

Diamond Jeremy  
Form 4  
December 16, 2011

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

OMB APPROVAL

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**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 \*  
Diamond Jeremy

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) (Middle)

3. Date of Earliest Transaction (Month/Day/Year)  
12/15/2011

\_\_\_\_ Director \_\_\_\_\_ 10% Owner  
 Officer (give title below) \_\_\_\_\_ Other (specify below)  
MANAGING DIRECTOR

C/O: CHIMERA INVESTMENT CORPORATION, 1211 AVENUE OF THE AMERICAS, SUITE 2902  
(Street)

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

6. Individual or Joint/Group Filing(Check Applicable Line)  
 Form filed by One Reporting Person  
 Form filed by More than One Reporting Person

NEW YORK, NY 10036

(City) (State) (Zip)

**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	12/15/2011		M	V Amount (A) or (D) Price \$ 13.25	81,133	D	
Common Stock	12/15/2011		M	V Amount (A) or (D) Price \$ 11.72	83,750	D	
Common Stock					241	I	By Wife
Common Stock					65	I	Jeremy Diamond C/F

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Common Stock				458	I	Eleanor L. Diamond Jeremy Diamond C/F Benjamin L. Diamond

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)
				Code	V (A) (D)	Date Exercisable      Expiration Date	Title      Amount or Number of Shares
Option to purchase Common Stock <sup>(1)</sup>	\$ 17.97					08/04/2004      08/04/2013	Common Stock      20,000
Option to purchase Common Stock <sup>(1)</sup>	\$ 17.39					04/19/2005      04/19/2014	Common Stock      20,000
Option to purchase Common Stock <sup>(1)</sup>	\$ 17.07					07/07/2006      07/07/2015	Common Stock      30,000
Option to purchase Common Stock <sup>(1)</sup>	\$ 11.72	12/15/2011		M	2,617	02/13/2007      02/13/2016	Common Stock      2,617
Option to purchase Common Stock	\$ 15.7					05/17/2008      05/17/2017	Common Stock      40,000

Stock <sup>(1)</sup>										
Option to purchase Common Stock <sup>(1)</sup>	\$ 16.46					05/08/2009	05/08/2018	Common Stock	53,000	
Option to purchase Common Stock <sup>(1)</sup>	\$ 15.61					09/19/2009	09/19/2018	Common Stock	53,000	
Option to purchase Common Stock <sup>(1)</sup>	\$ 13.25	12/15/2011	M	2,383		04/22/2010	04/22/2019	Common Stock	150,000	

## Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
Diamond Jeremy C/O: CHIMERA INVESTMENT CORPORATION 1211 AVENUE OF THE AMERICAS, SUITE 2902 NEW YORK, NY 10036			MANAGING DIRECTOR	

## Signatures

Jeremy  
Diamond 12/16/2011

    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.