

The Gabelli Convertible and Income Securities Fund Inc.
Schedule of Investments — September 30, 2022 (Unaudited)

Principal Amount		Market Value	Principal Amount		Market Value
Convertible Corporate Bonds — 76.2%					
Airlines — 2.3%					
\$ 585,000	JetBlue Airways Corp., 0.500%, 04/01/26	\$ 418,275	\$ 1,000,000	Desktop Metal Inc., 6.000%, 05/15/27(a)	\$ 1,631,000
1,930,000	Southwest Airlines Co., 1.250%, 05/01/25	2,210,333			2,675,750
		<u>2,628,608</u>	Computer Software and Services — 18.5%		
Automotive — 0.8%			1,265,000	8x8 Inc., 0.500%, 02/01/24	1,081,330
1,000,000	Ford Motor Co., Zero Coupon, 03/15/26	919,500	1,600,000	Akamai Technologies Inc., 0.375%, 09/01/27	1,496,800
Broadcasting — 0.6%			1,750,000	Bandwidth Inc., 0.250%, 03/01/26	1,141,000
865,000	fuboTV Inc., 3.250%, 02/15/26	419,957	250,000	Blackline Inc., 0.125%, 08/01/24	259,850
250,000	Liberty Media Corp.-Liberty Formula One, 2.250%, 08/15/27(a)	232,625	1,225,000	Dropbox Inc., Zero Coupon, 03/01/28	1,047,375
		<u>652,582</u>	1,850,000	Edgio Inc., 3.500%, 08/01/25	1,672,400
Business Services — 7.5%			721,000	GDS Holdings Ltd., 2.000%, 06/01/25	674,586
2,100,000	2U Inc., 2.250%, 05/01/25	1,441,175	1,992,000	i3 Verticals LLC, 1.000%, 02/15/25	1,716,855
1,000,000	BigBear.ai Holdings Inc., 6.000%, 12/15/26(a)	678,244	1,250,000	Lumentum Holdings Inc., 0.500%, 12/15/26	1,171,875
3,000,000	Perficient Inc., 0.125%, 11/15/26(a)	2,235,000	870,000	0.500%, 06/15/28(a)	697,740
1,610,000	Shift4 Payments Inc., Zero Coupon, 12/15/25	1,428,875	800,000	MakeMyTrip Ltd., Zero Coupon, 02/15/28	841,200
1,565,000	Stride Inc., 1.125%, 09/01/27	1,595,517	1,500,000	Match Group Financoco 3 Inc., 2.000%, 01/15/30(a)	1,323,750
1,500,000	TechTarget Inc., Zero Coupon, 12/15/26(a)	1,166,240	1,000,000	MercadoLibre Inc., 2.000%, 08/15/28	1,973,500
		<u>8,545,051</u>	1,000,000	PAR Technology Corp., 2.875%, 04/15/26	993,000
Cable and Satellite — 1.8%			1,500,000	Progress Software Corp., 1.000%, 04/15/26	1,414,500
	DISH Network Corp., Zero Coupon, 12/15/25	1,322,000	1,165,000	Q2 Holdings Inc., 0.750%, 06/01/26	926,758
2,000,000	3.375%, 08/15/26	690,500	640,000	Varonis Systems Inc., 1.250%, 08/15/25	710,080
Communications Equipment — 3.2%			1,118,000	Veritone Inc., 1.750%, 11/15/26(a)	674,154
250,000	Infinera Corp., 3.750%, 08/01/28(a)	248,375	1,050,000	Workiva Inc., 1.125%, 08/15/26	1,235,325
2,000,000	InterDigital Inc., 3.500%, 06/01/27(a)	1,748,000			<u>21,052,078</u>
2,000,000	Radius Global Infrastructure Inc., 2.500%, 09/15/26(a)	1,624,799	Consumer Services — 1.4%		
		<u>3,621,174</u>	470,000	NCL Corp. Ltd., 5.375%, 08/01/25	463,655
Computer Hardware — 2.3%			472,000	1.125%, 02/15/27(a)	297,960
1,500,000	3D Systems Corp., Zero Coupon, 11/15/26(a)	1,044,750	640,000	Topgolf Callaway Brands Corp., 2.750%, 05/01/26	828,800
					<u>1,590,415</u>

