

GABELLI CONVERTIBLE & INCOME SECURITIES FUND INC

Form NSAR-B

March 01, 2007

PAGE 1
000 B000000 12/31/2006
000 C000000 0000845611
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
001 A000000 THE GABELLI CONVERTIBLE & INCOME SEC FUND INC
001 B000000 811-05715
001 C000000 9149215100
002 A000000 ONE CORPORATE CENTER
002 B000000 RYE
002 C000000 NY
002 D010000 10580
002 D020000 1422
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 GABELLI FUNDS, LLC
008 B000001 A
008 C000001 801-37706
008 D010001 RYE
008 D020001 NY
008 D030001 10580
008 D040001 1422
010 A000001 GABELLI FUNDS, LLC
010 B000001 801-37706
010 C010001 RYE
010 C020001 NY
010 C030001 10580
010 C040001 1422
010 A000002 PFPC INC.
010 C010002 WILMINGTON
010 C020002 DE
010 C030002 19809
012 A000001 COMPUTERSHARE TRUST COMPANY, N.A.
PAGE 2
012 B000001 84-05925
012 C010001 CANTON
012 C020001 MA
012 C030001 02021
012 C040001 1011
013 A000001 PRICEWATERHOUSECOOPERS LLP

Edgar Filing: GABELLI CONVERTIBLE & INCOME SECURITIES FUND INC - Form NSAR-B

013 B010001 NEW YORK
013 B020001 NY
013 B030001 10017
014 A000001 GABELLI & COMPANY, INC.
014 B000001 8-21373
014 A000002 GABELLI FIXED INCOME DISTRIBUTORS INC.
014 B000002 8-37104
015 A000001 STATE STREET BANK AND TRUST COMPANY
015 B000001 C
015 C010001 BOSTON
015 C020001 MA
015 C030001 02110
015 E010001 X
018 000000 Y
019 A000000 Y
019 B000000 27
019 C000000 GABELLIGRP
020 A000001 GABELLI & COMPANY, INC.
020 B000001 13-2885006
020 C000001 70
020 A000002 ALLEN & COMPANY LLC
020 B000002 13-4193615
020 C000002 5
020 A000003 JEFFERIES & COMPANY, INC.
020 B000003 95-2622900
020 C000003 1
020 A000004 CANTOR FITZGERALD & CO.
020 B000004 13-3680184
020 C000004 1
020 A000005 US DATAWORKS, INC.
020 B000005 84-1290152
020 C000005 1
020 C000006 0
020 C000007 0
020 C000008 0
020 C000009 0
020 C000010 0
021 000000 78
022 A000001 HSBC SECURITIES (USA), INC.
022 B000001 13-2650272
022 C000001 193097
022 D000001 34084
022 A000002 DAIWA SECURITIES AMERICA, INC.
022 B000002 13-5680329
022 C000002 121589
PAGE 3
022 D000002 28004
022 A000003 BARCLAYS CAPITAL, INC.
022 B000003 06-1031656
022 C000003 71677
022 D000003 47502
022 A000004 NESTLE SA
022 B000004 N/A
022 C000004 0
022 D000004 5817
022 A000005 GABELLI & COMPANY, INC.
022 B000005 13-2885006
022 C000005 0
022 D000005 5203
022 A000006 CIBC WORLD MARKETS CORP.
022 B000006 13-2798343
022 C000006 3448

Edgar Filing: GABELLI CONVERTIBLE & INCOME SECURITIES FUND INC - Form NSAR-B

| | | |
|-----|---------|----------------------------|
| 022 | D000006 | 0 |
| 022 | A000007 | BEAR STEARNS & CO., INC. |
| 022 | B000007 | 13-3299429 |
| 022 | C000007 | 592 |
| 022 | D000007 | 2698 |
| 022 | A000008 | COMPANHIA VALE DO RIO DOCE |
| 022 | B000008 | N/A |
| 022 | C000008 | 0 |
| 022 | D000008 | 2011 |
| 022 | A000009 | XSTRATA PLC |
| 022 | B000009 | N/A |
| 022 | C000009 | 0 |
| 022 | D000009 | 1977 |
| 022 | A000010 | ILLINOIS TOOL WORKS, INC. |
| 022 | B000010 | 36-1258310 |
| 022 | C000010 | 0 |
| 022 | D000010 | 1593 |
| 023 | C000000 | 392701 |
| 023 | D000000 | 137174 |
| 024 | 000000 | N |
| 025 | D000001 | 0 |
| 025 | D000002 | 0 |
| 025 | D000003 | 0 |
| 025 | D000004 | 0 |
| 025 | D000005 | 0 |
| 025 | D000006 | 0 |
| 025 | D000007 | 0 |
| 025 | D000008 | 0 |
| 026 | A000000 | N |
| 026 | B000000 | Y |
| 026 | C000000 | N |
| 026 | D000000 | Y |
| 026 | E000000 | N |
| 026 | F000000 | Y |
| 026 | G010000 | N |
| | PAGE | 4 |
| 026 | G020000 | N |
| 026 | H000000 | N |
| 027 | 000000 | N |
| 028 | A010000 | 0 |
| 028 | A020000 | 0 |
| 028 | A030000 | 0 |
| 028 | A040000 | 0 |
| 028 | B010000 | 0 |
| 028 | B020000 | 0 |
| 028 | B030000 | 0 |
| 028 | B040000 | 0 |
| 028 | C010000 | 0 |
| 028 | C020000 | 0 |
| 028 | C030000 | 0 |
| 028 | C040000 | 0 |
| 028 | D010000 | 0 |
| 028 | D020000 | 0 |
| 028 | D030000 | 0 |
| 028 | D040000 | 0 |
| 028 | E010000 | 0 |
| 028 | E020000 | 0 |
| 028 | E030000 | 0 |
| 028 | E040000 | 0 |
| 028 | F010000 | 0 |
| 028 | F020000 | 0 |
| 028 | F030000 | 0 |

