

ANTHRACITE CAPITAL INC  
Form ABS-15G  
May 09, 2012

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

**Washington, D.C. 20549**

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**FORM ABS-15G**

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**Asset-Backed Securitizer**

**Report Pursuant to Section 15G of**

**The Securities Exchange Act of 1934**

Check the appropriate box to indicate the filing obligation to which this form is intended to satisfy:

Rule 15Ga-1(c)(1) under the Exchange Act (17 CFR 240.15Ga-1(c)(1)) for the reporting period \_\_\_\_\_ to \_\_\_\_\_

Rule 15Ga-1(c)(2)(i) under the Exchange Act (17 CFR 240.15Ga-1(c)(2)(i)) for the reporting period January 1, 2012 to March 31, 2012

Rule 15Ga-1(c)(2)(ii) under the Exchange Act (17 CFR 240.15Ga-1(c)(2)(ii)) for the reporting period \_\_\_\_\_ to \_\_\_\_\_

**Date of Report (Date of earliest event reported):**

**May 8, 2012**



**SIGNATURE**

Pursuant to the requirements of the Securities Exchange Act of 1934, the reporting entity has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

ANTHRACITE CAPITAL, INC.  
(Securitizer)

By: BLACKROCK FINANCIAL MANAGEMENT, INC.  
its investment manager

By: /s/ Paul Horowitz  
Name: Paul Horowitz  
Title: Vice President

Date: May 8, 2012