

Edgar Filing: CAPITAL & INCOME STRATEGIES FUND INC - Form NSAR-B

CAPITAL & INCOME STRATEGIES FUND INC

Form NSAR-B

March 01, 2006

PAGE 1  
000 B000000 12/31/2005  
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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  
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 10080  
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  
015 E010002 X  
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  
015 E010004 X  
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 53  
020 A000002 CITIGROUP GLOBAL MARKETS INC.  
020 B000002 11-2418191  
020 C000002 48  
PAGE 3  
020 A000003 CREDIT SUISSE FIRST BOSTON LLC  
020 B000003 13-5659485  
020 C000003 46  
020 A000004 GOLDMAN, SACHS & CO.  
020 B000004 13-5108880  
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020 A000005 LEHMAN BROTHERS INC.  
020 B000005 13-2518466  
020 C000005 44  
020 A000006 MORGAN STANLEY  
020 B000006 13-2655998  
020 C000006 40  
020 A000007 UBS SECURITIES LLC  
020 B000007 13-3873456  
020 C000007 29  
020 A000008 DEUTSCHE BANK SECURITIES INC.

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020 B000008 13-2730828  
020 C000008 20  
020 A000009 BEAR, STEARNS & CO. INC.  
020 B000009 13-3299429  
020 C000009 17  
020 A000010 FTN MIDWEST SECURITIES CORP.  
020 C000010 13  
021 000000 429  
022 A000001 ML LIQUIDITY SERIES, LLC CASH SWEEP SERIES I  
022 B000001 02-0651665  
022 C000001 127939  
022 D000001 117400  
022 A000002 HSBC SECURITIES (USA) INC.  
022 B000002 13-2650272  
022 C000002 6333  
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022 A000003 LEHMAN BROTHERS INC.  
022 B000003 13-2518466  
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022 A000004 WACHOVIA SECURITIES, LLC  
022 B000004 54-0796506  
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022 D000004 13258  
022 A000005 CREDIT SUISSE FIRST BOSTON LLC  
022 B000005 13-5659485  
022 C000005 12357  
022 D000005 4950  
022 A000006 J.P. MORGAN SECURITIES INC.  
022 B000006 13-3224016  
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022 A000007 CITIGROUP GLOBAL MARKETS INC.  
022 B000007 11-2418191  
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022 D000007 1977  
022 A000008 BARCLAY INVESTMENTS, INC.  
022 B000008 05-0346412  
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022 A000009 ABN AMRO INCORPORATED  
022 B000009 13-3227945  
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022 A000010 DEUTSCHE BANK SECURITIES INC.  
022 B000010 13-2730828  
022 C000010 5353  
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023 C000000 219254  
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025 A000001 JP MORGAN CHASE & CO.  
025 B000001 13-2655998  
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025 A000002 MORGAN STANLEY  
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025 D000002 7507  
025 A000003 CITIGROUP, INC.  
025 C000003 E  
025 D000003 3882

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025 A000004 LEHMAN BROTHERS HOLDINGS, INC.  
025 C000004 E  
025 D000004 2061  
025 A000005 GOLDMAN SACHS GROUP, INC.  
025 C000005 E  
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025 A000006 SALOMON BROTHERS AG  
025 C000006 D  
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PAGE 5

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086	C010000	0
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086 F020000 0  
087 A010000 COMMON STOCK  
087 A020000 13971Y103  
087 A030000 CII  
088 A000000 N  
088 B000000 N  
088 C000000 N  
088 D000000 N  
SIGNATURE DONALD C. BURKE  
TITLE TREASURER