

SECURITIES AND EXCHANGE COMMISSION

FORM NSAR-B

Annual report for management companies filed on Form N-SAR

Filing Date: **2013-01-28** | Period of Report: **2012-11-30**
SEC Accession No. [0000914851-13-000036](#)

([HTML Version](#) on [secdatabase.com](#))

FILER

LMP CAPITAL & INCOME FUND INC.

CIK: [1270131](#) | IRS No.: [470936930](#) | Fiscal Year End: [1231](#)
Type: **NSAR-B** | Act: [40](#) | File No.: [811-21467](#) | Film No.: [13549679](#)

Mailing Address
C/O LEGG MASON & CO.
LLC
620 EIGHTH AVE., 49TH
FLOOR
NEW YORK NY 10018

Business Address
C/O LEGG MASON & CO.
LLC
620 EIGHTH AVE., 49TH
FLOOR
NEW YORK NY 10018
212-805-6024

PAGE 1
000 B000000 11/30/2012
000 C000000 1270131
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
001 A000000 LMP CAPITAL AND INCOME FUND INC.
001 B000000 811-21467
001 C000000 8887770102
002 A000000 620 EIGHTH AVENUE, 49TH FLOOR
002 B000000 NEW YORK
002 C000000 NY
002 D010000 10018
003 000000 N
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
007 C010100 1
008 A000001 LEGG MASON PARTNERS FUND ADVISOR, LLC
008 B000001 A
008 C000001 801-66785
008 D010001 NEW YORK
008 D020001 NY
008 D030001 10018
008 A000002 WESTERN ASSET MANAGEMENT COMPANY
008 B000002 S
008 C000002 801-08162
008 D010002 PASADENA
008 D020002 CA
008 D030002 91101
008 A000003 CLEARBRIDGE INVESTMENTS, LLC
008 B000003 S
008 C000003 801-64710
008 D010003 NEW YORK
008 D020003 NY
008 D030003 10018
008 A000004 WESTERN ASSET MGT. CO. LTD.
008 B000004 S
008 C000004 801-00000
008 D010004 LONDON
008 D050004 ENGLAND

008 D060004 EC2M3X6
012 A000001 AMERICAN STOCK TRANSFER & TRUST CO.
012 B000001 84-000416
012 C010001 NEW YORK
012 C020001 NY
PAGE 2
012 C030001 10038
013 A000001 KPMG LLP
013 B010001 NEW YORK
013 B020001 NY
013 B030001 10154
014 A000001 LEGG MASON INVESTOR SERVICES, LLC
014 B000001 8-53089
014 A000002 CARNES CAPITAL CORPORATION
014 B000002 8-33443
014 A000003 PERMAL (HONG KONG) LIMITED
014 B000003 8-00000
014 A000004 ROYCE FUND SERVICES, INC.
014 B000004 8-28663
015 A000001 STATE STREET BANK AND TRUST COMPANY
015 B000001 C
015 C010001 BOSTON
015 C020001 MA
015 C030001 02111
015 E010001 X
018 000000 Y
019 A000000 Y
019 B000000 157
019 C000000 LEGGMASONF
020 A000001 JPMORGAN CHASE & CO.
020 B000001 13-3224016
020 C000001 115
020 A000002 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.
020 B000002 13-5674085
020 C000002 90
020 A000003 CREDIT SUISSE SECURITIES (USA) LLC
020 B000003 05-0546650
020 C000003 30
020 A000004 CREDIT AGRICOLE SA
020 B000004 13-3867844
020 C000004 24
020 A000005 RAYMOND JAMES & ASSOCIATES, INC.
020 B000005 59-1237041
020 C000005 24
020 A000006 CITIGROUP GLOBAL MARKETS INC.
020 B000006 11-2418191
020 C000006 21
020 A000007 MORGAN STANLEY
020 B000007 13-2655998

