

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):
September 3, 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))
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Item 7.01. Regulation FD Disclosure

On September 3, 2014, Chimera Investment Corporation issued a press release announcing that it had acquired the rights to approximately \$4.8 billion of seasoned residential mortgage loans through the purchase of certain subordinate notes and trust certificates in Springleaf Mortgage Loan Trusts 2011-1, 2012-1, 2012-2, 2012-3, 2013-1, 2013-2 and 2013-3.

A copy of the press release is furnished as Exhibit 99.1 to this report.

Item 9.01 Financial Statements and Exhibits

(d) Exhibits

99.1 Press Release, dated September 3, 2014, issued by Chimera Investment Corporation.

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: September 3, 2014

Chimera Acquires Seasoned Residential Mortgage Assets

NEW YORK--(BUSINESS WIRE)--September 3, 2014--On August 29, 2014, Chimera acquired the rights to approximately \$4.8 billion of seasoned residential mortgage loans through the purchase of certain subordinate notes and trust certificates in Springleaf Mortgage Loan Trusts 2011-1, 2012-1, 2012-2, 2012-3, 2013-1, 2013-2 and 2013-3. By purchasing these securities, Chimera may over time, at its option, terminate the securitization trusts by redeeming all outstanding bonds at par and obtain the underlying mortgage collateral in accordance with each respective trust indenture.

"In an environment with limited loan originations, this transaction gives Chimera access to a large amount of seasoned residential mortgage loans which may be securitized into new investments. The deals will be callable over the next two years and will provide us a robust securitization pipeline subject to market conditions," said Mohit Marria, Chimera's CIO.

Other Information

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 ("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 the Company. This news release and our public documents to which we refer contain or incorporate by reference certain forward-looking statements within the meaning of Section 27A of the Securities Act of 1933 and Section 21E of the Securities Exchange Act of 1934. Forward-looking statements which are based on various assumptions (some of which are beyond our 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. Actual results could differ materially from those set forth in forward-looking statements due to a variety of factors, including, but not limited to, our business and investment strategy; our ability to maintain existing financing arrangements and our ability to obtain future financing arrangements; our ability to timely file our periodic reports with the Securities and Exchange Commission, or SEC; our expectations regarding materiality or significance; the effectiveness of our disclosure controls and procedures; material weaknesses in our internal controls over financial reporting; additional information that may arise from the preparation of our financial statements; inadequacy of or weakness in our internal controls over financial reporting of which we are not currently aware or which have not been detected; general volatility of the securities markets in which we invest; the impact of and changes to various government programs; our expected investments; changes in the value of our investments; interest rate mismatches between our investments and our borrowings used to finance such purchases; changes in interest rates and mortgage prepayment rates; effects of interest rate caps on our adjustable-rate investments; rates of default, delinquencies or decreased recovery rates on our investments; prepayments of the mortgage and other loans underlying our mortgage-backed securities, or RMBS, or other asset-backed securities, or ABS; the degree to which our hedging strategies may or may not protect us from interest rate volatility; impact of and changes in governmental regulations, tax law and rates, accounting guidance, and similar matters; availability of investment opportunities in real estate-related and other securities; availability of qualified personnel; estimates relating to our ability to make distributions to our stockholders in the future; our understanding of our competition; market trends in our industry, interest rates, the debt securities markets or the general economy; our ability to maintain our classification as a real estate investment trust, or REIT, for federal income tax purposes; and our ability to maintain our exemption from registration under the Investment Company Act of 1940, as amended. For a discussion of the risks and uncertainties which could cause actual results to differ from those contained in the forward-looking statements, see "Risk Factors" in our Annual Report on Form 10-K, and any subsequent Quarterly Reports on Form 10-Q. We do not undertake, and specifically disclaim all obligations, 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.

CONTACT:

Chimera Investment Corporation
Investor Relations, 646-454-3759
www.chimerareit.com