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Principal Amount		Market Value		Principal Amount		Market Value
CONVERTIBLE CORPORATE BONDS (Continued)						
	Diversified Industrial — 3.1%		\$	850,000	PetIQ Inc., 4.000%, 06/01/26	\$ 697,850
\$ 600,000	Chart Industries Inc., 1.000%, 11/15/24(a)	\$ 1,888,680		705,000	Sarepta Therapeutics Inc., 1.250%, 09/15/27(a)	729,323
1,363,000	Xometry Inc., 1.000%, 02/01/27(a)	1,621,834				<u>8,935,187</u>
		<u>3,510,514</u>			Materials — 0.1%	
	Energy and Utilities — 4.0%			233,000	Danimer Scientific Inc., 3.250%, 12/15/26(a)	123,490
1,908,000	Array Technologies Inc., 1.000%, 12/01/28(a)	1,701,973			Real Estate Investment Trusts — 3.6%	
795,000	Bloom Energy Corp., 2.500%, 08/15/25	1,109,423		1,500,000	Arbor Realty Trust Inc., 7.500%, 08/01/25(a)	1,366,500
950,000	Ormat Technologies Inc., 2.500%, 07/15/27(a)	1,093,450		275,000	Braemar Hotels & Resorts Inc., 4.500%, 06/01/26	263,792
750,000	Sunnova Energy International Inc., 2.625%, 02/15/28(a)	670,500		900,000	Pebblebrook Hotel Trust, 1.750%, 12/15/26	772,200
		<u>4,575,346</u>		750,000	Redwood Trust Inc., 7.750%, 06/15/27(a)	605,407
	Financial Services — 4.3%			1,300,000	Summit Hotel Properties Inc., 1.500%, 02/15/26	1,084,200
630,000	Digitalbridge Operating Co. LLC, 5.750%, 07/15/25(a)(b)	956,403				<u>4,092,099</u>
1,750,000	HCI Group Inc., 4.750%, 06/01/42(a)	1,362,375			Retail — 0.7%	
500,000	LendingTree Inc., 0.500%, 07/15/25	358,950		640,000	National Vision Holdings Inc., 2.500%, 05/15/25	794,432
1,750,000	SoFi Technologies Inc., Zero Coupon, 10/15/26(a)	1,197,832			Security Software — 6.0%	
1,750,000	Upstart Holdings Inc., 0.250%, 08/15/26	974,531		1,700,000	Cardlytics Inc., 1.000%, 09/15/25	1,005,550
		<u>4,850,091</u>		840,000	Nice Ltd., Zero Coupon, 09/15/25	778,260
	Food and Beverage — 0.4%			165,000	Nice Systems Inc., 1.250%, 01/15/24	372,281
500,000	Post Holdings Inc., 2.500%, 08/15/27(a)	496,250		1,500,000	Okta Inc., 0.125%, 09/01/25	1,260,000
	Health Care — 7.9%			1,995,000	Verint Systems Inc., 0.250%, 04/15/26	1,664,827
120,000	Alnylam Pharmaceuticals Inc., 1.000%, 09/15/27(a)	117,120		1,335,000	Zscaler Inc., 0.125%, 07/01/25	1,706,798
445,000	Coherus Biosciences Inc., 1.500%, 04/15/26	352,106				<u>6,787,716</u>
	CONMED Corp. 2.625%, 02/01/24	1,101,000			Semiconductors — 3.4%	
1,000,000				2,000,000	Impinj Inc., 1.125%, 05/15/27(a)	1,980,538
125,000		108,125		300,000	Teradyne Inc., 1.250%, 12/15/23	711,600
700,000	Cutera Inc., 2.250%, 03/15/26	1,079,713		1,097,000	Wolfspeed Inc., 0.250%, 02/15/28(a)	1,152,947
1,250,000		1,365,000				<u>3,845,085</u>
1,000,000	Halozyme Therapeutics Inc., 1.000%, 08/15/28(a)	938,750			Telecommunications — 2.2%	
1,500,000	Insulet Corp., 0.375%, 09/01/26	1,775,250		750,000	Infinera Corp., 2.500%, 03/01/27	687,912
750,000	Paratek Pharmaceuticals Inc., 4.750%, 05/01/24	670,950				