Edgar Filing: GABELLI CONVERTIBLE & INCOME SECURITIES FUND INC - Form NSAR-B

| | | |
|-----|---------|-------|
| 028 | F040000 | 0 |
| 028 | G010000 | 0 |
| 028 | G020000 | 0 |
| 028 | G030000 | 0 |
| 028 | G040000 | 0 |
| 028 | H000000 | 0 |
| 030 | A000000 | 0 |
| 030 | B000000 | 0.00 |
| 030 | C000000 | 0.00 |
| 031 | A000000 | 0 |
| 031 | B000000 | 0 |
| 032 | 000000 | 0 |
| 033 | 000000 | 0 |
| 035 | 000000 | 0 |
| 036 | B000000 | 0 |
| 038 | 000000 | 0 |
| 042 | A000000 | 0 |
| 042 | B000000 | 0 |
| 042 | C000000 | 0 |
| 042 | D000000 | 0 |
| 042 | E000000 | 0 |
| 042 | F000000 | 0 |
| 042 | G000000 | 0 |
| 042 | H000000 | 0 |
| 043 | 000000 | 0 |
| | PAGE 5 | |
| 044 | 000000 | 0 |
| 045 | 000000 | Y |
| 046 | 000000 | N |
| 047 | 000000 | Y |
| 048 | 000000 | 1.000 |
| 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 | Y |
| 052 | 000000 | N |
| 053 | A000000 | N |
| 054 | A000000 | Y |
| 054 | B000000 | Y |
| 054 | C000000 | Y |
| 054 | D000000 | N |

Edgar Filing: GABELLI CONVERTIBLE & INCOME SECURITIES FUND INC - Form NSAR-B

054 E000000 N
054 F000000 N
054 G000000 N
054 H000000 Y
054 I000000 N
054 J000000 Y
054 K000000 N
054 L000000 N
054 M000000 Y
054 N000000 N
054 O000000 N
055 A000000 N
055 B000000 N
056 000000 N
057 000000 N
PAGE 6
058 A000000 N
059 000000 Y
060 A000000 Y
060 B000000 Y
061 000000 0
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
063 A000000 0
063 B000000 0.0
066 A000000 Y
066 B000000 N
066 C000000 N
066 D000000 N
066 E000000 N
066 F000000 N
066 G000000 Y
067 000000 N
068 A000000 N
068 B000000 N
069 000000 N
070 A010000 Y
070 A020000 N
070 B010000 Y
070 B020000 N
070 C010000 Y
070 C020000 N
070 D010000 Y
070 D020000 N
070 E010000 Y
070 E020000 N

