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CAPITAL & INCOME STRATEGIES FUND INC

Form NSAR-B

March 01, 2006

PAGE 1
000 B000000 12/31/2005
000 C000000 0001278895
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
001 A000000 CAPITAL & INCOME STRATEGIES FUND, INC.
001 B000000 811-21506
001 C000000 6092822800
002 A000000 P.O. BOX 9011
002 B000000 PRINCETON
002 C000000 NJ
002 D010000 08543
002 D020000 9011
003 000000 N
004 000000 N
005 000000 N
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007 C010300 3
007 C010400 4
007 C010500 5
007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
007 C011000 10
008 A000001 FUND ASSET MANAGEMENT, L.P.
008 B000001 A
008 C000001 801-12485
008 D010001 PLAINSBORO
008 D020001 NJ
008 D030001 08536
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
011 B000001 8-7221
011 C010001 NEW YORK
011 C020001 NY
011 C030001 10080
011 C040001 1201
012 A000001 THE BANK OF NEW YORK
012 B000001 85-05006
012 C010001 NEW YORK
012 C020001 NY
012 C030001 10286
013 A000001 DELOITTE & TOUCHE LLP
PAGE 2
013 B010001 PRINCETON
013 B020001 NJ
013 B030001 08540
014 A000001 MLPF&S AND OTHER ML BROKER/DEALER AFFILIATES
014 B000001 8-7221
015 A000001 BROWN BROTHERS HARRIMAN & CO.

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015 B000001 C
015 C010001 BOSTON
015 C020001 MA
015 C030001 02109
015 E010001 X
015 A000002 J.P. MORGAN CHASE BANK
015 B000002 S
015 C010002 NEW YORK
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015 A000003 MORGAN GUARANTY TRUST CO. OF NEW YORK
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015 C030003 10260
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015 A000004 THE BANK OF NEW YORK
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015 A000005 BANKERS TRUST COMPANY
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015 A000006 CUSTODIAL TRUST CO.
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019 C000000 MERRILLLYN
020 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
020 B000001 13-5674085
020 C000001 53
020 A000002 CITIGROUP GLOBAL MARKETS INC.
020 B000002 11-2418191
020 C000002 48
PAGE 3
020 A000003 CREDIT SUISSE FIRST BOSTON LLC
020 B000003 13-5659485
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020 A000004 GOLDMAN, SACHS & CO.
020 B000004 13-5108880
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020 A000005 LEHMAN BROTHERS INC.
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020 A000006 MORGAN STANLEY
020 B000006 13-2655998
020 C000006 40
020 A000007 UBS SECURITIES LLC
020 B000007 13-3873456
020 C000007 29
020 A000008 DEUTSCHE BANK SECURITIES INC.

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020 B000008 13-2730828
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020 A000009 BEAR, STEARNS & CO. INC.
020 B000009 13-3299429
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020 A000010 FTN MIDWEST SECURITIES CORP.
020 C000010 13
021 000000 429
022 A000001 ML LIQUIDITY SERIES, LLC CASH SWEEP SERIES I
022 B000001 02-0651665
022 C000001 127939
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022 A000002 HSBC SECURITIES (USA) INC.
022 B000002 13-2650272
022 C000002 6333
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022 A000003 LEHMAN BROTHERS INC.
022 B000003 13-2518466
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022 A000006 J.P. MORGAN SECURITIES INC.
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022 C000007 10820
PAGE 4
022 D000007 1977
022 A000008 BARCLAY INVESTMENTS, INC.
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022 A000009 ABN AMRO INCORPORATED
022 B000009 13-3227945
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022 A000010 DEUTSCHE BANK SECURITIES INC.
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023 D000000 203153
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025 A000001 JP MORGAN CHASE & CO.
025 B000001 13-2655998
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025 A000002 MORGAN STANLEY
025 C000002 E
025 D000002 7507
025 A000003 CITIGROUP, INC.
025 C000003 E
025 D000003 3882

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025 A000004 LEHMAN BROTHERS HOLDINGS, INC.
025 C000004 E
025 D000004 2061
025 A000005 GOLDMAN SACHS GROUP, INC.
025 C000005 E
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025 A000006 SALOMON BROTHERS AG
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PAGE 5

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086 F020000 0
087 A010000 COMMON STOCK
087 A020000 13971Y103
087 A030000 CII
088 A000000 N
088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE DONALD C. BURKE
TITLE TREASURER