

LAMBIASE MATTHEW

Form 3

August 06, 2010

**FORM 3 UNITED STATES SECURITIES AND EXCHANGE COMMISSION**  
**Washington, D.C. 20549**

OMB APPROVAL

OMB  
Number: 3235-0104Expires: January 31,  
2005Estimated average  
burden hours per  
response... 0.5**INITIAL STATEMENT OF 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 \*

Â LAMBIASE MATTHEW

(Last) (First) (Middle)

1211 AVENUE OF THE  
AMERICAS, SUITE 2902

(Street)

NEW YORK, Â NY Â 10036

(City) (State) (Zip)

2. Date of Event Requiring  
Statement

(Month/Day/Year)

08/04/2010

3. Issuer Name **and** Ticker or Trading Symbol

ANNALY CAPITAL MANAGEMENT INC [NLY]

4. Relationship of Reporting  
Person(s) to Issuer5. If Amendment, Date Original  
Filed(Month/Day/Year)

(Check all applicable)

☐ Director ☐ 10% Owner☒ X Officer ☐ Other

(give title below) (specify below)

Managing Director

6. Individual or Joint/Group

Filing(Check Applicable Line)

☒ X Form filed by One Reporting  
Person☐ Form filed by More than One  
Reporting Person**Table I - Non-Derivative Securities Beneficially Owned**1. Title of Security  
(Instr. 4)2. Amount of Securities  
Beneficially Owned  
(Instr. 4)3. Ownership  
Form:  
Direct (D)  
or Indirect  
(I)  
(Instr. 5)4. Nature of Indirect Beneficial  
Ownership  
(Instr. 5)

Common Stock

32,637

D

Â

Common Stock

6,928

I

By 401(k) Plan

Class A Preferred Stock

2,500

D

Â

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

SEC 1473 (7-02)

**Persons who respond to the collection of  
information contained in this form are not  
required to respond unless the form displays a  
currently valid OMB control number.****Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)**1. Title of Derivative Security  
(Instr. 4)2. Date Exercisable and  
Expiration Date  
(Month/Day/Year)3. Title and Amount of  
Securities Underlying

4. Conversion

5. Ownership

6. Nature of Indirect  
Beneficial

# Edgar Filing: LAMBIASE MATTHEW - Form 3

	Date Exercisable	Expiration Date	Derivative Security (Instr. 4)  Title	Amount or Number of Shares	or Exercise Price of Derivative Security	Form of Derivative Security: Direct (D) or Indirect (I) (Instr. 5)	Ownership (Instr. 5)
Option to purchase Common Stock	07/07/2006	07/07/2015	Common Stock	20,000	\$ 17.07	D	Â
Option to purchase Common Stock	05/17/2008	05/17/2017	Common Stock	17,363	\$ 15.7	D	Â
Option to purchase Common Stock	05/08/2009	05/08/2018	Common Stock	26,000	\$ 16.46	D	Â
Option to purchase Common Stock	09/19/2009	09/19/2018	Common Stock	26,000	\$ 15.61	D	Â
Option to purchase Common Stock	04/22/2010	04/22/2019	Common Stock	35,000	\$ 13.25	D	Â

## Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
LAMBIASE MATTHEW 1211 AVENUE OF THE AMERICAS, SUITE 2902 NEW YORK, NY 10036	Â	Â	Â Managing Director	Â

## Signatures

/s/ Matthew  
Lambias

08/06/2010

\_\_Signature of  
Reporting Person

Date

## Explanation of Responses:

\* If the form is filed by more than one reporting person, *see* Instruction 5(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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