

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
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
007 B000000 0
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 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.

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

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
015 B000003 S
015 C010003 NEW YORK
015 C020003 NY
015 C030003 10260
015 E010003 X
015 A000004 THE BANK OF NEW YORK
015 B000004 S
015 C010004 NEW YORK
015 C020004 NY
015 C030004 10286
015 E010004 X
015 A000005 BANKERS TRUST COMPANY
015 B000005 S
015 C010005 NEW YORK
015 C020005 NY
015 C030005 10006
015 E010005 X
015 A000006 CUSTODIAL TRUST CO.
015 B000006 S
015 C010006 NEW YORK
015 C020006 NY
015 C030006 10167
015 E010006 X
018 000000 Y
019 A000000 Y
019 B000000 148
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
020 C000004 45
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.

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

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
022 D000002 18933
022 A000003 LEHMAN BROTHERS INC.
022 B000003 13-2518466
022 C000003 3315
022 D000003 19363
022 A000004 WACHOVIA SECURITIES, LLC
022 B000004 54-0796506
022 C000004 4696
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
022 C000006 7803
022 D000006 9010
022 A000007 CITIGROUP GLOBAL MARKETS INC.
022 B000007 11-2418191
022 C000007 10820
PAGE 4
022 D000007 1977
022 A000008 BARCLAY INVESTMENTS, INC.
022 B000008 05-0346412
022 C000008 9220
022 D000008 3520
022 A000009 ABN AMRO INCORPORATED
022 B000009 13-3227945
022 C000009 8803
022 D000009 1817
022 A000010 DEUTSCHE BANK SECURITIES INC.
022 B000010 13-2730828
022 C000010 5353
022 D000010 5099
023 C000000 219254
023 D000000 203153
024 000000 Y
025 A000001 JP MORGAN CHASE & CO.
025 B000001 13-2655998
025 C000001 E
025 D000001 8239
025 A000002 MORGAN STANLEY
025 C000002 E
025 D000002 7507
025 A000003 CITIGROUP, INC.
025 C000003 E
025 D000003 3882

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

025 A000004 LEHMAN BROTHERS HOLDINGS, INC.
025 C000004 E
025 D000004 2061
025 A000005 GOLDMAN SACHS GROUP, INC.
025 C000005 E
025 D000005 2056
025 A000006 SALOMON BROTHERS AG
025 C000006 D
025 D000006 2000
025 A000007 DELETE
025 D000007 0
025 D000008 0
026 A000000 N
026 B000000 Y
026 C000000 N
026 D000000 Y
026 E000000 N
026 F000000 N
026 G010000 N
026 G020000 N
026 H000000 N
027 000000 N
045 000000 Y
046 000000 N
047 000000 Y

PAGE 5

048 000000 0.850
048 A010000 0
048 A020000 0.000
048 B010000 0
048 B020000 0.000
048 C010000 0
048 C020000 0.000
048 D010000 0
048 D020000 0.000
048 E010000 0
048 E020000 0.000
048 F010000 0
048 F020000 0.000
048 G010000 0
048 G020000 0.000
048 H010000 0
048 H020000 0.000
048 I010000 0
048 I020000 0.000
048 J010000 0
048 J020000 0.000
048 K010000 0
048 K020000 0.000
049 000000 N
050 000000 N
051 000000 N
052 000000 N
053 A000000 N
054 A000000 Y
054 B000000 Y
054 C000000 N
054 D000000 N
054 E000000 N
054 F000000 N
054 G000000 N
054 H000000 Y

