

CAPSTEAD MORTGAGE CORP  
Form 8-K  
February 10, 2012

**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: February 10, 2012

(Date of Earliest Event Reported)

**CAPSTEAD MORTGAGE CORPORATION**

(Exact Name of Registrant as Specified in its Charter)

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(State of Incorporation)

(Commission File No.)

(I.R.S. Employer

Identification No.)

**8401 North Central Expressway Suite 800**

**Dallas, Texas**

(Address of Principal Executive Offices)

**75225**

(Zip Code)

**Registrant's Telephone Number, Including Area Code: (214) 874-2323**

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 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)).

**ITEM 7.01. REGULATION FD DISCLOSURE**

Capstead Mortgage Corporation ( Capstead , or the Registrant ) has created a fourth 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](http://www.capstead.com).

**ITEM 9.01. FINANCIAL STATEMENTS AND EXHIBITS**

(d) Exhibit.

99.1 Fourth quarter 2011 investor fact sheet.

**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**

February 10, 2012

By: /s/ Phillip A. Reinsch  
Phillip A. Reinsch  
Chief Financial Officer and  
Executive Vice President