

SEGALAS DONNELL
Form 5
January 05, 2018

FORM 5

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

OMB APPROVAL

OMB Number: 3235-0362
Expires: January 31, 2005
Estimated average burden hours per response... 1.0

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

1. Name and Address of Reporting Person *
SEGALAS DONNELL

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. Statement for Issuer's Fiscal Year Ended (Month/Day/Year)
12/31/2017

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

C/O ANNALY CAPITAL
MANAGEMENT, INC., 1211
AVENUE OF THE AMERICAS

(Street)

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

6. Individual or Joint/Group Reporting

(check applicable line)

NEW YORK, NY 10036

Form Filed by One Reporting Person
 Form Filed by More than One Reporting Person

(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) | (A) or (D) | Price | 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 Ownership (Instr. 4) |
|---------------------------------|--------------------------------------|--|--------------------------------|---|------------|-------|--|--|-----------------------------------|
| Common Stock | ^ | ^ | ^ | ^ | ^ | ^ | 102,450 | D | ^ |
| Common Stock | ^ | ^ | ^ | ^ | ^ | ^ | 3,000 | I | See note (1) |
| Common Stock | ^ | ^ | ^ | ^ | ^ | ^ | 450 | I | See note (2) |
| | ^ | ^ | ^ | ^ | ^ | ^ | 450 | I | See note (2) |

Edgar Filing: SEGALAS DONNELL - Form 5

| | | | | | | | | | | |
|--------------|---|---|---|---|---|---|-------|------------------|-------------------------|--|
| Common Stock | | | | | | | | | | |
| Common Stock | Â | Â | Â | Â | Â | Â | 500 | D ⁽³⁾ | Â | |
| Common Stock | Â | Â | Â | Â | Â | Â | 500 | D ⁽³⁾ | Â | |
| Common Stock | Â | Â | Â | Â | Â | Â | 2,100 | I | See note ⁽⁴⁾ | |

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

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.

SEC 2270
(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) | 8. Amount or Number of Shares |
|--|--|--------------------------------------|--|--------------------------------|---|--|---|-------------------------------|
| | | | | | (A) (D) | Date Exercisable Expiration Date | Title | |
| Option to purchase Common Stock ⁽⁵⁾ | \$ 16.46 | Â | Â | Â | Â Â | 05/08/2009 05/08/2018 | Common Stock | 20,000 |
| Option to purchase Common Stock ⁽⁵⁾ | \$ 15.61 | Â | Â | Â | Â Â | 09/19/2009 09/19/2018 | Common Stock | 20,000 |
| Option to purchase Common Stock ⁽⁵⁾ | \$ 13.25 | Â | Â | Â | Â Â | 04/22/2010 04/22/2019 | Common Stock | 37,500 |
| Deferred Stock Units | Â | Â | Â | Â | Â Â | Â ⁽⁶⁾ Â ⁽⁶⁾ | Common Stock | 70,689 ⁽⁷⁾ |

Reporting Owners

| Reporting Owner Name / Address | Relationships | | | |
|---|---------------|-----------|---------|-------|
| | Director | 10% Owner | Officer | Other |
| SEGALAS DONNELL C/O ANNALY CAPITAL MANAGEMENT, INC. 1211 AVENUE OF THE AMERICAS NEW YORK, NY 10036 | X | ^ | ^ | ^ |

Signatures

/s/ Anthony C. Green, as Attorney-in-Fact for Donnell Segalas 01/05/2018

__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) Represents shares of Common Stock held by The Hercules Segalas Irrevocable Trust (the "Segalas Trust") for the benefit of an immediate family member of the reporting person. The reporting person is sole trustee of the Segalas Trust. The reporting person disclaims beneficial ownership of shares of Common Stock held by the Segalas Trust.
 - (2) Represents shares of Common Stock held by daughter. The reporting person disclaims beneficial ownership of these shares.
 - (3) Represents shares of Common Stock held jointly with daughter.
 - (4) Represents shares of Common Stock held by The Katherine Lacy Segalas Devlin Irrevocable Trust (the "Devlin Trust") for the benefit of an immediate family member of the reporting person. The reporting person is co-trustee of the Devlin Trust. The reporting person disclaims beneficial ownership of shares of Common Stock held by the Devlin Trust.
 - (5) Options previously granted. All options are currently vested.
 - (6) The Deferred Stock Units ("DSUs") convert to shares of Common Stock on a one-for-one basis one year after the date of grant unless the reporting person elects to defer the settlement of the DSUs until after a termination of service pursuant to the Annaly Capital Management, Inc. 2010 Equity Incentive Plan. The reporting person has elected such deferred settlement for all DSUs reported above.
 - (7) Reflects the aggregate amount of Deferred Stock Units granted during the tenure of the respective director net of any conversions, including 12,523 DSUs acquired pursuant to dividend reinvestments for which no additional price was paid.

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.