

The Gabelli Convertible and Income Securities Fund Inc.

Schedule of Investments — June 30, 2024 (Unaudited)

Principal Amount	Market Value	Principal Amount	Market Value
CONVERTIBLE CORPORATE BONDS — 79.8%		Consumer Services — 2.1%	
Aerospace — 1.5%		\$ 1,000,000 Live Nation Entertainment Inc.,	
\$ 1,000,000	Rocket Lab USA Inc.,	3.125%, 01/15/29	\$ 1,107,922
	4.250%, 02/01/29(a)	400,000 Uber Technologies Inc., Ser. 2028,	
	\$ 1,170,625	0.875%, 12/01/28(a)	476,600
			<u>1,584,522</u>
Automotive — 1.4%		Energy and Utilities — 19.1%	
1,250,000	Rivian Automotive Inc.,	1,308,000	Array Technologies Inc.,
	3.625%, 10/15/30(a)		1.000%, 12/01/28
	1,082,449		1,060,081
Broadcasting — 2.1%			Bloom Energy Corp.
865,000	fuboTV Inc.,	1,000,000	3.000%, 06/01/28
	3.250%, 02/15/26		972,235
1,000,000	Liberty Media Corp.-Liberty Formula One,	100,000	3.000%, 06/01/29
	2.250%, 08/15/27		88,550
	1,065,662	1,100,000	CMS Energy Corp.,
	<u>1,585,743</u>		3.375%, 05/01/28
Business Services — 3.8%			1,081,850
1,000,000	BigBear.ai Holdings Inc.,	400,000	Kosmos Energy Ltd.,
	6.000%, 12/15/26(a)		3.125%, 03/15/30(a)
	724,755		419,500
1,800,000	MicroStrategy Inc.,	1,000,000	Nabors Industries Inc.,
	2.250%, 06/15/32(a)		1.750%, 06/15/29
	1,711,835		729,000
400,000	Zillow Group Inc.,	1,925,000	NextEra Energy Partners LP,
	1.375%, 09/01/26		2.500%, 06/15/26(a)
	486,245		1,763,787
	<u>2,922,835</u>	1,000,000	Northern Oil & Gas Inc.,
Computer Software and Services — 12.4%			3.625%, 04/15/29
1,375,000	Akamai Technologies Inc.,		1,154,750
	1.125%, 02/15/29(a)	500,000	Ormat Technologies Inc.,
150,000	Alibaba Group Holding Ltd.,		2.500%, 07/15/27
	0.500%, 06/01/31(a)		496,500
1,350,000	CSG Systems International Inc.,	1,345,000	PG&E Corp.,
	3.875%, 09/15/28(a)		4.250%, 12/01/27(a)
	1,257,525		1,358,114
	Lumentum Holdings Inc.	2,250,000	PNM Resources Inc.,
1,250,000	0.500%, 12/15/26		5.750%, 06/01/54(a)
750,000	1.500%, 12/15/29		2,208,375
1,050,000	PagerDuty Inc.,	1,400,000	PPL Capital Funding Inc.,
	1.500%, 10/15/28(a)		2.875%, 03/15/28
	1,132,928	800,000	Stem Inc.,
1,000,000	PAR Technology Corp.,		4.250%, 04/01/30(a)
	1.500%, 10/15/27		334,720
	936,000	1,910,000	Sunnova Energy International Inc.,
1,000,000	Progress Software Corp.,		2.625%, 02/15/28
	3.500%, 03/01/30(a)		692,709
700,000	Rapid7 Inc.,	1,000,000	WEC Energy Group Inc.,
	1.250%, 03/15/29(a)		4.375%, 06/01/29(a)
	663,549		996,000
1,118,000	Veritone Inc.,		<u>14,700,521</u>
	1.750%, 11/15/26	Financial Services — 5.0%	
650,000	Vertex Inc.,	400,000	Bread Financial Holdings Inc.,
	0.750%, 05/01/29(a)		4.250%, 06/15/28
	777,635		536,331
	<u>9,509,087</u>	700,000	Coinbase Global Inc.,
Consumer Products — 0.1%			0.250%, 04/01/30(a)
100,000	Spectrum Brands Inc.,		677,600
	3.375%, 06/01/29(a)	900,000	Global Payments Inc.,
	96,800		1.500%, 03/01/31(a)
			828,450
		750,000	HCI Group Inc.,
			4.750%, 06/01/42
			979,725
		900,000	SoFi Technologies Inc.,
			1.250%, 03/15/29(a)
			840,600
			<u>3,862,706</u>

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Schedule of Investments (Continued) — June 30, 2024 (Unaudited)

