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CAPITAL & INCOME STRATEGIES FUND INC

Form NSAR-A

August 25, 2005

PAGE 1  
000 A000000 06/30/2005  
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  
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007 C010400 4  
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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 10281  
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  
015 C020002 NY  
015 C030002 10017  
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015 A000003 MORGAN GUARANTY TRUST CO. OF NEW YORK  
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015 C010003 NEW YORK  
015 C020003 NY  
015 C030003 10260  
015 E010003 X  
015 A000004 THE BANK OF NEW YORK  
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015 C010004 NEW YORK  
015 C020004 NY  
015 C030004 10286  
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015 A000005 BANKERS TRUST COMPANY  
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015 A000006 CUSTODIAL TRUST CO.  
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015 C010006 NEW YORK  
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019 C000000 MERRILLLYN  
020 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
020 B000001 13-5674085  
020 C000001 32  
020 A000002 MORGAN STANLEY  
020 B000002 13-2655998  
020 C000002 29  
PAGE 3  
020 A000003 CITIGROUP GLOBAL MARKETS INC.  
020 B000003 11-2418191  
020 C000003 20  
020 A000004 GOLDMAN, SACHS & CO.  
020 B000004 13-5108880  
020 C000004 18  
020 A000005 BEAR, STEARNS & CO. INC.  
020 B000005 13-3299429  
020 C000005 16  
020 A000006 CREDIT SUISSE FIRST BOSTON CORPORATION  
020 B000006 13-5659485  
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020 A000007 LEHMAN BROTHERS INC.  
020 B000007 13-2518466  
020 C000007 14  
020 A000008 UBS SECURITIES LLC

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020 B000008 13-3873456  
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020 A000009 DEUTSCHE BANK SECURITIES INC.  
020 B000009 13-2730828  
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020 A000010 KNIGHT SECURITIES, LP  
020 C000010 5  
021 000000 210  
022 A000001 ML LIQUIDITY SERIES, LLC CASH SWEEP SERIES I  
022 B000001 02-0651665  
022 C000001 67411  
022 D000001 62522  
022 A000002 HSBC SECURITIES (USA) INC.  
022 B000002 13-2650272  
022 C000002 3112  
022 D000002 14169  
022 A000003 LEHMAN BROTHERS INC.  
022 B000003 13-2518466  
022 C000003 2375  
022 D000003 14391  
022 A000004 WACHOVIA SECURITIES, LLC  
022 B000004 54-0796506  
022 C000004 3643  
022 D000004 12043  
022 A000005 J.P. MORGAN SECURITIES INC.  
022 B000005 13-3224016  
022 C000005 6556  
022 D000005 5883  
022 A000006 CREDIT SUISSE FIRST BOSTON CORPORATION  
022 B000006 13-5659485  
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022 A000007 ABN AMRO INCORPORATED  
022 B000007 13-3227945  
022 C000007 7403  
PAGE 4  
022 D000007 1817  
022 A000008 BARCLAY INVESTMENTS, INC.  
022 B000008 05-0346412  
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022 A000009 UBS SECURITIES LLC  
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022 C000009 5765  
022 D000009 2420  
022 A000010 DEUTSCHE BANK SECURITIES INC.  
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023 C000000 125543  
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025 A000001 JP MORGAN CHASE & CO.  
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025 D000001 6879  
025 A000002 CITIGROUP INC.  
025 C000002 E  
025 D000002 3712  
025 A000003 MORGAN STANLEY  
025 B000003 13-2655998  
025 C000003 E  
025 D000003 3652

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025 A000004 SALOMON BROTHERS AG (GAZPROM)  
025 C000004 D  
025 D000004 2062  
025 A000005 LEHMAN BROTHERS HOLDINGS, INC.  
025 C000005 E  
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025 A000006 GOLDMAN SACHS GROUP, INC.  
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025 A000007 MORGAN STANLEY (GAZPROM)  
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070	I010000	N	
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087	A020000	13971Y103
087	A030000	CII
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088	B000000	N
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088	D000000	N
SIGNATURE	DONALD C. BURKE	
TITLE	TREASURER	