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

054 I000000 N
 054 J000000 Y
 054 K000000 N
 054 L000000 N
 054 M000000 Y
 054 N000000 N
 055 A000000 Y
 055 B000000 Y
 056 000000 Y
 057 000000 N
 058 A000000 N
 059 000000 Y
 060 A000000 Y
 060 B000000 Y
 061 000000 0
 PAGE 6
 062 A000000 N
 062 B000000 0.0
 062 C000000 0.0
 062 D000000 0.0
 062 E000000 0.0
 062 F000000 0.0
 062 G000000 0.0
 062 H000000 0.0
 062 I000000 0.0
 062 J000000 0.0
 062 K000000 0.0
 062 L000000 0.0
 062 M000000 0.0
 062 N000000 0.0
 062 O000000 0.0
 062 P000000 0.0
 062 Q000000 0.0
 062 R000000 0.0
 066 A000000 Y
 066 B000000 N
 066 C000000 N
 066 D000000 N
 066 E000000 N
 066 F000000 Y
 066 G000000 N
 067 000000 N
 068 A000000 N
 068 B000000 N
 069 000000 N
 070 A010000 Y
 070 A020000 N
 070 B010000 Y
 070 B020000 Y
 070 C010000 Y
 070 C020000 N
 070 D010000 Y
 070 D020000 N
 070 E010000 Y
 070 E020000 N
 070 F010000 Y
 070 F020000 N
 070 G010000 Y
 070 G020000 N
 070 H010000 Y
 070 H020000 N
 070 I010000 N

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

070	I020000	N	
070	J010000	Y	
070	J020000	N	
070	K010000	Y	
070	K020000	Y	
	PAGE	7	
070	L010000	Y	
070	L020000	Y	
070	M010000	Y	
070	M020000	N	
070	N010000	Y	
070	N020000	N	
070	O010000	Y	
070	O020000	Y	
070	P010000	Y	
070	P020000	Y	
070	Q010000	N	
070	Q020000	N	
070	R010000	Y	
070	R020000	N	
071	A000000		221714
071	B000000		233777
071	C000000		363038
071	D000000		61
072	A000000	12	
072	B000000		5380
072	C000000		8285
072	D000000		0
072	E000000		0
072	F000000		3144
072	G000000		110
072	H000000		0
072	I000000		39
072	J000000		106
072	K000000		0
072	L000000		49
072	M000000		26
072	N000000		0
072	O000000		0
072	P000000		3871
072	Q000000		0
072	R000000		39
072	S000000		77
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		254
072	X000000		7715
072	Y000000		0
072	Z000000		5950
072AA	000000		20091
072BB	000000		6206
072CC	010000		0
072CC	020000		10145
072DD	010000		5977
072DD	020000		0
072EE	000000		9419
	PAGE	8	
073	A010000		0.4700
073	A020000		0.0000
073	B000000		0.7300
073	C000000		0.0000

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

074	A000000	0
074	B000000	0
074	C000000	0
074	D000000	71063
074	E000000	76779
074	F000000	216169
074	G000000	0
074	H000000	0
074	I000000	12149
074	J000000	763
074	K000000	0
074	L000000	2292
074	M000000	4
074	N000000	379219
074	O000000	5095
074	P000000	254
074	Q000000	0
074	R010000	0
074	R020000	0
074	R030000	2917
074	R040000	110315
074	S000000	0
074	T000000	260638
074	U010000	12830
074	U020000	0
074	V010000	20.31
074	V020000	0.00
074	W000000	0.0000
074	X000000	7731
074	Y000000	142833
075	A000000	0
075	B000000	369852
076	000000	17.21
077	A000000	Y
077	B000000	Y
077	O000000	Y
077	Q020000	Y
078	000000	N
080	A000000	ICI MUTUAL INSURANCE CO.
080	C000000	750
081	A000000	Y
081	B000000	138
082	A000000	N
082	B000000	0
083	A000000	N
083	B000000	0
084	A000000	N
	PAGE	9
084	B000000	0
085	A000000	Y
085	B000000	N
086	A010000	0
086	A020000	0
086	B010000	0
086	B020000	0
086	C010000	0
086	C020000	0
086	D010000	0
086	D020000	0
086	E010000	0
086	E020000	0
086	F010000	0

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

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