

GABELLI CONVERTIBLE & INCOME SECURITIES FUND INC

Form NSAR-B

March 03, 2003

PAGE 1  
000 B000000 12/31/2002  
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 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  
012 B000001 84-5601  
PAGE 2  
012 C010001 CANTON  
012 C020001 MA  
012 C030001 02021  
013 A000001 PRICEWATERHOUSECOOPERS LLP  
013 B010001 NEW YORK  
013 B020001 NY

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013 B030001 10036  
013 B040001 2798  
014 A000001 GABELLI & COMPANY, INC.  
014 B000001 8-21373  
014 A000002 GABELLI DIRECT 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 24  
019 C000000 GABELLIGRP  
020 A000001 GABELLI & CO., INC.  
020 B000001 13-2885006  
020 C000001 16  
020 A000002 AUTRANET INC.  
020 B000002 13-2961507  
020 C000002 3  
020 C000003 0  
020 C000004 0  
020 C000005 0  
020 C000006 0  
020 C000007 0  
020 C000008 0  
020 C000009 0  
020 C000010 0  
021 000000 19  
022 A000001 HSBC SECURITIES INC.  
022 B000001 13-2650272  
022 C000001 249954  
022 D000001 32780  
022 A000002 CLARKE (G.X.) & CO.  
022 B000002 13-2969143  
022 C000002 35196  
022 D000002 8240  
022 A000003 MORGAN STANLEY DEAN WITTER & CO.  
022 B000003 13-2655998  
022 C000003 5125  
022 D000003 590  
022 A000004 SALOMON SMITH BARNEY INC.  
022 B000004 13-1912900  
PAGE 3  
022 C000004 4833  
022 D000004 74  
022 A000005 SPEAR, LEEDS, & KELLOGG  
022 B000005 13-5515161  
022 C000005 3976  
022 D000005 0  
022 A000006 MERRILL LYNCH, PIERCE, PENNER, & SMITH INC.  
022 B000006 13-5674086  
022 C000006 3334  
022 D000006 0  
022 A000007 LEHMAN BROTHERS INC.  
022 B000007 13-2518466  
022 C000007 2904  
022 D000007 0  
022 A000008 ALEX BROWN & SONS INC.  
022 B000008 52-0256630

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|     |         |                         |
|-----|---------|-------------------------|
| 022 | C000008 | 1479                    |
| 022 | D000008 | 0                       |
| 022 | A000009 | GOLDMAN SACHS & CO.     |
| 022 | B000009 | 13-5108880              |
| 022 | C000009 | 1080                    |
| 022 | D000009 | 0                       |
| 022 | A000010 | BEAR STERNS & CO., INC. |
| 022 | B000010 | 13-3299429              |
| 022 | C000010 | 1009                    |
| 022 | D000010 | 0                       |
| 023 | C000000 | 310182                  |
| 023 | D000000 | 42561                   |
| 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                       |
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| 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                       |
|     | PAGE    | 4                       |
| 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                       |
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| 028 | D030000 | 0                       |
| 028 | D040000 | 0                       |
| 028 | E010000 | 0                       |
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| 028 | F030000 | 0                       |
| 028 | F040000 | 0                       |
| 028 | G010000 | 0                       |
| 028 | G020000 | 0                       |
| 028 | G030000 | 0                       |
| 028 | G040000 | 0                       |
| 028 | H000000 | 0                       |
| 030 | A000000 | 0                       |

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|     |         |       |
|-----|---------|-------|
| 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     |
| 044 | 000000  | 0     |
| 045 | 000000  | Y     |
| 046 | 000000  | N     |
| 047 | 000000  | Y     |
| 048 | 000000  | 1.000 |
| 048 | A010000 | 0     |
| 048 | A020000 | 0.000 |
|     | PAGE    | 5     |
| 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  | N     |
| 052 | 000000  | N     |
| 053 | A000000 | N     |
| 054 | A000000 | Y     |
| 054 | B000000 | Y     |
| 054 | C000000 | N     |
| 054 | D000000 | N     |
| 054 | E000000 | N     |
| 054 | F000000 | N     |
| 054 | G000000 | N     |
| 054 | H000000 | Y     |
| 054 | I000000 | N     |
| 054 | J000000 | Y     |
| 054 | K000000 | N     |

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054 L000000 Y  
 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 Y  
 062 B000000 42.3  
 PAGE 6  
 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 34.6  
 062 Q000000 0.0  
 062 R000000 23.1  
 063 A000000 0  
 063 B000000 3.1  
 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  
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 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

