

LMP CAPITAL & INCOME FUND INC.  
Form 8-K  
August 12, 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) **August 12, 2011**

**LMP Capital and Income Fund Inc.**

(Exact name of registrant as specified in its charter)

**Maryland**  
(State or other jurisdiction of  
incorporation)

**811- 21467**  
(Commission  
File Number)

**47-0936930**  
(IRS Employer  
Identification No.)

**620 Eighth Avenue, 49th Floor, New York, New York**  
(Address of principal executive offices)

**10018**  
(Zip Code)

Registrant's telephone number, including area code **(203) 890-7041**

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 (see General Instruction A.2. below):

- Written communications pursuant to Rule 425 under the Securities Act (17 CFR 230.425)

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- o Soliciting material pursuant to Rule 14a-12 under the Exchange Act (17 CFR 240.14a-12)
  
  - o Pre-commencement communications pursuant to Rule 14d-2(b) under the Exchange Act (17 CFR 240.14d-2(b))
  
  - o Pre-commencement communications pursuant to Rule 13e-4(c) under the Exchange Act (17 CFR 240.13e-4(c))
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**LMP Capital and Income Fund Inc.  
CURRENT REPORT ON FORM 8-K**

**Item 8.01 Other Events.**

On August 12, 2011, LMP Capital and Income Fund Inc. (the Fund ) issued a press release announcing a change to the Fund s investment policy guidelines. The Fund also announced that it will apply to the Internal Revenue Service for permission to change its fiscal year end to November 30th of each year.

**Item 9.01 Financial Statements and Exhibits.**

(c) Exhibits.

Exhibit Number

99.1 Press Release of the Fund, dated August 12, 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.

LMP Capital and Income Fund Inc.

(Registrant)

Date: August 12, 2011

/s/ William Renahan  
(Signature)

Name: William Renahan  
Title: Assistant Secretary

**EXHIBIT INDEX**

Exhibit Number

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