

GABELLI CONVERTIBLE & INCOME SECURITIES FUND INC

Form NSAR-B

March 15, 2005

PAGE 1
000 B000000 12/31/2004
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 EQUISERVE TRUST CO., N.A.
PAGE 2
012 B000001 84-5601
012 C010001 CANTON
012 C020001 MA
012 C030001 02021
013 A000001 PRICEWATERHOUSECOOPERS LLP
013 B010001 NEW YORK

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

013 B020001 NY
013 B030001 10036
013 B040001 2798
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 27
019 C000000 GABELLIGRP
020 A000001 GABELLI & COMPANY, INC.
020 B000001 13-2885006
020 C000001 94
020 A000002 BNY BROKERAGE, INC.
020 B000002 13-3989198
020 C000002 18
020 A000003 ALLEN & COMPANY, INC.
020 B000003 13-6176976
020 C000003 12
020 A000004 EXANE BNP PARIBAS
020 B000004 13-3235334
020 C000004 3
020 A000005 LAZARD FRERES & CO.
020 B000005 13-5545100
020 C000005 2
020 A000006 INSTINET CORP.
020 B000006 13-3443395
020 C000006 2
020 A000007 MERRILL LYNCH, FIERCE, FENNER & SMITH, INC.
020 B000007 13-5674085
020 C000007 2
020 A000008 GRIFFITHS MCBURNEY & PARTNERS
020 B000008 98-0431198
020 C000008 1
020 C000009 0
020 C000010 0
PAGE 3
021 000000 134
022 A000001 HSBC SECURITIES, INC.
022 B000001 13-2650272
022 C000001 170060
022 D000001 35717
022 A000002 CLARKE (G.X.) & CO.
022 B000002 13-2969143
022 C000002 123174
022 D000002 27258
022 A000003 ORACLE CORP.
022 B000003 94-2871189
022 C000003 0
022 D000003 5565
022 A000004 COX ENTERPRISES, INC.
022 B000004 58-1035149
022 C000004 0

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

| | | |
|-----|---------|--------------------------------|
| 022 | D000004 | 4865 |
| 022 | A000005 | DEUTSCHE BANK SECURITIES, INC. |
| 022 | B000005 | 13-2730828 |
| 022 | C000005 | 2361 |
| 022 | D000005 | 1614 |
| 022 | A000006 | CIBC WORLD MARKETS, INC. |
| 022 | B000006 | 13-2798343 |
| 022 | C000006 | 2252 |
| 022 | D000006 | 0 |
| 022 | A000007 | ABN AMRO, INC. |
| 022 | B000007 | 13-3227945 |
| 022 | C000007 | 2110 |
| 022 | D000007 | 0 |
| 022 | A000008 | SALOMON SMITH BARNEY, INC. |
| 022 | B000008 | 11-2418191 |
| 022 | C000008 | 1752 |
| 022 | D000008 | 0 |
| 022 | A000009 | PFIZER, INC. |
| 022 | B000009 | 13-5315170 |
| 022 | C000009 | 0 |
| 022 | D000009 | 1750 |
| 022 | A000010 | WILLIAM BLAIR & CO. LLC |
| 022 | B000010 | 36-2214610 |
| 022 | C000010 | 1507 |
| 022 | D000010 | 0 |
| 023 | C000000 | 308926 |
| 023 | D000000 | 80363 |
| 024 | 000000 | N |
| 025 | D000001 | 0 |
| 025 | D000002 | 0 |
| 025 | D000003 | 0 |
| 025 | D000004 | 0 |
| 025 | D000005 | 0 |
| 025 | D000006 | 0 |
| 025 | D000007 | 0 |
| | PAGE | 4 |
| 025 | D000008 | 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 |

