

CAPSTEAD MORTGAGE CORP

Form 8-K

July 21, 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: July 20, 2006**  
**(Date of Earliest Event Reported)**

**CAPSTEAD MORTGAGE CORPORATION**  
**(Exact Name of Registrant as Specified in its Charter)**

**Maryland**  
**(State of Incorporation)**

**1-8896**  
**(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 2.02. RESULTS OF OPERATIONS AND FINANCIAL CONDITION**

On July 20, 2006, Capstead Mortgage Corporation issued a press release announcing second quarter 2006 results. A copy of the press release is attached as Exhibit 99.1.

**ITEM 9.01. FINANCIAL STATEMENTS AND EXHIBITS**

(d) Exhibits.

99.1 Press release issued by Capstead Mortgage Corporation dated July 20, 2006.

**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**

July 21, 2006

By: /s/ Phillip A. Reinsch

Phillip A. Reinsch  
Chief Financial Officer and  
Senior Vice President