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ANTHRACITE CAPITAL INC Form 8-K May 09, 2006

UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

FORM 8-K

	ro	RM 0-K	
	CURRE Pursuant to Section 13 OR 15(d) o	NT REPORT f The Securities Ex	change Act of 1934
Da	ate of Report (Date of earliest ev	ent reported) May 9	, 2006 (May 9, 2006)
Anthracite Capital, Inc.			
	(Exact name of registran	t as specified in i	ts charter)
	Maryland	001-13937	13-397-8906
(S	State or other jurisdiction of incorporation)		(IRS Employer Identification No.)
40 East 52nd Street, New York, New York 10022			
	(Address of principal	executive offices)	(Zip Code)
Regi	istrant's telephone number, includ	ing area code (21	2) 810-3333
		N/A	
	(Former name or former addre	ss, if changed sinc	e last report.)
simu	ck the appropriate box below if thaltaneously satisfy the filing obl Lowing provisions (see General Ins	igation of the regi	strant under any of the
[]	Written communications pursuant (17 CFR 230.425)	to Rule 425 under t	he Securities Act
[]] Soliciting material pursuant to Rule 14a-12 under the Exchange Act (17 CFR 240.14a-12)		
[]	Pre-commencement communications Exchange Act (17 CFR 240.14d-2(b		d-2(b) under the
[]	Pre-commencement communications Exchange Act (17 CFR 240.13e-4(c	-	e-4(c) under the

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Item 8.01. Other Events

On May 9, 2006, Anthracite Capital, Inc. mailed a letter to stockholders regarding its annual meeting and updated information contained in the definitive proxy materials mailed to stockholders on or about April 17, 2006. The letter to stockholders is attached as Exhibit 99.1

Item 9.01. Financial Statements and Exhibits

- (c) Exhibits.
- 99.1 Letter to stockholders, issued by Anthracite Capital, Inc., dated May 9, 2006.

SIGNATURE

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.

ANTHRACITE CAPITAL, INC.

By:/s/ James J. Lillis

Name: James J. Lillis

Title: Chief Financial Officer

Dated: May 9, 2006

ANTHRACITE CAPITAL, INC.
CURRENT REPORT ON FORM 8-K
Report dated May 9, 2006 (May 9, 2006)

EXHIBIT INDEX

Exhibit No. Description

99.1 Letter to stockholders, issued by Anthracite

Capital, Inc., dated May 9, 2006