020 C000007 21
 020 A000008 GOLDMAN SACHS & CO.
 020 B000008 13-5108880
 020 C000008 20
 020 A000009 BARCLAYS CAPITAL INC.
 020 B000009 06-1031656
 020 C000009 13
 020 A000010 STIFEL NICOLAUS & CO. INC.
 PAGE 3
 020 B000010 43-0538770
 020 C000010 11
 021 000000 429
 022 A000001 DEUTSCHE BANK SECURITIES, INC.
 022 B000001 13-2730828
 022 C000001 1249077
 022 D000001 0
 022 A000002 RBS SECURITIES INC.
 022 B000002 13-3172275
 022 C000002 1211036
 022 D000002 0
 022 A000003 GOLDMAN SACHS & CO.
 022 B000003 13-5108880
 022 C000003 12812
 022 D000003 12248
 022 A000004 BARCLAYS CAPITAL INC.
 022 B000004 06-1031656
 022 C000004 6071
 022 D000004 794
 022 A000005 BANK OF NEW YORK
 022 B000005 13-5160382
 022 C000005 6400
 022 D000005 0
 022 A000006 PIPER JAFFRAY & CO.
 022 B000006 41-0953246
 022 C000006 0
 022 D000006 5444
 022 A000007 IMPERIAL CAPITAL
 022 B000007 95-4644495
 022 C000007 6
 022 D000007 4417
 022 A000008 MORGAN STANLEY
 022 B000008 13-2655998
 022 C000008 4385
 022 D000008 0
 022 A000009 CREDIT SUISSE SECURITIES (USA) LLC
 022 B000009 05-0546650
 022 C000009 4000
 022 D000009 0
 022 A000010 GORDON B TODD & CO.

022 B000010 04-2106089
022 C000010 0
022 D000010 2319
023 C000000 2499878
023 D000000 26074
024 000000 Y
025 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.
025 B000001 13-5674085
025 C000001 D
025 D000001 354
025 A000002 GOLDMAN SACHS & CO.
PAGE 4
025 B000002 13-5108880
025 C000002 D
025 D000002 101
026 A000000 N
026 B000000 Y
026 C000000 N
026 D000000 Y
026 E000000 N
026 F000000 N
026 G010000 N
026 G020000 N
026 H000000 N
027 000000 N
028 A010000 0
028 A020000 0
028 A030000 0
028 A040000 0
028 B010000 0
028 B020000 0
028 B030000 0
028 B040000 0
028 C010000 0
028 C020000 0
028 C030000 0
028 C040000 0
028 D010000 0
028 D020000 0
028 D030000 0
028 D040000 0
028 E010000 0
028 E020000 0
028 E030000 0
028 E040000 0
028 F010000 0
028 F020000 0
028 F030000 0
028 F040000 0

028	G010000		0
028	G020000		0
028	G030000		0
028	G040000		0
028	H000000		0
030	A000000		0
030	B000000	0.00	
030	C000000	0.00	
031	A000000		0
031	B000000		0
032	000000		0
033	000000		0
035	000000		0
036	B000000		0
	PAGE	5	
038	000000		0
042	A000000		0
042	B000000		0
042	C000000		0
042	D000000		0
042	E000000		0
042	F000000		0
042	G000000		0
042	H000000		0
043	000000		0
044	000000		0
045	000000	Y	
046	000000	N	
047	000000	Y	
048	000000	0.850	
048	A010000		0
048	A020000	0.000	
048	B010000		0
048	B020000	0.000	
048	C010000		0
048	C020000	0.000	
048	D010000		0
048	D020000	0.000	
048	E010000		0
048	E020000	0.000	
048	F010000		0
048	F020000	0.000	
048	G010000		0
048	G020000	0.000	
048	H010000		0
048	H020000	0.000	
048	I010000		0
048	I020000	0.000	
048	J010000		0

