

CAPSTEAD MORTGAGE CORP

Form 8-K

May 18, 2006

**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 18, 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 7.01. REGULATION FD DISCLOSURE**

On May 18, 2006, Capstead Mortgage Corporation is scheduled to present at the Mortgage Finance Industry Summit, an investor conference. Presentation materials to be used for this purpose and in subsequent meetings with the investment community are attached hereto as Exhibit 99.1 and incorporated herein by reference. These materials 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 Powerpoint slideshow presentation dated May 18, 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**

May 18, 2006

By: /s/ Phillip A. Reinsch

Phillip A. Reinsch  
Chief Financial Officer and  
Senior Vice President