

CAPSTEAD MORTGAGE CORP

Form 8-K

October 24, 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: **October 24, 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 October 24, 2006, Capstead Mortgage Corporation updated its presentation materials to be used in meetings with the investment community. 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.

ITEM 9.01. FINANCIAL STATEMENTS AND EXHIBITS

(b) Exhibits.

99.1 Investor presentation materials dated September 30, 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**

October 24, 2006

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