048	J020000	0.000	
048	K010000		0
048	K020000	0.000	
049	000000	N	
050	000000	N	
051	000000	N	
052	000000	N	
053	A000000	N	
054	A000000	Y	
054	B000000	Y	
054	C000000	Y	
054	D000000	N	
054	E000000	N	
054	F000000	N	
054	G000000	Y	
054	H000000	Y	
054	I000000	N	
	PAGE	6	
054	J000000	Y	
054	K000000	N	
054	L000000	Y	
054	M000000	Y	
054	N000000	N	
054	O000000	Y	
055	A000000	N	
055	B000000	Y	
056	000000	Y	
057	000000	N	
058	A000000	N	
059	000000	Y	
060	A000000	N	
060	B000000	N	
061	000000		0
062	A000000	N	
062	B000000	0.0	
062	C000000	0.0	
062	D000000	0.0	
062	E000000	0.0	
062	F000000	0.0	
062	G000000	0.0	
062	H000000	0.0	
062	I000000	0.0	
062	J000000	0.0	
062	K000000	0.0	
062	L000000	0.0	
062	M000000	0.0	
062	N000000	0.0	
062	O000000	0.0	
062	P000000	0.0	

062 Q000000 0.0
062 R000000 0.0
063 A000000 0
063 B000000 0.0
066 A000000 Y
066 B000000 N
066 C000000 N
066 D000000 N
066 E000000 N
066 F000000 N
066 G000000 Y
067 000000 Y
068 A000000 N
068 B000000 N
069 000000 N
070 A010000 Y
070 A020000 Y
070 B010000 Y
070 B020000 N
070 C010000 Y
PAGE 7
070 C020000 N
070 D010000 Y
070 D020000 N
070 E010000 Y
070 E020000 N
070 F010000 Y
070 F020000 N
070 G010000 Y
070 G020000 N
070 H010000 Y
070 H020000 N
070 I010000 Y
070 I020000 N
070 J010000 Y
070 J020000 Y
070 K010000 Y
070 K020000 Y
070 L010000 Y
070 L020000 Y
070 M010000 Y
070 M020000 Y
070 N010000 Y
070 N020000 N
070 O010000 Y
070 O020000 Y
070 P010000 Y
070 P020000 N
070 Q010000 Y

070	Q020000	N	
070	R010000	Y	
070	R020000	N	
071	A000000		164827
071	B000000		189112
071	C000000		325718
071	D000000		51
072	A000000	12	
072	B000000		1753
072	C000000		16149
072	D000000		0
072	E000000		0
072	F000000		2852
072	G000000		0
072	H000000		0
072	I000000		215
072	J000000		2
072	K000000		0
072	L000000		79
072	M000000		41
072	N000000		21
072	O000000		0
072	P000000		689
	PAGE	8	
072	Q000000		0
072	R000000		158
072	S000000		69
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		54
072	X000000		4179
072	Y000000		0
072	Z000000		13723
072	AA000000		0
072	BB000000		11271
072	CC010000		37706
072	CC020000		0
072	DD010000		20950
072	DD020000		0
072	EE000000		0
073	A010000		1.1200
073	A020000		0.0000
073	B000000		0.0000
073	C000000		0.0000
074	A000000		114
074	B000000		16834
074	C000000		0
074	D000000		21014

074	E000000	41020
074	F000000	171580
074	G000000	0
074	H000000	0
074	I000000	84730
074	J000000	0
074	K000000	0
074	L000000	1708
074	M000000	12
074	N000000	337011
074	O000000	40
074	P000000	232
074	Q000000	77000
074	R010000	0
074	R020000	0
074	R030000	0
074	R040000	248
074	S000000	0
074	T000000	259491
074	U010000	17983
074	U020000	0
074	V010000	14.43
074	V020000	0.00
074	W000000	0.0000
074	X000000	15462
074	Y000000	254143

