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CAPITAL & INCOME STRATEGIES FUND INC

Form NSAR-A

August 29, 2006

PAGE 1  
000 A000000 06/30/2006  
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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  
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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  
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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 B000001 13-5674085  
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020 A000002 CREDIT SUISSE SECURITIES (USA) L.L.C.  
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020 A000003 GOLDMAN, SACHS & CO.  
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020 A000004 LEHMAN BROTHERS INC.  
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020 A000005 CITIGROUP GLOBAL MARKETS INC.  
020 B000005 11-2418191  
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020 A000006 DEUTSCHE BANK SECURITIES INC.  
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020 C000006 14  
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  
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022 A000001 ML LIQUIDITY SERIES, LLC CASH SWEEP SERIES I  
022 B000001 02-0651665  
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022 A000007 LEHMAN BROTHERS INC.  
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022 D000007 2741  
022 A000008 J.P. MORGAN SECURITIES INC.  
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025 A000002 JPMORGAN CHASE & CO.  
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025 D000002 7235  
025 A000003 CITIGROUP, 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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PAGE 5

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088	D000000	N
SIGNATURE	DONALD C. BURKE	
TITLE	TREASURER	