DYNEX CAPITAL INC Form 8-K August 31, 2011

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 (Date of earliest event reported): August 31, 2011

DYNEX CAPITAL, INC.

(Exact name of registrant as specified in its charter)

Virginia (State or other jurisdiction 1-9819 (Commission **52-1549373** (IRS Employer

of incorporation)

File Number)

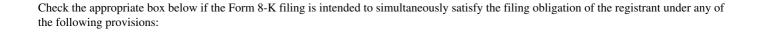
Identification No.)

4991 Lake Brook Drive, Suite 100

Glen Allen, Virginia 23060-9245
(Address of principal executive offices) (Zip Code)
Registrant s telephone number, including area code: (804) 217-5800

Not Applicable

(Former name or former address, if changed since last report)



- " 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 7.01. Regulation FD Disclosure.

Dynex Capital, Inc. (the Company) will be participating in the Midwest IDEAS Conference in Chicago, Illinois on August 31, 2011. The presentation materials that the Company will use at the conference are attached hereto as Exhibit 99.1 and incorporated herein by reference. The materials will also be accessible online at the Company s website (www.dynexcapital.com) on the Investor Relations page under News and Market Information.

The presentation materials attached to this report as Exhibit 99.1 are furnished pursuant to Item 7.01 and shall not be deemed filed in this or any other filing of the Company under the Securities Exchange Act of 1934, as amended, unless expressly incorporated by reference in any such other filing.

Item 9.01 Financial Statements and Exhibits.

(d) Exhibits.

Exhibit No. Description

99.1 Investor presentation materials dated August 31, 2011

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.

DYNEX CAPITAL, INC.

Date: August 31, 2011 By: /s/ Stephen J. Benedetti

Stephen J. Benedetti

Executive Vice President, Chief Operating Officer

and Chief Financial Officer