

GABELLI CONVERTIBLE & INCOME SECURITIES FUND INC

Form NSAR-A

August 30, 2010

PAGE 1  
000 A000000 06/30/2010  
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  
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 PNC GLOBAL INVESTMENT SERVICING  
010 B000002 84-1761  
010 C010002 WILMINGTON  
010 C020002 DE  
010 C030002 19809  
012 A000001 COMPUTERSHARE TRUST COMPANY, N.A.  
012 B000001 84-05925  
012 C010001 CANTON  
012 C020001 MA  
012 C030001 02021  
012 C040001 1011  
013 A000001 PRICEWATERHOUSECOOPERS LLP  
013 B010001 NEW YORK  
013 B020001 NY  
PAGE 2  
013 B030001 10017  
014 A000001 GABELLI & COMPANY, INC.  
014 B000001 8-21373  
015 A000001 STATE STREET BANK AND TRUST COMPANY  
015 B000001 C  
015 C010001 BOSTON

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

015 C020001 MA  
015 C030001 02110  
015 E010001 X  
018 000000 Y  
019 A000000 Y  
019 B000000 31  
019 C000000 GABELLIGRP  
020 A000001 GABELLI & COMPANY, INC.  
020 B000001 13-2885006  
020 C000001 16  
020 A000002 BNY CONVERGEX EXECUTION SOLUTIONS LLC  
020 B000002 13-3989198  
020 C000002 1  
020 A000003 HANDELSBANKEN MARKETS SECURITIES, INC.  
020 B000003 11-3257438  
020 C000003 1  
021 000000 18  
022 A000001 BARCLAYS CAPITAL, INC.  
022 B000001 06-1031656  
022 C000001 35815  
022 D000001 20507  
022 A000002 DAIWA SECURITIES AMERICA, INC.  
022 B000002 13-5680329  
022 C000002 20439  
022 D000002 0  
022 A000003 SHISEIDO CO. LTD.  
022 C000003 0  
022 D000003 2730  
022 A000004 CONSOL ENERGY, INC.  
022 B000004 51-0337383  
022 C000004 0  
022 D000004 1913  
022 A000005 MILLER TABAK + CO. LLC  
022 B000005 13-3086847  
022 C000005 0  
022 D000005 1523  
022 A000006 OPPENHEIMER & CO., INC.  
022 B000006 13-5657518  
022 C000006 1495  
022 D000006 0  
022 A000007 CITIGROUP GLOBAL MARKETS, INC.  
022 B000007 11-2418191  
022 C000007 1158  
022 D000007 0  
022 A000008 J.P. MORGAN SECURITIES, INC.  
PAGE 3  
022 B000008 13-3379014  
022 C000008 1010  
022 D000008 0  
022 A000009 GENCORP, INC.  
022 B000009 34-0244000  
022 C000009 0  
022 D000009 1000  
022 A000010 SALMAN PARTNERS (USA) INC.  
022 B000010 89-2534546  
022 C000010 684  
022 D000010 0  
023 C000000 61139  
023 D000000 29759  
024 000000 Y  
025 A000001 THE BANK OF NEW YORK MELLON CORP.  
025 B000001 13-2614959

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

025 C000001 E  
 025 D000001 741  
 025 A000002 JPMORGAN CHASE & CO.  
 025 B000002 13-3379014  
 025 C000002 E  
 025 D000002 183  
 026 A000000 N  
 026 B000000 Y  
 026 C000000 N  
 026 D000000 Y  
 026 E000000 N  
 026 F000000 Y  
 026 G010000 N  
 026 G020000 Y  
 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  
 028 D040000 0  
 028 E010000 0  
 028 E020000 0  
 028 E030000 0  
 PAGE 4  
 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  
 042 B000000 0  
 042 C000000 0  
 042 D000000 0  
 042 E000000 0  
 042 F000000 0

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

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
	PAGE	5
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	Y
052	000000	N
053	A000000	Y
053	B000000	Y
053	C000000	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
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

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

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

PAGE 6

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  
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  
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

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

070 P010000 Y  
 070 P020000 N  
 070 Q010000 N  
 070 Q020000 N  
 070 R010000 Y  
     PAGE 7  
 070 R020000 N  
 071 A000000 21917  
 071 B000000 17100  
 071 C000000 73572  
 071 D000000 23  
 072 A000000 6  
 072 B000000 1162  
 072 C000000 641  
 072 D000000 0  
 072 E000000 0  
 072 F000000 512  
 072 G000000 0  
 072 H000000 26  
 072 I000000 23  
 072 J000000 17  
 072 K000000 0  
 072 L000000 51  
 072 M000000 34  
 072 N000000 0  
 072 O000000 0  
 072 P000000 0  
 072 Q000000 23  
 072 R000000 28  
 072 S000000 3  
 072 T000000 0  
 072 U000000 0  
 072 V000000 0  
 072 W000000 37  
 072 X000000 754  
 072 Y000000 119  
 072 Z000000 1168  
 072AA000000 0  
 072BB000000 363  
 072CC010000 0  
 072CC020000 1880  
 072DD010000 376  
 072DD020000 0  
 072EE000000 0  
 073 A010000 0.0300  
 073 A020000 0.0000  
 073 B000000 0.0000  
 073 C000000 0.1900  
 074 A000000 14  
 074 B000000 0  
 074 C000000 27169  
 074 D000000 31460  
 074 E000000 3452  
 074 F000000 36281  
 074 G000000 0  
 074 H000000 0  
 074 I000000 1  
     PAGE 8  
 074 J000000 58  
 074 K000000 0  
 074 L000000 496  
 074 M000000 89

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

074	N000000	99020
074	O000000	573
074	P000000	88
074	Q000000	0
074	R010000	0
074	R020000	0
074	R030000	0
074	R040000	141
074	S000000	24139
074	T000000	74079
074	U010000	13255
074	U020000	0
074	V010000	5.59
074	V020000	0.00
074	W000000	0.0000
074	X000000	6173
074	Y000000	0
075	A000000	0
075	B000000	102430
076	000000	5.61
077	A000000	N
078	000000	N
080	C000000	0
081	B000000	0
082	B000000	0
083	B000000	0
084	B000000	0
086	A010000	125
086	A020000	736
086	B010000	0
086	B020000	0
086	C010000	0
086	C020000	0
086	D010000	0
086	D020000	0
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% SERIES B CUMULATIVE PREFERRED STOCK
087	B020000	36240B307
087	B030000	GCVPRB
088	A000000	N
088	B000000	N
	PAGE	9
088	C000000	N
088	D000000	Y
SIGNATURE	JOSEPH H. EGAN	
TITLE	ACTING TREASURER	