

ANTHRACITE CAPITAL INC  
 Form 3  
 April 15, 2008

**FORM 3 UNITED STATES SECURITIES AND EXCHANGE COMMISSION**  
**Washington, D.C. 20549**

OMB APPROVAL

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**INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES**

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934,  
 Section 17(a) of the Public Utility Holding Company Act of 1935 or Section  
 30(h) of the Investment Company Act of 1940

(Print or Type Responses)

1. Name and Address of Reporting Person *			2. Date of Event Requiring Statement	3. Issuer Name <b>and</b> Ticker or Trading Symbol	
Â RECP IV Cite CMBS Equity, L.P.			(Month/Day/Year)	ANTHRACITE CAPITAL INC [AHR]	
(Last)	(First)	(Middle)	04/04/2008		
C/O DLJ REAL ESTATE CAPITAL PARTNERS INC, Â ELEVEN MADISON AVENUE				4. Relationship of Reporting Person(s) to Issuer	
(Street)				(Check all applicable)	
NEW YORK, Â NY Â 10010				<input type="checkbox"/> Director <input checked="" type="checkbox"/> 10% Owner <input type="checkbox"/> Officer <input type="checkbox"/> Other (give title below)    (specify below)	
(City)	(State)	(Zip)	5. If Amendment, Date Original Filed(Month/Day/Year)		
			6. Individual or Joint/Group Filing(Check Applicable Line) <input type="checkbox"/> Form filed by One Reporting Person <input checked="" type="checkbox"/> Form filed by More than One Reporting Person		

**Table I - Non-Derivative Securities Beneficially Owned**

1. Title of Security (Instr. 4)	2. Amount of Securities Beneficially Owned (Instr. 4)	3. Ownership Form: Direct (D) or Indirect (I) (Instr. 5)	4. Nature of Indirect Beneficial Ownership (Instr. 5)
Common Stock	3,494,021 (2)	D (1)	Â

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

SEC 1473 (7-02)

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**Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)**

1. Title of Derivative Security (Instr. 4)	2. Date Exercisable and Expiration Date	3. Title and Amount of Securities Underlying	4. Conversion	5. Ownership	6. Nature of Indirect Beneficial
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	(Month/Day/Year)		Derivative Security (Instr. 4)		or Exercise Price of Derivative Security	Form of Derivative Security: Direct (D) or Indirect (I) (Instr. 5)	Ownership (Instr. 5)
	Date Exercisable	Expiration Date	Title	Amount or Number of Shares			
12% Series E-1 Cumulative Convertible Redeemable Pref. Stock <u>(1)</u>	04/04/2008	Â <u>(3)</u>	Common Stock	3,119,661.67 <u>(2)</u>	\$ 7.4928	D <u>(1)</u>	Â
12% Series E-2 Cumulative Convertible Redeemable Pref. Stock <u>(1)</u>	04/04/2008	Â <u>(3)</u>	Common Stock	3,119,661.67 <u>(2)</u>	\$ 7.4928	D <u>(1)</u>	Â
12% Series E-3 Cumulative Convertible Redeemable Pref. Stock <u>(1)</u>	04/04/2008	Â <u>(3)</u>	Common Stock	3,119,661.67 <u>(2)</u>	\$ 7.4928	D <u>(1)</u>	Â

## Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
RECP IV Cite CMBS Equity, L.P. C/O DLJ REAL ESTATE CAPITAL PARTNERS INC ELEVEN MADISON AVENUE NEW YORK, NY 10010	Â	Â X	Â	Â
DLJ REAL ESTATE CAPITAL PARTNERS IV LP 11 MADISON AVENUE 16TH FLOOR NEW YORK, NY 10010	Â	Â X	Â	Â
DLJ Real Estate Capital IV, L.P. C/O DLJ REAL ESTATE CAPITAL PARTNERS INC ELEVEN MADISON AVENUE NEW YORK, NY 10010	Â	Â X	Â	Â
DLJ Real Estate Capital IV, Inc. C/O DLJ REAL ESTATE CAPITAL PARTNERS INC ELEVEN MADISON AVENUE NEW YORK, NY 10010	Â	Â X	Â	Â
CREDIT SUISSE/ 11 MADISON AVENUE NEW YORK, NY 10010	Â	Â X	Â	Â

## Signatures

RECP IV Cite CMBS Equity, L.P. - By: RECP IV Cite CMBS Investors, L.L.C. - /s/ James D. Allen (Vice President)	04/14/2008
__Signature of Reporting Person	Date
DLJ REAL ESTATE CAPITAL PARTNERS IV, L.P. - By: DLJ Real Estate Capital IV, L.P.,(its general partner), By: DLJ Real Estate Capital IV, Inc.,(its general partner) - /s/ James D. Allen (Vice President)	04/14/2008
__Signature of Reporting Person	Date
DLJ REAL ESTATE CAPITAL IV, L.P. - By: DLJ Real Estate Capital IV, Inc.,(its general partner) - /s/ James D. Allen (Vice President)	04/14/2008
__Signature of Reporting Person	Date
DLJ REAL ESTATE CAPITAL IV, INC - /s/ James D. Allen (Vice President)	04/14/2008
__Signature of Reporting Person	Date
CREDIT SUISSE - /s/ Ivy Dodes (Managing Director)	04/14/2008
__Signature of Reporting Person	Date

## Explanation of Responses:

- \* If the form is filed by more than one reporting person, *see* Instruction 5(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).

(1) See Exhibit 99.1

The shares of Common Stock, Series E-1 Cumulative Convertible Redeemable Preferred Stock, Series E-2 Cumulative Convertible Redeemable Preferred Stock and Series E-3 Cumulative Convertible Redeemable Preferred Stock are held by RECP IV Cite CMBS Equity, L.P.

(3) N/A

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *See* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.