

ANNALY MORTGAGE MANAGEMENT INC

Form 3

March 10, 2005

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

OMB APPROVAL

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INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIESFiled 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 Konrad Kristopher Robert

(Last)

(First)

(Middle)

2. Date of Event Requiring
Statement

(Month/Day/Year)

03/03/2005

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

ANNALY MORTGAGE 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)

Senior Vice President

6. Individual or Joint/Group
Filing(Check Applicable Line)☒ X Form filed by One Reporting
Person☐ Form filed by More than One
Reporting Person1211 AVENUE OF THE
AMERICAS,Â SUITE 2902

(Street)

NEW YORK,Â NYÂ 10036

(City)

(State)

(Zip)

Table I - Non-Derivative Securities Beneficially Owned1. 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

37,005.37

D

Â

Common Stock

198.58

I

By 401(k) plan

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
Derivative Security
(Instr. 4)4. Conversion
or Exercise
Price of5. Ownership
Form of
Derivative6. Nature of Indirect
Beneficial Ownership
(Instr. 5)

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	Date Exercisable	Expiration Date	Title	Amount or Number of Shares	Derivative Security	Security: Direct (D) or Indirect (I) (Instr. 5)	
Employee Stock Option (right to buy)	Â (1)	08/04/2013	Common Stock	20,000	\$ 17.97	D	Â
Employee Stock Option (right to buy)	Â (2)	04/19/2014	Common Stock	20,000	\$ 17.39	D	Â

Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
Konrad Kristopher Robert 1211 AVENUE OF THE AMERICAS SUITE 2902 NEW YORK, NY 10036	Â	Â	Â Senior Vice President	Â

Signatures

/s/ Kristopher R.
Konrad 03/07/2005

__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).
- (1) The option became exercisable as to 5,000 shares on August 4, 2004, and becomes exercisable as to 5,000 additional shares on each of August 4, 2005, August 4, 2006 and August 4, 2007.
- (2) The option becomes exercisable as to 5,000 shares on each of April 19, 2005, April 19, 2006, April 19, 2007 and April 19, 2008.

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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