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ANNALY MORTGAGE MANAGEMENT INC

Form 8-K

January 10, 2006

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UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 8-K

CURRENT REPORT

PURSUANT TO SECTION 13 OR 15(d) OF THE  
SECURITIES EXCHANGE ACT OF 1934

Date of Report (Date of earliest event reported)  
January 10, 2006

Annaly Mortgage Management, Inc.

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(Exact Name of Registrant as Specified in its Charter)

Maryland	1-13447	22-3479661
----- State or Other Jurisdiction Of Incorporation)	----- (Commission File Number)	----- (I.R.S. Employer Identification No.)

1211 Avenue of the Americas  
Suite 2902  
New York, New York

10036

-----  
(Address of Principal  
Executive Offices)

-----  
(Zip Code)

Registrant's telephone number, including area code: (212) 696-0100

No Change

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(Former Name or Former Address, if Changed Since Last Report)

Check the appropriate box below if the Form 8-K filing is intended to simultaneously satisfy the filing obligation of the registrant under any of the following provisions:

- Written communications pursuant to Rule 425 under the Securities Act (17 CFR 230.425)
- Soliciting material pursuant to Rule 14a-12 under the Exchange Act (17 CFR 240.14a-12)
- Pre-commencement communications pursuant to Rule 14d-2(b) under the Exchange Act (17 CFR 240.14d-2(b))
- Pre-commencement communications pursuant to Rule 13e-4(c) under the

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Exchange Act (17 CFR 240.13e-4(c))

Item 2.02. Results of Operations and Financial Condition

On January 10, 2006, Annaly Mortgage Management, Inc. issued a press release announcing its portfolio changes during the 4th quarter of 2005 and its recognition of non-cash impairment charges as of December 31, 2005 relating to certain securities in its portfolio which had been held in an unrealized loss position. A copy of the press release is furnished as Exhibit 99.1 to this report.

Item 9.01 Financial Statements and Exhibits

(c) Exhibits

99.1 Press Release, dated January 10, 2006 issued by Annaly Mortgage Management, Inc.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the Registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

ANNALY MORTGAGE MANAGEMENT, INC.

By: /s/Kathryn Fagan

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Name: Kathryn Fagan  
Title: Chief Financial Officer

Dated: January 10, 2006