

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, DC 20549

---

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):  
March 19, 2014

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))
-

Item 3.01. Notice of Failure to Satisfy a Continued Listing Rule or Standard.

On March 19, 2014, Chimera Investment Corporation (the “Company”) received a letter from the New York Stock Exchange (the “NYSE”) notifying the Company that because it had not timely filed its Annual Report for the year ended December 31, 2013 (the “2013 Form 10-K”) pursuant to Section 203.01 of the NYSE Listed Company Manual, the Company is subject to the late filing procedures as they pertain to annual reports, as set forth in Section 802.01E of the NYSE Listed Company Manual. On March 14, 2014, the Company notified the NYSE that the Company is working diligently to complete the 2013 Form 10-K.

The NYSE noted that it will closely monitor the status of the Company’s late filing and related public disclosures for up to a six month period from its due date. If the Company fails to file its annual report within six months from the filing due date, the NYSE may, in its sole discretion, allow the Company’s securities to trade for up to an additional six months depending on specific circumstances, as outlined in the rule.

Although the Company is working diligently to complete the 2013 Form 10-K and expects to file within the six month period referenced above, no assurance can be given that the 2013 Form 10-K will be filed within the six month period from its due date.

Item 7.01. Regulation FD Disclosure.

On March 20, 2014 the Company issued a press release announcing the filing of its second quarter 2013 Form 10-Q, the expected filing date of its third quarter 2013 Form 10-Q, extension of time to file its 2013 Form 10-K and its dividend declaration for the first quarter of 2014 and continuation of its dividend program for the second quarter of 2014. A copy of the press release is furnished as Exhibit 99.1 to this report.

Item 8.01. Other Events.

The Company expects to file its third quarter Form 10-Q in the month of April 2014 and at that time will provide guidance on the filing of its 2013 Form 10-K.

Item 9.01. Financial Statements and Exhibits.

(d) Exhibits

99.1 Press Release, dated March 20, 2014, issued by the Company.

---

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: March 20, 2014

**Chimera Investment Corporation Files Second Quarter 2013 Form 10-Q, Announces the Third Quarter 2013 Form 10-Q is Expected to Be Filed in April 2014, Receives 6 Month Extension to File Its 2013 Form 10-K by the NYSE and Declares Dividends**

- **Files 2<sup>nd</sup> Quarter 2013 Form 10-Q**
- **Expects to file 3<sup>rd</sup> Quarter Form 10-Q in April 2014**
- **NYSE grants six month extension to file its 2013 Form 10-K**
- **1st Quarter 2014 Dividend of \$0.09 per common share**
- **Continued dividend program of \$0.09 per share for the second quarter of 2014**

NEW YORK--(BUSINESS WIRE)--March 20, 2014--Chimera Investment Corporation (NYSE:CIM) continues to make progress in filing its past due SEC reports and filed its 2nd quarter 2013 Form 10-Q today. Chimera expects to file its 3rd quarter Form 10-Q in the month of April and at that time will provide guidance on the filing of its 2013 Form 10-K. Chimera expects to continue to file on an accelerated pace to ensure investors are receiving the most timely information possible.

Management expects to be a current filer in 2014. With each quarterly or annual filing, Chimera will provide specific information regarding the timing of future filings.

**NYSE grants 6 month extension to file Chimera's 2013 Form 10-K**

Chimera announced that the filing of Form 10-K for the year ended December 31, 2013 will be delayed beyond the Form 12b-25 extended due date. As detailed in Chimera's Form 12b-25, as a result of the previously completed restatement of Chimera's financial statements for the period covering 2008 through 2011 that was included in Chimera's Annual Report on Form 10-K for the year ended December 31, 2011 that was filed on March 8, 2013, Chimera was not able to file its Annual Report on Form 10-K for the year ended December 31, 2013 within the extension period provided under Rule 12b-25.

---

The NYSE will closely monitor the status of Chimera and related public disclosures for a period of up to six months from its due date. If Chimera fails to file its annual report within the six month from the filing due date, the NYSE may allow Chimera to trade for an additional six month period depending on specific circumstances. Chimera will continue to be identified with an "LF" identifying the Company as a late filer.

#### **First Quarter 2014 Dividend and Continuation of Dividend Program**

The Board of Directors of Chimera today announced the declaration of its first quarter 2014 cash dividend of \$0.09 per common share. This dividend is payable April 24, 2014, to common shareholders of record on March 31, 2014. The ex-dividend date is March 27, 2014.

The Board of Directors has reviewed the dividend program and will continue to pay a dividend of \$0.09 per share for the second quarter of 2014.

#### **Other Information**

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

This press release contains forward-looking statements within the meaning of the Private Securities Litigation Reform Act of 1995. These statements are based on the current beliefs and expectations of Chimera's management and are subject to significant risks, uncertainties and other factors, including the impact of the transition to a new independent registered public accounting firm and Chimera's ability to timely complete the process necessary to file its quarterly and annual reports for the quarters and year subsequent to June 30, 2013. Chimera 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 its Annual Report on Form 10-K for the year ended December 31, 2012 and subsequent quarterly reports on Form 10-Q.

#### **CONTACT:**

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