

LMP CAPITAL & INCOME FUND INC.
Form SC TO-C
March 30, 2012

As filed with the Securities and Exchange Commission on March 30, 2012

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

SCHEDULE TO
TENDER OFFER STATEMENT UNDER SECTION 14(d)(1) OR 13(e)(1)
OF THE SECURITIES EXCHANGE ACT OF 1934

LMP Capital and Income Fund Inc.

(Name of Subject Company (issuer))

LMP Capital and Income Fund Inc.

(Name of Filing Person (offeror))

Common Stock \$0.001 Par Value Per Share

(Title of Class of Securities)

50208A102

(CUSIP Number of Class of Securities)

ROBERT I. FRENKEL

SECRETARY

LMP CAPITAL AND INCOME FUND INC.

100 FIRST STAMFORD PLACE, 6TH FLOOR

STAMFORD, CONNECTICUT 06902

(203) 703-7046

**(Name, Address and Telephone Number of Person Authorized to Receive Notices
and Communications on Behalf of the Person(s) Filing Statement)**

Copy to:

Sarah E. Cogan, Esq.

Simpson Thacher & Bartlett LLP

425 Lexington Avenue

New York, New York, 10017

(212) 455-2000

CALCULATION OF FILING FEE

Transaction Valuation
Not Applicable

Amount of Filing Fee
Not Applicable

.. Check box if any part of the fee is offset as provided by Rule 0-11(a)(2) and identify the filing with which the offsetting fee was previously paid. Identify the previous filing by registration statement number, or the form or schedule and the date of its filing.

Amount Previously Paid:
Form or Registration No.:

Not applicable
Not applicable

Edgar Filing: LMP CAPITAL & INCOME FUND INC. - Form SC TO-C

Filing Party:
Date Filed:

Not applicable
Not applicable

Check box the filing relates solely to preliminary communications made before the commencement of a tender offer.

Check the appropriate boxes to designate any transactions to which this statement relates:

third party tender offer subject to Rule 14d-1
 issuer tender offer subject to Rule 13e-4

going-private transaction subject to Rule 13e-3
 amendment to Schedule 13D under Rule 13d-2

Check the following box if the filing is a final amendment reporting the results of the tender offer.

ITEMS 1-11.

Not Applicable.

ITEM 12. EXHIBITS

| EXHIBIT NO. | DESCRIPTION |
|--------------------|--|
| 99.1 | Press release issued on March 30, 2012 |

ITEM 13. INFORMATION REQUIRED BY SCHEDULE 13E-3

Not Applicable.