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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
003 000000 N
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
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007 C010100 1
007 C010200 2
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 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 C020003 NY
015 C030003 10260
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015 A000004 THE BANK OF NEW YORK
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015 C020004 NY
015 C030004 10286
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015 A000005 BANKERS TRUST COMPANY
015 B000005 S
015 C010005 NEW YORK
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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 32
020 A000002 MORGAN STANLEY
020 B000002 13-2655998
020 C000002 29
PAGE 3
020 A000003 CITIGROUP GLOBAL MARKETS INC.
020 B000003 11-2418191
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020 A000004 GOLDMAN, SACHS & CO.
020 B000004 13-5108880
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020 A000005 BEAR, STEARNS & CO. INC.
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020 B000006 13-5659485
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020 A000007 LEHMAN BROTHERS INC.
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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
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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
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022 D000007 1817
022 A000008 BARCLAY INVESTMENTS, INC.
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022 A000009 UBS SECURITIES LLC
022 B000009 13-3873456
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022 A000010 DEUTSCHE BANK SECURITIES INC.
022 B000010 13-2730828
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023 C000000 125543
023 D000000 126530
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025 A000001 JP MORGAN CHASE & CO.
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025 D000001 6879
025 A000002 CITIGROUP INC.
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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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026 A000000 N
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027 000000 N
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PAGE 5

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054 H000000 Y
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070 H020000 N

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| | | | |
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| 074 | U020000 | 0 |
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| 076 | 000000 | 17.57 |
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| 077 | O000000 | Y |
| 078 | 000000 | N |
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| 086 | A020000 | 0 |
| 086 | B010000 | 0 |
| 086 | B020000 | 0 |
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| 086 | C020000 | 0 |
| 086 | D010000 | 0 |
| 086 | D020000 | 0 |
| 086 | E010000 | 0 |
| 086 | E020000 | 0 |

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| | | |
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| 086 | F010000 | 0 |
| 086 | F020000 | 0 |
| 087 | A010000 | COMMON STOCK |
| 087 | A020000 | 13971Y103 |
| 087 | A030000 | CII |
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| 088 | B000000 | N |
| 088 | C000000 | N |
| 088 | D000000 | N |
| SIGNATURE | DONALD C. BURKE | |
| TITLE | TREASURER | |