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|       |         |    |        |
|-------|---------|----|--------|
| 070   | I020000 | N  |        |
| 070   | J010000 | Y  |        |
| 070   | J020000 | N  |        |
| 070   | K010000 | Y  |        |
| 070   | K020000 | N  |        |
|       | PAGE    | 7  |        |
| 070   | L010000 | Y  |        |
| 070   | L020000 | Y  |        |
| 070   | M010000 | Y  |        |
| 070   | M020000 | Y  |        |
| 070   | N010000 | Y  |        |
| 070   | N020000 | N  |        |
| 070   | O010000 | Y  |        |
| 070   | O020000 | N  |        |
| 070   | P010000 | Y  |        |
| 070   | P020000 | Y  |        |
| 070   | Q010000 | N  |        |
| 070   | Q020000 | N  |        |
| 070   | R010000 | Y  |        |
| 070   | R020000 | Y  |        |
| 071   | A000000 |    | 36502  |
| 071   | B000000 |    | 38459  |
| 071   | C000000 |    | 65073  |
| 071   | D000000 | 56 |        |
| 072   | A000000 | 12 |        |
| 072   | B000000 |    | 3800   |
| 072   | C000000 |    | 1417   |
| 072   | D000000 |    | 0      |
| 072   | E000000 |    | 0      |
| 072   | F000000 |    | 687    |
| 072   | G000000 |    | 0      |
| 072   | H000000 |    | 108    |
| 072   | I000000 |    | 82     |
| 072   | J000000 |    | 34     |
| 072   | K000000 |    | 0      |
| 072   | L000000 |    | 72     |
| 072   | M000000 |    | 68     |
| 072   | N000000 |    | 0      |
| 072   | O000000 |    | 0      |
| 072   | P000000 |    | 0      |
| 072   | Q000000 |    | 0      |
| 072   | R000000 |    | 56     |
| 072   | S000000 |    | 6      |
| 072   | T000000 |    | 0      |
| 072   | U000000 |    | 0      |
| 072   | V000000 |    | 0      |
| 072   | W000000 |    | 79     |
| 072   | X000000 |    | 1192   |
| 072   | Y000000 |    | 0      |
| 072   | Z000000 |    | 4025   |
| 072AA | 000000  |    | 0      |
| 072BB | 000000  |    | 486    |
| 072CC | 010000  |    | 0      |
| 072CC | 020000  |    | 5783   |
| 072DD | 010000  |    | 4486   |
| 072DD | 020000  |    | 0      |
| 072EE | 000000  |    | 3878   |
|       | PAGE    | 8  |        |
| 073   | A010000 |    | 0.2700 |
| 073   | A020000 |    | 0.0000 |
| 073   | B000000 |    | 0.0000 |
| 073   | C000000 |    | 0.4800 |

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|     |         |                                       |
|-----|---------|---------------------------------------|
| 074 | A000000 | 3                                     |
| 074 | B000000 | 0                                     |
| 074 | C000000 | 46040                                 |
| 074 | D000000 | 37617                                 |
| 074 | E000000 | 22244                                 |
| 074 | F000000 | 2542                                  |
| 074 | G000000 | 0                                     |
| 074 | H000000 | 0                                     |
| 074 | I000000 | 0                                     |
| 074 | J000000 | 188                                   |
| 074 | K000000 | 0                                     |
| 074 | L000000 | 999                                   |
| 074 | M000000 | 0                                     |
| 074 | N000000 | 109633                                |
| 074 | O000000 | 0                                     |
| 074 | P000000 | 63                                    |
| 074 | Q000000 | 0                                     |
| 074 | R010000 | 0                                     |
| 074 | R020000 | 0                                     |
| 074 | R030000 | 0                                     |
| 074 | R040000 | 796                                   |
| 074 | S000000 | 15000                                 |
| 074 | T000000 | 93774                                 |
| 074 | U010000 | 11113                                 |
| 074 | U020000 | 0                                     |
| 074 | V010000 | 8.44                                  |
| 074 | V020000 | 0.00                                  |
| 074 | W000000 | 0.0000                                |
| 074 | X000000 | 6401                                  |
| 074 | Y000000 | 0                                     |
| 075 | A000000 | 0                                     |
| 075 | B000000 | 104166                                |
| 076 | 000000  | 8.55                                  |
| 077 | A000000 | Y                                     |
| 077 | B000000 | Y                                     |
| 077 | F000000 | Y                                     |
| 077 | Q030000 | Y                                     |
| 078 | 000000  | N                                     |
| 080 | A000000 | NATIONAL UNION FIRE INSURANCE COMPANY |
| 080 | C000000 | 17450                                 |
| 081 | A000000 | Y                                     |
| 081 | B000000 | 33                                    |
| 082 | A000000 | N                                     |
| 082 | B000000 | 0                                     |
| 083 | A000000 | N                                     |
| 083 | B000000 | 0                                     |
| 084 | A000000 | N                                     |
|     | PAGE    | 9                                     |
| 084 | B000000 | 0                                     |
| 085 | A000000 | Y                                     |
| 085 | B000000 | N                                     |
| 086 | A010000 | 3039                                  |
| 086 | A020000 | 24308                                 |
| 086 | B010000 | 0                                     |
| 086 | B020000 | 0                                     |
| 086 | C010000 | 0                                     |
| 086 | C020000 | 0                                     |
| 086 | D010000 | 600                                   |
| 086 | D020000 | 15000                                 |
| 086 | E010000 | 0                                     |
| 086 | E020000 | 0                                     |
| 086 | F010000 | 0                                     |

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086 F020000 0  
087 A010000 COMMON STOCK  
087 A020000 36240B109  
087 A030000 GCV  
087 B010000 PREFERRED STOCK  
087 B020000 36240B208  
087 B030000 GCVPR  
088 A000000 N  
088 B000000 N  
088 C000000 N  
088 D000000 Y  
SIGNATURE BRUCE ALPERT  
TITLE PEO