

**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) **July 11, 2012**

KCAP Financial, Inc.

(Exact name of registrant as specified in its charter)

Delaware
(State or other jurisdiction
of incorporation)

814-00735
(Commission File Number)

20-5951150
(IRS Employer Identification No.)

**295 MADISON AVENUE
NEW YORK, NY**
(Address of principal executive offices)

10017
(Zip Code)

Registrant's telephone number, including area code: **(212) 455-8300**

Kohlberg Capital Corporation
(Former name or former address, if changed since 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.

On July 11, 2012 the Registrant issued a press release, a copy of which is attached hereto as Exhibit 99.1 and is incorporated herein by reference.

Item 9.01. Financial Statements and Exhibits.

Exhibit 99.1. Press release dated July 11, 2012

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.

KCAP Financial, Inc.

(Registrant)

July 11, 2012

/s/ **EDWARD U. GILPIN**

(Date)

Exhibit Index

99.1 Press release dated July 11, 2012

Kohlberg Capital Corporation Announces Name Change to KCAP Financial, Inc.

NEW YORK, July 11, 2012 (GLOBE NEWSWIRE) -- KCAP Financial, Inc. (formerly Kohlberg Capital Corporation) (Nasdaq:KCAP) today announced that it has changed its corporate name to KCAP Financial, Inc. from Kohlberg Capital Corporation. The Company's stock will continue trading on the NASDAQ under the "KCAP" ticker symbol. The Company's common stock has been assigned a new CUSIP number of 48668E 101 in connection with the name change. Outstanding stock certificates are not affected by the name change and will not need to be exchanged. "The Company believes that the proposed name change to KCAP Financial, Inc., appropriately reflects its business activities and will help preserve the Company's brand recognition," said Dayl Pearson, President and Chief Executive Officer of KCAP Financial, Inc.

The Company's corporate website address will change from www.kohlbergcapital.com to www.KCAPFinancial.com, effective July 16, 2012. More information about the Company may be found on its website.

About KCAP Financial, Inc.

KCAP Financial, Inc. is a publicly traded, internally managed business development company. The Company's middle market investment business originates, structures, finances and manages a portfolio of term loans, mezzanine investments and selected equity securities in middle market companies. The Company's wholly owned portfolio companies, Katonah Debt Advisors, L.L.C. and Trimaran Advisors, L.L.C., manage collateralized debt obligation funds that invest in broadly syndicated corporate term loans, high-yield bonds and other credit instruments.

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CONTACT: KCAP Financial, Inc.
Denise Rodriguez, Investor Relations
(212) 455-8300
info@kohlbergcapital.com