Arlington Asset Investment Corp. Form 8-K November 01, 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): November 1, 2011

ARLINGTON ASSET INVESTMENT CORP.

(Exact name of Registrant as specified in its charter)

Virginia of Incorporation or Organization)

54-1873198 (State or Other Jurisdiction (I.R.S. Employer Identification No.)

000-50230 (Commission File Number)

1001 Nineteenth Street North Arlington, VA 22209 (Address of principal executive offices) (Zip code)

(877) 370-4413 (Registrant's telephone number including area code)

N/A

(Former name or former address, if changed from 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))

#### Item 8.01. Other Events.

Arlington Asset Investment Corp. (NYSE: AI) (the "Company") announced today that as of October 28, 2011 it had no outstanding repurchase agreement balances with, or other financial exposures to, MF Global Holdings Ltd. or any of its subsidiaries or affiliates. A copy of the press release is attached hereto as Exhibit 99.1.

Item 9.01. Financial Statements and Exhibits.

- (d) Exhibits.
- 99.1 Arlington Asset Investment Corp. Press Release dated November 1, 2011.

#### **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.

#### ARLINGTON ASSET INVESTMENT CORP.

Date: November 1, 2011 By: /s/ Kurt R. Harrington

Name: Kurt R. Harrington

Title: Executive Vice President, Chief

Financial Officer and Chief

Accounting Officer

## EXHIBIT INDEX

Exhibit No. Description

99.1 Arlington Asset Investment Corp. Press Release dated November 1,

2011.