

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
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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
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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

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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
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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
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020 A000003 CANTOR FITZGERALD & CO.
020 B000003 13-3680184
020 C000003 1
020 A000004 KNIGHT SECURITIES, INC.
020 B000004 22-3660471
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020 A000005 INVESTEC ERNST & CO.
020 B000005 13-3732556
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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
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022 A000005 DEUTSCH BANK SECURITIES, INC.
022 B000005 13-2730828
022 C000005 3499
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022 A000006 SALOMON SMITH BARNEY, INC.

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022 B000006 11-2418191
022 C000006 3172
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022 A000007 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.
022 B000007 13-5674085
022 C000007 2568
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022 A000008 BEAR STEARNS & CO., INC.
022 B000008 13-3299429
022 C000008 1275
022 D000008 1608
022 A000009 HELLMAN & FRIEDMAN LLC
022 C000009 0
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022 A000010 CITIGROUP, INC.
022 B000010 52-1568099
022 C000010 2053
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023 C000000 272112
023 D000000 61713
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025 A000001 CITIGROUP, INC.
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054 F000000 N
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054 H000000 Y
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054 K000000 N
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054 N000000 N
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PAGE 6

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070 A010000 Y
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070 C020000 N

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070 D010000 Y
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 072 H000000 91
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077 Q020000 N
078 000000 N
080 A000000 NATIONAL UNION FIRE INSURANCE COMPANY
080 C000000 21100
081 A000000 Y
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082 A000000 N
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085 A000000 Y
085 B000000 N
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086 D020000 0
086 E010000 0
086 E020000 0
086 F010000 0
086 F020000 0
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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