

BLACKROCK CAPITAL & INCOME STRATEGIES FUND INC

Form NSAR-B

February 28, 2007

PAGE 1
000 B000000 12/31/2006
000 C000000 0001278895
000 D000000 N
000 E000000 NF
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000 H000000 N
000 I000000 6.1
000 J000000 A
001 A000000 BLK 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
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007 C010800 8
007 C010900 9
007 C011000 10
008 A000001 BLACKROCK ADVISORS, LLC
008 B000001 A
008 C000001 801-47710
008 D010001 WILMINGTON
008 D020001 DE
008 D030001 19809
008 A000002 BLACKROCK INVESTMENT MANAGEMENT, LLC
008 B000002 S
008 C000002 801-56972
008 D010002 PLAINSBORO
008 D020002 NJ
008 D030002 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
PAGE 2
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

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013 B010001 PRINCETON
013 B020001 NJ
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014 A000001 MLPF&S AND OTHER ML BROKER/DEALER AFFILIATES
014 B000001 8-7221
014 A000002 BLACKROCK INVESTMENTS, INC.
014 B000002 8-048436
014 A000003 NORTHERN FUNDS DISTRIBUTORS, LLC
014 B000003 8-051242
014 A000004 PNC CAPITAL MARKETS, LLC
014 B000004 8-0832493
014 A000005 J.J.B. HILLIARD W.L. LYONS, INC.
014 B000005 8-033133
014 A000006 PFPC DISTRIBUTORS, INC.
014 B000006 8-045467
014 A000007 MGI FUNDS DISTRIBUTORS, INC.
014 B000007 8-046960
014 A000008 ABN AMRO DISTRIBUTION SERVICES, INC.
014 B000008 8-052396
014 A000009 BLACKROCK DISTRIBUTORS, INC.
014 B000009 8-048775
014 A000010 PERSIMMON SECURITIES, INC.
014 B000010 8-053071
014 A000011 PNC INVESTMENTS LLC
014 B000011 8-066195
014 A000012 STATE STREET RESEARCH INVEST SERV, INC.
014 B000012 8-035442
015 A000001 BROWN BROTHERS HARRIMAN & CO.
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015 A000002 J.P. MORGAN CHASE BANK
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015 A000003 MORGAN GUARANTY TRUST CO. OF NEW YORK
015 B000003 S
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015 A000004 THE BANK OF NEW YORK
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015 A000006 CUSTODIAL TRUST CO.
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020 A000005 MORGAN STANLEY
020 B000005 13-2655998
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020 A000006 CREDIT SUISSE SECURITIES (USA) L.L.C.
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020 A000007 UBS SECURITIES LLC
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020 A000009 BANC OF AMERICA SECURITIES LLC
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021 000000 303
022 A000001 BLK LIQUIDITY SERIES, LLC CASH SWEEP SERIES
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022 A000005 LEHMAN BROTHERS INC.
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022 D000005 6650
022 A000006 J.P. MORGAN SECURITIES INC.
022 B000006 13-3224016
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022 A000007 BARCLAY INVESTMENTS, INC.

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022 B000007 05-0346412
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022 A000009 MORGAN STANLEY
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022 A000010 HSBC SECURITIES (USA) INC.
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025 A000002 CITIGROUP, INC.
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080 A000000 ICI MUTUAL INSURANCE CO.
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087 A020000 09256A109
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088 A000000 N
088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE DONALD C. BURKE
TITLE TREASURER