

BRADY KEVIN
Form 5
February 08, 2006

FORM 5

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

Check this box if
no longer subject
to Section 16.
Form 4 or Form
5 obligations
may continue.
See Instruction
1(b).
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

OMB APPROVAL

OMB
Number: 3235-0362
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2005
Estimated average
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1. Name and Address of Reporting Person *
BRADY KEVIN

(Last) (First) (Middle)

C/O ANNALY MORTGAGE
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 MORTGAGE
MANAGEMENT INC [NLY]

3. Statement for Issuer's Fiscal Year Ended
(Month/Day/Year)
12/31/2005

5. Relationship of Reporting Person(s) to
Issuer

(Check all applicable)

☒ Director ☐ 10% Owner
☐ Officer (give title below) ☐ Other (specify below)

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

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)	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 Indirect Beneficial Ownership (Instr. 4)
Common Stock	12/31/2005			33,900 (1)	D		

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

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contained in this form are not required to respond unless
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SEC 2270
(9-02)

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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. Price Derivat Security (Instr. 5)
					(A)	(D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares	
OPTION (Right to Buy) ⁽²⁾	\$ 18.26	Â	Â	Â	Â	Â	06/27/2005	06/27/2010	C/S	1,250	Â
OPTION (Right to Buy) ⁽²⁾	\$ 13.69	Â	Â	Â	Â	Â	06/26/2001	06/26/2006	C/S	1,250	Â
OPTION (Right to Buy) ⁽²⁾	\$ 8.63	Â	Â	Â	Â	Â	11/18/2000	11/18/2009	C/S	5,000	Â
OPTION (Right to Buy) ⁽²⁾	\$ 7.94	Â	Â	Â	Â	Â	11/29/2001	11/29/2010	C/S	3,250	Â
OPTION (Right to Buy) ⁽²⁾	\$ 20.35	Â	Â	Â	Â	Â	06/26/2002	06/26/2007	C/S	1,250	Â
OPTION (Right to Buy) ⁽²⁾	\$ 20.7	Â	Â	Â	Â	Â	06/26/2003	06/26/2008	C/S	1,250	Â
OPTION (Right to Buy) ⁽²⁾	\$ 17.97	Â	Â	Â	Â	Â	08/04/2004	08/04/2013	C/S	15,000	Â
OPTION (Right to Buy) ⁽²⁾	\$ 17.39	Â	Â	Â	Â	Â	04/20/2005	04/20/2014	C/S	15,000	Â
OPTION (Right to Buy) ⁽²⁾	\$ 17.21	Â	Â	Â	Â	Â	06/28/2004	06/28/2009	C/S	1,250	Â
OPTION (Right to Buy) ⁽²⁾	\$ 17.07	Â	Â	Â	Â	Â	07/07/2006	07/07/2015	C/S	15,000	Â

Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
BRADY KEVIN C/O ANNALY MORTGAGE MANAGEMENT, INC. 1211 AVENUE OF THE AMERICAS, SUITE 2902 NEW YORK, NY 10036	☒	☐	☐	☐

Signatures

/s/ Kevin Brady 02/07/2006

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) Information presented is as of December 31, 2005 and does not reflect transactions in 2006.
- (2) 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.