

CAPSTEAD MORTGAGE CORP
Form 8-K
May 15, 2009

**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: May 15, 2009

(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
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**

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 updated its presentation materials and created a first quarter 2009 investor fact sheet to be used in meetings with the investment community. The materials are attached hereto as Exhibit 99.1 and 99.2, respectively, and incorporated herein by reference and are also available on our website at www.capstead.com.

ITEM 8.01. OTHER EVENTS.

Capstead is scheduled to present at the Eighth Annual JMP Securities Research Conference, which is being held at The Ritz-Carlton, 600 Stockton Street, San Francisco, California, at 10:00 a.m. (local time) on Tuesday, May 19, 2009.

Capstead is scheduled to present at the Keefe, Bruyette & Woods Diversified Financial Services Conference, which is being held at The St. Regis Hotel, Two East 55th Street, New York City, New York, at 8:00 a.m. (local time) on Wednesday, June 3, 2009.

ITEM 9.01. FINANCIAL STATEMENTS AND EXHIBITS

(b) Exhibits.

99.1 Investor presentation materials dated May 2009.

99.2 First quarter 2009 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**

May 15, 2009

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