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CAPITAL & INCOME STRATEGIES FUND INC

Form NSAR-A

August 29, 2006

PAGE 1
000 A000000 06/30/2006
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
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002 D020000 9011
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008 A000001 FUND ASSET MANAGEMENT, L.P.
008 B000001 A
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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 10281
011 C040001 1201
012 A000001 THE BANK OF NEW YORK
012 B000001 85-05006
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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
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015 A000002 J.P. MORGAN CHASE BANK
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015 A000003 MORGAN GUARANTY TRUST CO. OF NEW YORK
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020 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
020 B000001 13-5674085
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020 A000002 CREDIT SUISSE SECURITIES (USA) L.L.C.
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PAGE 3
020 A000003 GOLDMAN, SACHS & CO.
020 B000003 13-5108880
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020 A000004 LEHMAN BROTHERS INC.
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020 A000007 MORGAN STANLEY
020 B000007 13-2655998
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020 A000008 UBS SECURITIES LLC

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020 B000008 13-3873456
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020 A000009 GERSON LEHRMAN GROUP BROKERAGE SERVICES LLC
020 C000009 7
020 A000010 INTERNATIONAL STRATEGY & INVESTMENT GROUP INC
020 B000010 13-3599877
020 C000010 4
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022 A000001 ML LIQUIDITY SERIES, LLC CASH SWEEP SERIES I
022 B000001 02-0651665
022 C000001 48671
022 D000001 49040
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022 A000007 LEHMAN BROTHERS INC.
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022 A000008 J.P. MORGAN SECURITIES INC.
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025 A000004 GOLDMAN SACHS GROUP, INC.
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025 A000005 LEHMAN BROTHERS HOLDINGS, INC.
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SIGNATURE	DONALD C. BURKE	
TITLE	TREASURER	