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

| | | |
|-----|---------|-------|
| 028 | D040000 | 0 |
| 028 | E010000 | 0 |
| 028 | E020000 | 0 |
| 028 | E030000 | 0 |
| 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 |
| | PAGE 5 | |
| 042 | B000000 | 0 |
| 042 | C000000 | 0 |
| 042 | D000000 | 0 |
| 042 | E000000 | 0 |
| 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 |

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

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 N
 054 H000000 Y
 054 I000000 N
 054 J000000 Y
 054 K000000 N
 PAGE 6
 054 L000000 N
 054 M000000 Y
 054 N000000 N
 054 O000000 N
 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

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

070 B010000 Y
 070 B020000 N
 070 C010000 Y
 070 C020000 N
 070 D010000 Y

PAGE 7

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 Y
 070 Q010000 N
 070 Q020000 N
 070 R010000 Y
 070 R020000 Y

071 A000000 71128
 071 B000000 55863
 071 C000000 98773
 071 D000000 57
 072 A000000 12
 072 B000000 3467
 072 C000000 2521
 072 D000000 0
 072 E000000 0
 072 F000000 1490
 072 G000000 0
 072 H000000 105
 072 I000000 53
 072 J000000 41
 072 K000000 0
 072 L000000 131
 072 M000000 68
 072 N000000 0
 072 O000000 0
 072 P000000 0
 072 Q000000 0
 072 R000000 36

PAGE 8

072 S000000 23
 072 T000000 0
 072 U000000 0
 072 V000000 0

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

| | |
|-------------|--------|
| 072 W000000 | 156 |
| 072 X000000 | 2103 |
| 072 Y000000 | 498 |
| 072 Z000000 | 4383 |
| 072AA000000 | 0 |
| 072BB000000 | 977 |
| 072CC010000 | 615 |
| 072CC020000 | 0 |
| 072DD010000 | 2087 |
| 072DD020000 | 0 |
| 072EE000000 | 0 |
| 073 A010000 | 0.1880 |
| 073 A020000 | 0.0000 |
| 073 B000000 | 0.0000 |
| 073 C000000 | 0.6120 |
| 074 A000000 | 60 |
| 074 B000000 | 0 |
| 074 C000000 | 48928 |
| 074 D000000 | 44135 |
| 074 E000000 | 20519 |
| 074 F000000 | 31889 |
| 074 G000000 | 0 |
| 074 H000000 | 0 |
| 074 I000000 | 763 |
| 074 J000000 | 0 |
| 074 K000000 | 0 |
| 074 L000000 | 1116 |
| 074 M000000 | 8 |
| 074 N000000 | 147418 |
| 074 O000000 | 0 |
| 074 P000000 | 83 |
| 074 Q000000 | 0 |
| 074 R010000 | 0 |
| 074 R020000 | 0 |
| 074 R030000 | 0 |
| 074 R040000 | 133 |
| 074 S000000 | 49770 |
| 074 T000000 | 97432 |
| 074 U010000 | 11717 |
| 074 U020000 | 0 |
| 074 V010000 | 8.32 |
| 074 V020000 | 0.00 |
| 074 W000000 | 0.0000 |
| 074 X000000 | 7120 |
| 074 Y000000 | 0 |
| 075 A000000 | 0 |
| 075 B000000 | 149009 |

PAGE 9

| | |
|-------------|------|
| 076 000000 | 9.24 |
| 077 A000000 | Y |
| 077 B000000 | Y |
| 077 C000000 | N |
| 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 |

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

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 COMPANY
080 C000000 21100
081 A000000 Y
081 B000000 35
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 295
086 A020000 2831
086 B010000 0
086 B020000 0
086 C010000 0
086 C020000 0
086 D010000 9
086 D020000 217
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% CUMULATIVE PREFERRED STOCK
087 B020000 36240B307
087 B030000 GCVPRB
PAGE 10
088 A000000 N
088 B000000 N
088 C000000 N
088 D000000 Y
SIGNATURE BRUCE N ALPERT
TITLE PRESIDENT&TREASURER