Principal Amount		Market Value	Principal Amount		Market Value
CONVERTIBLE CORPORATE BONDS (Continued)			Security Software — 1.2%		
Food and Beverage — 2.5%			\$ 1,100,000 Cardlytics Inc.,		
\$ 800,000	Fomento Economico Mexicano SAB de CV,		4.250%, 04/01/29(a)	\$ 894,850	
	2.625%, 02/24/26	\$ 849,567	Semiconductors — 5.1%		
1,000,000	The Chefs' Warehouse Inc.,		200,000 Impinj Inc.,		
	2.375%, 12/15/28	1,114,361	1.125%, 05/15/27	310,365	
		<u>1,963,928</u>	1,100,000 indie Semiconductor Inc.,		
			4.500%, 11/15/27(a)	1,101,100	
Health Care — 13.4%			750,000 MKS Instruments Inc.,		
1,000,000	Amphastar Pharmaceuticals Inc.,	958,789	1.250%, 06/01/30(a)	802,265	
750,000	Coherus Biosciences Inc.,		600,000 ON Semiconductor Corp.,		
	1.500%, 04/15/26	551,252	0.500%, 03/01/29	577,050	
4,000,000	Cutera Inc.,		2,100,000 Wolfspeed Inc.,		
	2.250%, 06/01/28	818,002	1.875%, 12/01/29	1,167,600	
250,000	Dexcom Inc.,			<u>3,958,380</u>	
	0.375%, 05/15/28	245,500	Telecommunications — 4.0%		
1,000,000	Evolent Health Inc.,		1,250,000 Infinera Corp.,		
	3.500%, 12/01/29(a)	904,750	3.750%, 08/01/28	1,360,000	
1,000,000	Exact Sciences Corp.,		1,700,000 Liberty Latin America Ltd.,		
	2.000%, 03/01/30(a)	887,000	2.000%, 07/15/24	1,692,733	
500,000	Haemonetics Corp.,			<u>3,052,733</u>	
	2.500%, 06/01/29(a)	492,250	Transportation — 0.8%		
1,500,000	Halozyyme Therapeutics Inc.,		700,000 Air Transport Services Group Inc.,		
	1.000%, 08/15/28	1,671,135	3.875%, 08/15/29(a)	595,675	
500,000	Immunocore Holdings plc,		TOTAL CONVERTIBLE CORPORATE		
	2.500%, 02/01/30(a)	413,200	BONDS		
800,000	Jazz Investments I Ltd.,			<u>61,285,814</u>	
	2.000%, 06/15/26	771,400	Shares		
250,000	Pacira BioSciences Inc.,		MANDATORY CONVERTIBLE SECURITIES(b) — 7.6%		
	2.125%, 05/15/29(a)	249,125	Diversified Industrial — 1.8%		
1,250,000	Sarepta Therapeutics Inc.,		25,000 Chart Industries Inc., Ser. B,		
	1.250%, 09/15/27	1,611,250	6.750%, 12/15/25	1,421,000	
400,000	TransMedics Group Inc.,		Energy and Utilities — 2.2%		
	1.500%, 06/01/28	702,957	40,000 NextEra Energy Inc.,		
		<u>10,276,610</u>	6.926%, 09/01/25	1,659,600	
Metals and Mining — 1.2%			Health Care — 2.1%		
1,000,000	MP Materials Corp.,		34,000 BrightSpring Health Services Inc.,		
	3.000%, 03/01/30(a)	903,244	6.750%, 02/01/27	1,600,380	
Real Estate Investment Trusts — 4.1%			Specialty Chemicals — 1.5%		
750,000	Redwood Trust Inc.,		25,000 Albemarle Corp.,		
	7.750%, 06/15/27	728,906	7.250%, 03/01/27	1,166,500	
600,000	Rexford Industrial Realty LP,		TOTAL MANDATORY CONVERTIBLE		
	4.125%, 03/15/29(a)	586,200	SECURITIES		
2,000,000	Summit Hotel Properties Inc.,			<u>5,847,480</u>	
	1.500%, 02/15/26	1,810,000			
		<u>3,125,106</u>			

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Shares	Market Value	Shares	Market Value
COMMON STOCKS — 5.7%		Retail — 0.2%	
Aerospace — 0.1%		200	Costco Wholesale Corp. \$ 169,998
400	The Boeing Co.† \$ 72,804	Telecommunications — 0.2%	
Automotive: Parts and Accessories — 0.0%		200	Swisscom AG 112,527
2,000	Dana Inc. 24,240	TOTAL COMMON STOCKS	
Broadcasting — 0.1%		4,395,410	
35,000	Grupo Televisa SAB, ADR 96,950	Principal Amount	
Computer Hardware — 0.1%		U.S. GOVERNMENT OBLIGATIONS — 6.9%	
400	International Business Machines Corp. 69,180	U.S. Treasury Bills,	
Diversified Industrial — 0.7%		5.288% to 5.320%††, 08/08/24 to	
1,000	General Electric Co. 158,970	09/05/24. 5,263,896	
800	ITT Inc. 103,344	TOTAL INVESTMENTS — 100.0%	
3,300	Textron Inc. 283,338	(Cost \$87,340,170) \$ 76,792,600	
	<u>545,652</u>		
Energy and Energy Services — 0.1%			
1,200	Halliburton Co. 40,536	(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.	
Entertainment — 0.0%		(b) 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.	
7,500	Ollamani SAB† 17,091	† Non-income producing security.	
1,000	Paramount Global, Cl. B. 10,390	†† Represents annualized yields at dates of purchase.	
	<u>27,481</u>	ADR American Depositary Receipt	
Financial Services — 2.2%		CDI CHESS (Australia) Depositary Interest	
1,200	American Express Co. 277,860		
1,000	Citigroup Inc. 63,460		
400	JPMorgan Chase & Co., CDI. 80,904		
600	Julius Baer Group Ltd. 33,524		
300	Morgan Stanley 29,157		
6,200	State Street Corp. 458,800		
12,000	The Bank of New York Mellon Corp. 718,680		
300	The PNC Financial Services Group Inc. 46,644		
	<u>1,709,029</u>		
Food and Beverage — 0.2%			
600	Pernod Ricard SA 81,413		
400	Remy Cointreau SA. 33,371		
	<u>114,784</u>		
Health Care — 0.9%			
400	Johnson & Johnson 58,464		
1,300	Merck & Co. Inc. 160,940		
1,700	Perrigo Co. plc 43,656		
6,000	Pfizer Inc. 167,880		
8,000	Roche Holding AG, ADR 277,360		
	<u>708,300</u>		
Real Estate Investment Trusts — 0.9%			
7,205	Crown Castle Inc. 703,929		