

GABELLI CONVERTIBLE & INCOME SECURITIES FUND INC

Form NSAR-A

August 29, 2007

PAGE 1  
000 A000000 06/30/2007  
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  
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 B000002 84-1761  
010 C010002 WILMINGTON  
010 C020002 DE  
010 C030002 19809  
012 A000001 COMPUTERSHARE TRUST COMPANY, N.A.  
012 B000001 84-05925  
012 C010001 CANTON  
012 C020001 MA  
012 C030001 02021  
012 C040001 1011  
013 A000001 PRICEWATERHOUSECOOPERS LLP  
013 B010001 NEW YORK  
013 B020001 NY  
PAGE 2  
013 B030001 10017  
014 A000001 GABELLI & COMPANY, INC.  
014 B000001 8-21373  
014 A000002 GABELLI FIXED INCOME DISTRIBUTORS, INC.  
014 B000002 8-38568  
015 A000001 STATE STREET BANK AND TRUST COMPANY

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

015 B000001 C  
015 C010001 BOSTON  
015 C020001 MA  
015 C030001 02110  
015 E010001 X  
018 000000 Y  
019 A000000 Y  
019 B000000 36  
019 C000000 GABELLIGRP  
020 A000001 GABELLI & COMPANY, INC.  
020 B000001 13-2885006  
020 C000001 46  
020 A000002 BARRINGTON RESEARCH ASSOCIATES, INC.  
020 B000002 36-3241913  
020 C000002 2  
020 A000003 GMP SECURITIES LP  
020 C000003 2  
020 A000004 US DATAWORKS, INC.  
020 B000004 84-1290152  
020 C000004 1  
020 A000005 PALI CAPITAL, INC.  
020 B000005 13-3864902  
020 C000005 1  
021 000000 53  
022 A000001 BARCLAYS CAPITAL, INC.  
022 B000001 06-1031656  
022 C000001 129421  
022 D000001 78666  
022 A000002 DAIWA SECURITIES AMERICA, INC.  
022 B000002 13-5680329  
022 C000002 112391  
022 D000002 16151  
022 A000003 ELI LILLY & CO.  
022 B000003 35-0470950  
022 C000003 0  
022 D000003 8000  
022 A000004 HSBC SECURITIES (USA), INC.  
022 B000004 13-2650272  
022 C000004 7897  
022 D000004 0  
022 A000005 CENTRO PROPERTIES LTD.  
022 C000005 0  
022 D000005 4973  
022 A000006 BEAR STEARNS & CO., INC.  
022 B000006 13-3299429  
PAGE 3  
022 C000006 4176  
022 D000006 287  
022 A000007 ORACLE CORP.  
022 B000007 54-2185193  
022 C000007 0  
022 D000007 3380  
022 A000008 ROYAL DUTCH SHELL PLC  
022 C000008 0  
022 D000008 2721  
022 A000009 MDS, INC.  
022 C000009 0  
022 D000009 1494  
022 A000010 RBC CAPITAL MARKETS CORP.  
022 B000010 13-5033225  
022 C000010 1004  
022 D000010 0

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

|     |         |        |
|-----|---------|--------|
| 023 | C000000 | 255146 |
| 023 | D000000 | 116461 |
| 024 | 000000  | N      |
| 025 | D000001 | 0      |
| 026 | A000000 | N      |
| 026 | B000000 | Y      |
| 026 | C000000 | N      |
| 026 | D000000 | Y      |
| 026 | E000000 | N      |
| 026 | F000000 | Y      |
| 026 | G010000 | N      |
| 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      |
|     | PAGE    | 4      |
| 028 | F020000 | 0      |
| 028 | F030000 | 0      |
| 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      |

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

|     |         |       |
|-----|---------|-------|
| 043 | 000000  | 0     |
| 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     |
|     | PAGE    | 5     |
| 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     |
| 054 | E000000 | N     |
| 054 | F000000 | N     |
| 054 | G000000 | Y     |
| 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 | Y     |
| 055 | B000000 | N     |
| 056 | 000000  | N     |
| 057 | 000000  | N     |
| 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   |

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

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

PAGE 6

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  
070 F010000 Y  
070 F020000 N  
070 G010000 Y  
070 G020000 N  
070 H010000 Y  
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

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

070 R010000 Y  
 070 R020000 Y  
 071 A000000 67805  
 071 B000000 39114  
 071 C000000 104839

PAGE 7

071 D000000 37  
 072 A000000 6  
 072 B000000 2618  
 072 C000000 1098  
 072 D000000 0  
 072 E000000 0  
 072 F000000 521  
 072 G000000 0  
 072 H000000 75  
 072 I000000 19  
 072 J000000 8  
 072 K000000 0  
 072 L000000 57  
 072 M000000 32  
 072 N000000 0  
 072 O000000 0  
 072 P000000 0  
 072 Q000000 23  
 072 R000000 27  
 072 S000000 4  
 072 T000000 0  
 072 U000000 0  
 072 V000000 0  
 072 W000000 66  
 072 X000000 832  
 072 Y000000 0  
 072 Z000000 2884  
 072AA000000 2298  
 072BB000000 0  
 072CC010000 2782  
 072CC020000 0  
 072DD010000 2253  
 072DD020000 0  
 072EE000000 1545  
 073 A010000 0.1823  
 073 A020000 0.0000  
 073 B000000 0.1250  
 073 C000000 0.0927  
 074 A000000 31  
 074 B000000 0  
 074 C000000 59750  
 074 D000000 33373  
 074 E000000 5628  
 074 F000000 55689  
 074 G000000 0  
 074 H000000 0  
 074 I000000 188  
 074 J000000 192  
 074 K000000 0  
 074 L000000 800  
 074 M000000 4

PAGE 8

074 N000000 155655  
 074 O000000 256  
 074 P000000 94  
 074 Q000000 0

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

|           |               |   |
|-----------|---------------|---|
| 074       | R010000       | 0   |
| 074       | R020000       | 94  |
| 074       | R030000       | 0   |
| 074       | R040000       | 141                                       |
| 074       | S000000       | 49770                                     |
| 074       | T000000       | 105300                                    |
| 074       | U010000       | 12469                                     |
| 074       | U020000       | 0   |
| 074       | V010000       | 8.44                                      |
| 074       | V020000       | 0.00                                      |
| 074       | W000000       | 0.0000                                    |
| 074       | X000000       | 7088                                      |
| 074       | Y000000       | 1493                                      |
| 075       | A000000       | 0   |
| 075       | B000000       | 154156                                    |
| 076       | 000000        | 9.05                                      |
| 077       | A000000       | N   |
| 078       | 000000        | N   |
| 080       | C000000       | 0   |
| 081       | B000000       | 0   |
| 082       | B000000       | 0   |
| 083       | B000000       | 0   |
| 084       | B000000       | 0   |
| 086       | A010000       | 147                                       |
| 086       | A020000       | 1275                                      |
| 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     |   |