CAPSTEAD MORTGAGE CORP Form 8-K August 08, 2011

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: August 8, 2011

(Date of Earliest Event Reported)

CAPSTEAD MORTGAGE CORPORATION

 $(Exact\ Name\ of\ Registrant\ as\ Specified\ in\ its\ Charter)$

Maryland (State of Incorporation)

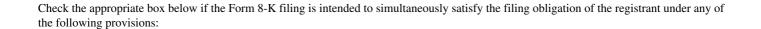
001-08896 (Commission File No.) 75-2027937 (I.R.S. Employer

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Identification No.)

8401 North Central Expressway

Suite 800 Dallas, Texas 75225 (Address of Principal Executive Offices) (Zip Code) Registrant s Telephone Number, Including Area Code: (214) 874-2323



- " 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 230.14a-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 Exchange Act (17 CFR 240.13e-4(c)).

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ITEM 7.01. REGULATION FD DISCLOSURE

Capstead Mortgage Corporation (Capstead , or the Registrant) has created a second quarter 2011 investor fact sheet to be used in meetings with the investment community and for general marketing purposes. The fact sheet is attached hereto as Exhibit 99.1 and incorporated herein by reference and is also available on our website at www.capstead.com.

ITEM 9.01. FINANCIAL STATEMENTS AND EXHIBITS

(d) Exhibit.

99.1 Second quarter 2011 investor fact sheet.

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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.

CAPSTEAD MORTGAGE CORPORATION

August 8, 2011 By: /s/ Phillip A. Reinsch

Phillip A. Reinsch

Chief Financial Officer and

Executive Vice President