FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

| OMB APPROVAL | | | | | | | | |
|--------------------------|-----------|--|--|--|--|--|--|--|
| OMB Number: | 3235-0287 | | | | | | | |
| Estimated average burden | | | | | | | | |
| hours per response: | 0.5 | | | | | | | |

Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b).

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

| Name and Address of Reporting Person* Mahoney Dennis | | | | | 2. Issuer Name and Ticker or Trading Symbol CHIMERA INVESTMENT CORP [CIM] | | | | | | | | | tionship of R all applicab Director | eporting Person(s) to Issuer e) 10% Owner | | | /ner | |
|--|---|--|--|--------------|---|---|--|---|--|--|-----------------------|-----------|--|---|---|---|---|---|--|
| (Last) (First) (Middle) | | | | | | 3. Date of Earliest Transaction (Month/Day/Year) 12/22/2011 | | | | | | | | | Officer (g below) | ive title | | Other (s below) | pecify |
| C/O: CHIMERA INVESTMENT CORPORATION 1211 AVENUE OF THE AMERICAS, SUITE 2902 | | | | | 4. If Amendment, Date of Original Filed (Month/Day/Year) | | | | | | | | 6. Indiv | ividual or Joint/Group Filing (Check Applicable Line) Form filed by One Reporting Person Form filed by More than One Reporting Person | | | | | |
| (Street) NEW YORK | NY | | 036 | | | | | | | | | | | Form file | d by More | than O | ne Reportin | g Person | |
| (City) | (State) | (Zi _l | | | | | | | | | | | | | | | | | |
| | | Та | ble I - Non | ı-Deri | vativ | e Se | curitie | s Acqı | uired, [| Disp | osed of, | or E | Benefi | cially Ow | ned | | | | |
| Date | | | | th/Day/Year) | | 2A. Deemed Execution Date, if any (Month/Day/Year) | | 3. Transaction Code (Instr. 8) | | 4. Securities Acquired (A) o Disposed Of (D) (Instr. 3, 4 a | | | 5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4) | | 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | | 7. Nature of Indirect Beneficial Ownership (Instr. 4) | | |
| | | | | | | | | Code | v | Amount (A) or (D) | | Price | | | | | (| | |
| Common Stock 12/2 | | | | | | 1 | | | Α | A 16,424 A | | \$2.74 | 45,346 | | | D | | | |
| Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities) | | | | | | | | | | | | | | | | | | | |
| 1. Title of Derivative Security (Instr. 3) | 2. Conversion or Exercise Price of Derivative Security | 3. Transaction Date (Month/Day/Year) | 3A. Deemed Execution Da if any (Month/Day/Y | ``` c | I. Fransaction Code (Instr. 3) | | 5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5) | | 6. Date Exercis Expiration Date (Month/Day/Yea | | e Secur ar) Deriva | | 7. Title and Amount Securities Underlyi Derivative Security Instr. 3 and 4) | | 8. Price of Derivative Security (Instr. 5) | 9. Number derivative Securities Beneficial Owned Following Reported | e S Illy | Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 11. Nature of Indirect Beneficial Ownership (Instr. 4) |
| | | | | | Code V | | (A) | (D) | | | Expiration Date | or Nun | | Amount or Number of Shares | Transacti (Instr. 4) | | эп(в) | | |

Explanation of Responses:

Remarks:

/s/ Dennis Mahoney

12/27/2011

** Signature of Reporting Person

Date

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

 $Note: File three \ copies \ of \ this \ Form, \ one \ of \ which \ must \ be \ manually \ signed. \ If \ space \ is \ insufficient, \ see \ Instruction \ 6 \ for \ procedure.$

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB Number.

^{*} If the form is filed by more than one reporting person, see Instruction 4 (b)(v).

^{**} Intentional misstatements or omissions of facts constitute Federal Criminal Violations See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).