PAGE 9

075	A000000	0
075	B000000	259616
076	000000	13.90
077	A000000	Y
077	B000000	Y
077	C000000	N
077	D000000	N
077	E000000	N
077	F000000	N
077	G000000	N
077	H000000	N
077	I000000	N
077	J000000	N
077	K000000	N
077	L000000	N
077	M000000	N
077	N000000	N
077	O000000	N
077	P000000	N
077	Q010000	N
077	Q020000	N
077	Q030000	N

078 000000 N
080 A000000 ICI Mutual Insurance Company
080 C000000 75000
081 A000000 Y
081 B000000 156
082 A000000 Y
082 B000000 250
083 A000000 N
083 B000000 0
084 A000000 N
084 B000000 0
085 A000000 Y
085 B000000 N
086 A010000 0
086 A020000 0
086 B010000 1943
086 B020000 25989
086 C010000 0
086 C020000 0
086 D010000 0
086 D020000 0
086 E010000 0
086 E020000 0
086 F010000 0
086 F020000 0
087 A010000 COMMON STOCK
087 A020000 50208A102
087 A030000 SCD
088 A000000 N
PAGE 10
088 B000000 N
088 C000000 Y
088 D000000 N
SIGNATURE STEVE FRANK
TITLE TREASURER

Report of Independent Registered Public Accounting Firm
The Board of Directors
LMP Capital and Income Fund Inc.:

In planning and performing our audit of the LMP Capital and Income Fund Inc. (the "Fund"), as of and for the year ended November 30, 2012, in accordance with the standards of the Public Company Accounting Oversight Board (United States), we considered the Fund's internal control over financial reporting, including controls over safeguarding securities, as a basis for designing our auditing procedures for the purpose of expressing our opinion on the financial statements and to comply with the requirements of Form N-SAR, but not for the purpose of expressing an opinion on the effectiveness of the Fund's internal control over financial reporting. Accordingly, we express no such opinion.

Management of the Fund is responsible for establishing and maintaining effective internal control over financial reporting. In fulfilling this responsibility, estimates and judgments by management are required to assess the expected benefits and related costs of controls. A fund's internal control over financial reporting is a process designed to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles. A fund's internal control over financial reporting includes those policies and procedures that (1) pertain to the maintenance of records that, in reasonable detail, accurately and fairly reflect the transactions and dispositions of the assets of the fund; (2) provide reasonable assurance that transactions are recorded as necessary to permit preparation of financial statements in accordance with U.S. generally accepted accounting principles, and that receipts and expenditures of the fund are being made only in accordance with authorizations of management and directors of the fund; and (3) provide reasonable assurance regarding prevention or timely detection of unauthorized acquisition, use, or disposition of the fund's assets that could have a material effect on the financial statements.

Because of its inherent limitations, internal control over financial reporting may not prevent or detect misstatements. Also, projections of any evaluation of effectiveness to future periods are subject to the risk that controls may become inadequate because of changes in conditions, or that the degree of compliance with the policies or procedures may deteriorate. A deficiency in internal control over financial reporting exists

when the design or operation of a control does not allow management or employees, in the normal course of performing their assigned functions, to prevent or detect misstatements on a timely basis. A material weakness is a deficiency, or combination of deficiencies, in internal control over financial reporting, such that there is a reasonable possibility that a material misstatement of the Fund's annual or interim financial statements will not be prevented or detected on a timely basis.

Our consideration of the Fund's internal control over financial reporting was for the limited purpose described in the first paragraph and would not necessarily disclose all deficiencies in internal control that might be material weaknesses under standards established by the Public Company Accounting Oversight Board (United States). However, we noted no deficiencies in the Fund's internal control over financial reporting and its operation, including controls over safeguarding securities that we consider to be a material weakness as defined above as of November 30, 2012.

This report is intended solely for the information and use of management and the Board of Directors of LMP Capital and Income Fund Inc. and the Securities and Exchange Commission and is not intended to be and should not be used by anyone other than these specified parties.

/s/KPMG LLP
New York, New York
January 18, 2013