Diamond Je	Address of Reporting I eremy	Symbol ANNA	2. Issuer Name and Ticker or Trading Symbol ANNALY CAPITAL MANAGEMENT INC [NLY]					5. Relationship of Reporting Person(s) to Issuer (Check all applicable)			
(Last)	(First) (M		nent for Issuer's Day/Year) 2011	Fiscal Ye	Director       10% Owner         X Officer (give title       Other (specify below)						
MANAGEN	LY CAPITAL MENT, INC., 12 DF THE AMERIC 2	211	2011				MANA	GING DIREC	FOR		
	(Street) 4. If Amendment, Date Original Filed(Month/Day/Year)						6. Individual or Joint/Group Reporting (check applicable line)				
NEW YOR	K, NY 10036						_X_ Form Filed by Form Filed by 2 Person	One Reporting I More than One F			
(City)	(State)	(Zip) Tal	ole I - Non-Der	ivative See	curitie	es Acqu	iired, Disposed o	f, or Beneficia	lly Owned		
1.Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2. Transaction Date 2A. Deemed Month/Day/Year) Execution Date, if any (Month/Day/Year)		4. Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5) (A)		))	Securities Beneficially Owned at end of Issuer's Fiscal Year	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)		
				Amount	or	Price	(Instr. 3 and 4)				
Common Stock	Â	Â	Â	Â	Â	Â	86,989	D	Â		
Common Stock	Â	Â	Â	Â	Â	Â	241	I	By Wife		
Common Stock	Â	Â	Â	Â	Â	Â	65	I	Jeremy Diamond		

## Edgar Filing: Diamond Jeremy - Form 5 C/F Eleanor L. Diamond Jeremy Diamond Common C/F Â Â Â Â Â 529 Ι Stock Benjamin L. Diamond Persons who respond to the collection of information SEC 2270 Reminder: Report on a separate line for each class of contained in this form are not required to respond unless securities beneficially owned directly or indirectly. (9-02)

 Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned

 (e.g., puts, calls, warrants, options, convertible securities)

the form displays a currently valid OMB control number.

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	20,000
Option to purchase Common Stock (1)	\$ 17.39	Â	Â	Â	Â	Â	04/19/2005	04/19/2014	Common Stock	20,000
Option to purchase Common Stock (1)	\$ 17.07	Â	Â	Â	Â	Â	07/07/2006	07/07/2015	Common Stock	30,000
Option to purchase Common Stock (1)	\$ 15.7	Â	Â	Â	Â	Â	05/17/2008	05/17/2017	Common Stock	40,000
Option to purchase Common	\$ 16.46	Â	Â	Â	Â	Â	05/08/2009	05/08/2018	Common Stock	53,000

Stock (1)										
Option to purchase Common Stock (1)	\$ 15.61	Â	Â	Â	Â	Â	09/19/2009	09/19/2018	Common Stock	53,000
Option to purchase Common Stock (1)	\$ 13.25	Â	Â	Â	Â	Â	04/22/2010	04/22/2019	Common Stock	147,617

## **Reporting Owners**

<b>Reporting Owner Name / Address</b>		Relationships						
	Director	10% Owner	Officer	Other				
Diamond Jeremy C/O ANNALY CAPITAL MANAGEMENT, INC. 1211 AVENUE OF THE AMERICAS, SUITE 2902 NEW YORK, NY 10036	Â	Â	MANAGING DIRECTOR	Â				
Signatures								

/s/ Jeremy 01/20/2012 Diamond

<u>\*\*</u>Signature of Reporting Person

## **Explanation of Responses:**

\* If the form is filed by more than one reporting person, see Instruction 4(b)(v).

Date

\*\* 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.