

Item 2.02. Results of Operations and Financial Condition

On March 6, 2017, Western Asset Mortgage Capital Corporation (the “Company”) issued a press release announcing its financial results for the fiscal quarter and year ended December 31, 2016. The text of the press release is furnished as exhibit 99.1 to this Form 8-K.

Item 7.01 Regulation FD Disclosure

On March 7, 2017, the Company will be holding its quarterly conference call in which it will discuss its financial results. The presentation for such call is furnished herewith as Exhibit 99.2 to this Form 8-K.

Pursuant to the rules and regulations of the Securities and Exchange Commission, Exhibits 99.1 and 99.2 and the information set forth therein and herein are being furnished and shall not be deemed to be filed for purposes of Section 18 of the Securities Exchange Act of 1934, as amended (the “Exchange Act”), nor shall they be deemed to be incorporated by reference in any filing under the Securities Act of 1933, as amended, or the Exchange Act, except as shall be expressly set forth by specific reference in such a filing.

Item 9.01. Financial Statements and Exhibits

(d) Exhibits

Exhibit No. Description

99.1	Press Release, dated March 6, 2017, issued by Western Asset Mortgage Capital Corporation
99.2	Investor Presentation, dated March 6, 2017, issued by Western Asset Mortgage Capital Corporation

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.

WESTERN ASSET
MORTGAGE CAPITAL
CORPORATION

By: /s/ Adam C. E. Wright
Name: Adam C. E. Wright
Title: Assistant Secretary

Date: March 6, 2017