

CAPSTEAD MORTGAGE CORP  
Form 8-K  
August 27, 2008

**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 26, 2008**

**(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)).
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**ITEM 7.01. REGULATION FD DISCLOSURE**

Capstead Mortgage Corporation has created a second quarter 2008 investor fact sheet to be used in meetings with the investment community and for other marketing purposes. The materials are attached hereto as Exhibit 99.1 and incorporated herein by reference and are also available on our website at [www.capstead.com](http://www.capstead.com).

**ITEM 9.01. FINANCIAL STATEMENTS AND EXHIBITS**

(b) Exhibits.

99.1 Second quarter 2008 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**

August 26, 2008

By: /s/ Phillip A. Reinsch

Phillip A. Reinsch  
Chief Financial Officer and  
Executive Vice President