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Convertible Corporate Bonds (Continued)						
Telecommunications (Continued)						
\$ 1,500,000	Kaleyra Inc., 6.125%, 06/01/26(a)	\$ 1,196,938		8,113	Communications Equipment — 1.5% American Tower Corp., REIT.	\$ 1,741,861
700,000	Liberty Latin America Ltd., 2.000%, 07/15/24	615,590		600	Computer Hardware — 0.1% International Business Machines Corp.	71,286
		<u>2,500,440</u>				
Transportation — 2.1%						
1,000,000	Atlas Air Worldwide Holdings Inc., 1.875%, 06/01/24	1,604,000		4,000	Computer Software and Services — 0.0% Kyndryl Holdings Inc.†	33,080
800,000	Royal Caribbean Cruises Ltd., 6.000%, 08/15/25(a)	846,800		25,000	Consumer Products — 0.2% Swedish Match AB	247,800
		<u>2,450,800</u>				
TOTAL CONVERTIBLE CORPORATE BONDS.						
		<u>86,659,108</u>		3,600	Diversified Industrial — 0.3% Crane Holdings Co.	61,278
Shares						
MANDATORY CONVERTIBLE SECURITIES(c) — 7.0%						
Automotive: Parts and Accessories — 1.1%						
13,600	Aptiv plc, Ser. A, 5.500%, 06/15/23	1,294,720		1,000	ITT Inc.	65,340
Energy and Utilities — 2.9%						
	NextEra Energy Inc. 6.219%, 09/01/23	1,846,737		3,600	Textron Inc.	209,736
38,030	6.926%, 09/01/25	920,000				<u>336,354</u>
20,000	Spire Inc., Ser. A, 7.500%, 03/01/24	522,770			Energy and Energy Services — 0.1% Halliburton Co.	61,550
11,150		<u>3,289,507</u>				
Financial Services — 2.1%						
2,115	2020 Cash Mandatory Exchangeable Trust, 5.250%, 06/01/23	2,384,451		2,500	Financial Services — 2.0% Alleghany Corp.†	503,622
Health Care — 0.9%						
750	Danaher Corp., Ser. B, 5.000%, 04/15/23	1,010,617		600	American Express Co.	202,365
TOTAL MANDATORY CONVERTIBLE SECURITIES						
		<u>7,979,295</u>		2,500	Bank of America Corp.	75,500
COMMON STOCKS — 12.1%						
Aerospace — 0.1%						
500	The Boeing Co.†	60,540		1,900	Citigroup Inc.	79,173
Agriculture — 1.1%						
15,561	Bunge Ltd.	1,284,872		500	JPMorgan Chase & Co.	52,250
Automotive: Parts and Accessories — 0.0%						
5,000	Dana Inc.	57,150		2,000	Julius Baer Group Ltd.	88,173
Broadcasting — 0.1%						
18,000	Grupo Televisa SAB, ADR.	96,840		300	Morgan Stanley	23,703
Real Estate Investment Trusts — 1.9%						
				7,500	State Street Corp.	456,075
Retail — 0.1%						
				16,000	The Bank of New York Mellon Corp.	616,320
				1,200	The PNC Financial Services Group Inc.	179,304
						<u>2,276,485</u>
				600	Food and Beverage — 0.2% Pernod Ricard SA	111,050
				600	Remy Cointreau SA	100,494
						<u>211,544</u>
				2,000	Health Care — 1.4% ChemoCentryx Inc.†	103,320
				14,666	Enovis Corp.†	675,663
				1,200	Global Blood Therapeutics Inc.†	81,720
				500	Johnson & Johnson	81,680
				1,500	Merck & Co. Inc.	129,180
				12,000	Roche Holding AG, ADR	487,440
						<u>1,559,003</u>
				15,205	Real Estate Investment Trusts — 1.9% Crown Castle Inc.	2,197,883
				300	Retail — 0.1% Costco Wholesale Corp.	141,681

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Shares		Market Value
COMMON STOCKS (Continued)		
Semiconductors — 2.6%		
6,495	Broadcom Inc.	\$ 2,883,652
2,000	CyberOptics Corp.†	107,560
		<u>2,991,212</u>
Telecommunications — 0.4%		
600	Swisscom AG.	281,848
3,500	Verizon Communications Inc.	132,895
		<u>414,743</u>
	TOTAL COMMON STOCKS	<u>13,783,884</u>
Principal Amount		
U.S. GOVERNMENT OBLIGATIONS — 4.7%		
\$ 5,330,000	U.S. Treasury Bills, 2.592% to 3.297%††, 11/17/22 to 12/22/22.	<u>5,300,358</u>
	TOTAL INVESTMENTS — 100.0%	
	(Cost \$114,879,393)	<u>\$ 113,722,645</u>

- (a) Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (b) At September 30, 2022, the Fund held an investment in a restricted and illiquid security amounting to \$956,403 or 0.84% of total investments, which was valued under methods approved by the Board of Directors as follows:

Acquisition Principal Amount	Issuer	Acquisition Date	Acquisition Cost	09/30/22 Carrying Value Per Bond
\$630,000	Digitalbridge Operating Co. LLC, 5.750%, 07/15/25	07/17/20	\$769,626	\$1,518.1000

- (c) Mandatory convertible securities are required to be converted on the dates listed; they generally may be converted prior to these dates at the option of the holder.

† Non-income producing security.

†† Represents annualized yields at dates of purchase.

ADR American Depositary Receipt

REIT Real Estate Investment Trust