

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, DC 20549

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FORM 8-K

CURRENT REPORT  
PURSUANT TO SECTION 13 OR 15(d) OF THE  
SECURITIES EXCHANGE ACT OF 1934

Date of Report (Date of earliest event reported):  
June 19, 2013

CHIMERA INVESTMENT CORPORATION  
(Exact name of registrant as specified in its charter)

Maryland  
(State or Other Jurisdiction  
of Incorporation)

1-33796  
(Commission  
File Number)

26-0630461  
(IRS Employer  
Identification No.)

1211 Avenue of the Americas  
Suite 2902  
New York, New York  
(Address of principal executive offices)

10036  
(Zip Code)

Registrant's telephone number, including area code: (646) 454-3759

No Change  
(Former Name or Former Address, if Changed Since Last Report)

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 240.14a-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 June 19, 2013 the registrant issued a press release announcing its estimated book value per share as of March 31, 2013 and dividend declaration for the second quarter of 2013. A copy of the press release is furnished as Exhibit 99.1 to this report.

Item 9.01 Financial Statements and Exhibits

(c) Exhibits

99.1 Press Release, dated June 19, 2013, issued by Chimera Investment Corporation.

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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.

Chimera Investment Corporation

By: /s/ Rob Colligan

Name: Rob Colligan

Title: Chief Financial Officer

Date: June 19, 2013

**Chimera Investment Corporation Announces 2<sup>nd</sup> Quarter 2013 Dividend of \$0.09 per Share; Dividend Distribution Tax Information; March 31, 2013 Estimated GAAP Book Value of \$3.55 per Share**

NEW YORK--(BUSINESS WIRE)--June 19, 2013--The Board of Directors of Chimera Investment Corporation (NYSE: CIM) declared the second quarter 2013 common stock cash dividend of \$0.09 per common share. This dividend is payable July 31, 2013, to common shareholders of record on July 1, 2013. The ex-dividend date is June 27, 2013.

As previously announced, the Company initiated a regular quarterly dividend of \$0.09 per common share for each of the quarters in 2013, portions of which may be ordinary income, capital gains or a return of capital. The Board of Directors will review this program after the conclusion of the fourth quarter of 2013. For the first quarter of 2013, the Company paid cash dividends totaling \$0.09 per common share, of which the Company estimates \$0.05 per share is taxable income for federal tax purposes. Taxable income and the ultimate composition of the dividend between income and return of capital are calculated on a cumulative basis and will change over the course of the year. The character and composition of the dividend will not be finalized until the Company files its 2013 tax return in 2014.

The Company also announced today that it has estimated that as of March 31, 2013, its GAAP book value was \$3.55 per share and its economic book value was \$3.08 per share, compared to its estimated December 31, 2012, GAAP book value of \$3.42 per share and economic book value of \$3.04 per share.

Estimated economic book value considers the fair values of only the assets the Company owns or is able to dispose of, pledge, or otherwise monetize, and specifically excludes assets consolidated for GAAP but which the Company cannot dispose of, pledge or otherwise monetize. The Company's estimate of economic book value has important limitations. Should the Company sell the assets in its portfolio, it may realize materially different proceeds from the sale than estimated as of the reporting date.

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The Company continues to work diligently to complete the ongoing work towards becoming current on all of its filings required under applicable securities laws. The Company will file its Quarterly Report on Form 10-Q for the quarterly period ending March 31, 2012, all subsequent unfiled Quarterly Reports and Annual Report on Form 10-K as soon as practicable.

Chimera Investment Corporation invests in residential mortgage loans, residential mortgage-backed securities, real estate-related securities and various other asset classes. The Company's principal business objective is to generate income from the spread between yields on its investments and its cost of borrowing and hedging activities. The Company is a Maryland corporation that has elected to be taxed as a real estate investment trust.

This news release contains or incorporates by reference certain forward-looking statements within the meaning of Section 27A of the Securities Act of 1933 and Section 21E of the Exchange Act. Forward-looking statements which are based on various assumptions (some of which are beyond the Company's control) may be identified by reference to a future period or periods or by the use of forward-looking terminology, such as "believe," "expect," "anticipate," "estimate," "plan," "continue," "intend," "should," "may," "would," "will" or similar expressions, or variations on those terms or the negative of those terms. The Company's forward-looking statements are subject to numerous risks, uncertainties and other factors, including the impact of the transition to a new independent registered public accounting firm and the Company's ability to timely complete the process necessary to file its quarterly and annual reports for the quarters and year subsequent to December 31, 2011. The Company does not undertake, and specifically disclaims all obligation, to publicly release the result of any revisions which may be made to any forward-looking statements to reflect the occurrence of anticipated or unanticipated events or circumstances after the date of such statements, see "Item 1A — Risk Factors" in our Annual Report on Form 10-K for the year ended December 31, 2011.

**CONTACT:**

Chimera Investment Corporation  
Investor Relations, 646-454-3759  
[www.chimerareit.com](http://www.chimerareit.com)