

GABELLI CONVERTIBLE & INCOME SECURITIES FUND INC

Form NSAR-B

March 10, 2006

PAGE 1
000 B000000 12/31/2005
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 DIRECT INC.
014 B000002 8-37104
014 A000003 GABELLI FIXED INCOME DISTRIBUTORS INC.
014 B000003 8-38568
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 28
019 C000000 GABELLIGRP
020 A000001 GABELLI & COMPANY, INC.
020 B000001 13-2885006
020 C000001 80
020 A000002 ALLEN & CO., INC.
020 B000002 13-6176976
020 C000002 10
020 A000003 CANTOR FITZGERALD & CO.
020 B000003 13-3680184
020 C000003 1
020 A000004 KNIGHT SECURITIES, INC.
020 B000004 22-3660471
020 C000004 1
020 A000005 INVESTEC ERNST & CO.
020 B000005 13-3732556
020 C000005 1
020 C000006 0
020 C000007 0
020 C000008 0
020 C000009 0
020 C000010 0
021 000000 93
022 A000001 HSBC SECURITIES, INC.
022 B000001 13-2650272
022 C000001 210898
022 D000001 45559
022 A000002 CLARKE (G.X.) & CO.
PAGE 3
022 B000002 13-2969143
022 C000002 30271
022 D000002 5141
022 A000003 BARCLAYS CAPITAL, INC.
022 B000003 06-1031656
022 C000003 12013
022 D000003 279
022 A000004 KOCH INDUSTRIES, INC.
022 B000004 48-0484227
022 C000004 0
022 D000004 3840
022 A000005 DEUTSCH BANK SECURITIES, INC.
022 B000005 13-2730828
022 C000005 3499
022 D000005 98
022 A000006 SALOMON SMITH BARNEY, INC.

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

022 B000006 11-2418191
022 C000006 3172
022 D000006 0
022 A000007 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.
022 B000007 13-5674085
022 C000007 2568
022 D000007 399
022 A000008 BEAR STEARNS & CO., INC.
022 B000008 13-3299429
022 C000008 1275
022 D000008 1608
022 A000009 HELLMAN & FRIEDMAN LLC
022 C000009 0
022 D000009 2500
022 A000010 CITIGROUP, INC.
022 B000010 52-1568099
022 C000010 2053
022 D000010 0
023 C000000 272112
023 D000000 61713
024 000000 Y
025 A000001 CITIGROUP, INC.
025 B000001 52-1568099
025 C000001 E
025 D000001 2766
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
PAGE 4
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

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

028	E040000	0
028	F010000	0
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
	PAGE 5	
042	F000000	0
042	G000000	0
042	H000000	0
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
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

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

054 A000000 Y
054 B000000 Y
054 C000000 Y
054 D000000 N
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

PAGE 6

055 A000000 N
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
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

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

070 D010000 Y
 070 D020000 N
 070 E010000 Y
 070 E020000 N
 070 F010000 Y
 PAGE 7
 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
 070 R010000 Y
 070 R020000 Y
 071 A000000 85241
 071 B000000 35761
 071 C000000 112460
 071 D000000 32
 072 A000000 12
 072 B000000 4418
 072 C000000 2198
 072 D000000 0
 072 E000000 0
 072 F000000 1214
 072 G000000 0
 072 H000000 91
 072 I000000 51
 072 J000000 26
 072 K000000 0
 072 L000000 141
 072 M000000 67
 072 N000000 0
 072 O000000 0
 072 P000000 0
 072 Q000000 0
 072 R000000 62
 072 S000000 5
 072 T000000 0
 072 U000000 0
 072 V000000 0
 PAGE 8
 072 W000000 196
 072 X000000 1853
 072 Y000000 0
 072 Z000000 4763

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

072AA000000	4065
072BB000000	0
072CC010000	0
072CC020000	1585
072DD010000	2959
072DD020000	0
072EE000000	3370
073 A010000	0.2501
073 A020000	0.0000
073 B000000	0.2850
073 C000000	0.2649
074 A000000	198
074 B000000	0
074 C000000	26005
074 D000000	54956
074 E000000	10202
074 F000000	53605
074 G000000	0
074 H000000	0
074 I000000	1016
074 J000000	0
074 K000000	0
074 L000000	975
074 M000000	6
074 N000000	146963
074 O000000	1059
074 P000000	361
074 Q000000	0
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	219
074 S000000	49770
074 T000000	95554
074 U010000	12015
074 U020000	0
074 V010000	7.95
074 V020000	0.00
074 W000000	0.0000
074 X000000	7072
074 Y000000	0
075 A000000	0
075 B000000	146330
076 000000	8.83
077 A000000	Y
077 B000000	Y
077 C000000	N
PAGE 9	
077 D000000	N
077 E000000	N
077 F000000	N
077 G000000	N
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

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

077 Q020000 N
078 000000 N
080 A000000 NATIONAL UNION FIRE INSURANCE COMPANY
080 C000000 21100
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 298
086 A020000 2650
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
PAGE 10
SIGNATURE BRUCE N ALPERT
TITLE PRESIDENT