Edgar Filing: GABELLI CONVERTIBLE & INCOME SECURITIES FUND INC - Form NSAR-B

| | | | |
|-------|---------|----|--------|
| 070 | F010000 | Y | |
| 070 | F020000 | N | |
| 070 | G010000 | Y | |
| 070 | G020000 | N | |
| 070 | H010000 | Y | |
| | PAGE | 7 | |
| 070 | H020000 | N | |
| 070 | I010000 | N | |
| 070 | I020000 | N | |
| 070 | J010000 | Y | |
| 070 | J020000 | Y | |
| 070 | K010000 | Y | |
| 070 | K020000 | N | |
| 070 | L010000 | Y | |
| 070 | L020000 | Y | |
| 070 | M010000 | Y | |
| 070 | M020000 | Y | |
| 070 | N010000 | Y | |
| 070 | N020000 | N | |
| 070 | O010000 | N | |
| 070 | O020000 | N | |
| 070 | P010000 | Y | |
| 070 | P020000 | N | |
| 070 | Q010000 | N | |
| 070 | Q020000 | N | |
| 070 | R010000 | Y | |
| 070 | R020000 | Y | |
| 071 | A000000 | | 68914 |
| 071 | B000000 | | 54143 |
| 071 | C000000 | | 105440 |
| 071 | D000000 | | 51 |
| 072 | A000000 | 12 | |
| 072 | B000000 | | 5475 |
| 072 | C000000 | | 2013 |
| 072 | D000000 | | 0 |
| 072 | E000000 | | 0 |
| 072 | F000000 | | 1488 |
| 072 | G000000 | | 0 |
| 072 | H000000 | | 107 |
| 072 | I000000 | | 46 |
| 072 | J000000 | | 18 |
| 072 | K000000 | | 0 |
| 072 | L000000 | | 88 |
| 072 | M000000 | | 64 |
| 072 | N000000 | | 0 |
| 072 | O000000 | | 0 |
| 072 | P000000 | | 0 |
| 072 | Q000000 | | 45 |
| 072 | R000000 | | 57 |
| 072 | S000000 | | 1 |
| 072 | T000000 | | 0 |
| 072 | U000000 | | 0 |
| 072 | V000000 | | 0 |
| 072 | W000000 | | 120 |
| 072 | X000000 | | 2034 |
| 072 | Y000000 | | 0 |
| 072 | Z000000 | | 5454 |
| | PAGE | 8 | |
| 072AA | 000000 | | 7383 |
| 072BB | 000000 | | 0 |
| 072CC | 010000 | | 3821 |
| 072CC | 020000 | | 0 |

Edgar Filing: GABELLI CONVERTIBLE & INCOME SECURITIES FUND INC - Form NSAR-B

| | |
|-------------|-----------------------------------|
| 072DD010000 | 4167 |
| 072DD020000 | 0 |
| 072EE000000 | 5539 |
| 073 A010000 | 0.3436 |
| 073 A020000 | 0.0000 |
| 073 B000000 | 0.4564 |
| 073 C000000 | 0.0000 |
| 074 A000000 | 184 |
| 074 B000000 | 0 |
| 074 C000000 | 47353 |
| 074 D000000 | 46503 |
| 074 E000000 | 6314 |
| 074 F000000 | 50985 |
| 074 G000000 | 0 |
| 074 H000000 | 0 |
| 074 I000000 | 729 |
| 074 J000000 | 391 |
| 074 K000000 | 0 |
| 074 L000000 | 878 |
| 074 M000000 | 8 |
| 074 N000000 | 153345 |
| 074 O000000 | 0 |
| 074 P000000 | 617 |
| 074 Q000000 | 0 |
| 074 R010000 | 0 |
| 074 R020000 | 0 |
| 074 R030000 | 0 |
| 074 R040000 | 570 |
| 074 S000000 | 49770 |
| 074 T000000 | 102388 |
| 074 U010000 | 12322 |
| 074 U020000 | 0 |
| 074 V010000 | 8.31 |
| 074 V020000 | 0.00 |
| 074 W000000 | 0.0000 |
| 074 X000000 | 7107 |
| 074 Y000000 | 0 |
| 075 A000000 | 0 |
| 075 B000000 | 149045 |
| 076 000000 | 8.95 |
| 077 A000000 | Y |
| 077 B000000 | Y |
| 077 C000000 | N |
| 077 D000000 | N |
| 077 E000000 | N |
| 077 F000000 | N |
| 077 G000000 | N |
| PAGE 9 | |
| 077 H000000 | N |
| 077 I000000 | N |
| 077 J000000 | N |
| 077 K000000 | N |
| 077 L000000 | N |
| 077 M000000 | N |
| 077 N000000 | N |
| 077 O000000 | N |
| 077 P000000 | N |
| 077 Q010000 | N |
| 077 Q020000 | N |
| 077 Q030000 | N |
| 078 000000 | N |
| 080 A000000 | NATIONAL UNION FIRE INSURANCE CO. |

Edgar Filing: GABELLI CONVERTIBLE & INCOME SECURITIES FUND INC - Form NSAR-B

| | | |
|-----------|---------------|---|
| 080 | C000000 | 20450 |
| 081 | A000000 | Y |
| 081 | B000000 | 33 |
| 082 | A000000 | N |
| 082 | B000000 | 0 |
| 083 | A000000 | N |
| 083 | B000000 | 0 |
| 084 | A000000 | N |
| 084 | B000000 | 0 |
| 085 | A000000 | Y |
| 085 | B000000 | N |
| 086 | A010000 | 308 |
| 086 | A020000 | 2593 |
| 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 |
| 086 | F020000 | 0 |
| 087 | A010000 | COMMON STOCK |
| 087 | A020000 | 36240B109 |
| 087 | A030000 | GCV |
| 087 | B010000 | 6.00% SERIES B CUMULATIVE PREFERRED STOCK |
| 087 | B020000 | 36240B307 |
| 087 | B030000 | GCVPRB |
| 088 | A000000 | N |
| 088 | B000000 | N |
| 088 | C000000 | N |
| 088 | D000000 | Y |
| SIGNATURE | AGNES MULLADY | |
| TITLE | TREASURER | |