

SECURITIES AND EXCHANGE COMMISSION

FORM 40-17F2

Initial certificate of accounting of securities and similar investments in the custody of management investment companies filed pursuant to Rule 17f-2 of the Investment Company Act of 1940 filed on Form N-17F-2

Filing Date: **2005-05-02**
SEC Accession No. **999999997-05-023933**

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SUBJECT COMPANY

CONSULTING GROUP CAPITAL MARKETS FUNDS

CIK: **875186** | IRS No.: **000000000** | Fiscal Year End: **0831**
Type: **40-17F2** | Act: **40** | File No.: **811-06318** | Film No.: **05052161**

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