

GABELLI CONVERTIBLE & INCOME SECURITIES FUND INC

Form NSAR-B

March 01, 2010

PAGE 1
000 B000000 12/31/2009
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-B

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 37
 020 A000002 ALLEN & CO. LLC
 020 B000002 13-4193615
 020 C000002 6
 020 A000003 BNY CONVERGEX EXECUTION SOLUTIONS LLC
 020 B000003 13-3989198
 020 C000003 3
 020 A000004 KNIGHT EQUITY MARKETS, L.P.
 020 B000004 22-3660471
 020 C000004 2
 020 A000005 TICONDEROGA SECURITIES LLC
 020 C000005 1
 020 A000006 PULSE TRADING, INC.
 020 B000006 04-3573598
 020 C000006 1
 021 000000 51
 022 A000001 BARCLAYS CAPITAL, INC.
 022 B000001 06-1031656
 022 C000001 59896
 022 D000001 31064
 022 A000002 DAIWA SECURITIES AMERICA, INC.
 022 B000002 13-5680329
 022 C000002 67777
 022 D000002 2216
 022 A000003 GOLDMAN SACHS & CO.
 022 B000003 13-5108800
 022 C000003 4863
 022 D000003 0
 022 A000004 ABBOTT LABORATORIES
 022 B000004 36-0698440
 022 C000004 0
 022 D000004 3540
 022 A000005 OPPENHEIMER & CO., INC.
 022 B000005 13-5657518
 022 C000005 2716
 022 D000005 0
 PAGE 3
 022 A000006 KKR & CO. LP
 022 B000006 26-0426107
 022 C000006 0
 022 D000006 1800
 022 A000007 CREDIT SUISSE SECURITIES (USA) LLC
 022 B000007 05-0546650
 022 C000007 1760
 022 D000007 0
 022 A000008 ROCHE HOLDING, INC.
 022 B000008 51-0304944
 022 C000008 0
 022 D000008 1425
 022 A000009 SINCLAIR BROADCASTING GROUP, INC.
 022 B000009 52-1494660
 022 C000009 0
 022 D000009 1372

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

022	A000010	APPLIED MATERIALS, INC.	
022	B000010	94-1655526	
022	C000010	0	
022	D000010	1100	
023	C000000	141717	
023	D000000	44835	
024	000000	Y	
025	A000001	THE BANK OF NEW YORK MELLON CORP.	
025	B000001	13-2614959	
025	C000001	E	
025	D000001	224	
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	
	PAGE	4	
028	D030000	0	
028	D040000	0	
028	E010000	0	
028	E020000	0	
028	E030000	0	
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	

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

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
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
	PAGE	5
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	Y
052	000000	N
053	A000000	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

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

```

060 A000000 Y
060 B000000 Y
061 000000 0
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
    PAGE 6
062 M000000 0.0
062 N000000 0.0
062 O000000 0.0
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

```

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

070	N020000	N	
070	O010000	N	
070	O020000	N	
070	P010000	Y	
070	P020000	N	
	PAGE	7	
070	Q010000	N	
070	Q020000	N	
070	R010000	Y	
070	R020000	N	
071	A000000		41825
071	B000000		46063
071	C000000		58653
071	D000000	71	
072	A000000	12	
072	B000000		2494
072	C000000		1210
072	D000000		0
072	E000000		0
072	F000000		942
072	G000000		0
072	H000000		52
072	I000000		46
072	J000000		34
072	K000000		0
072	L000000		105
072	M000000		67
072	N000000		0
072	O000000		0
072	P000000		0
072	Q000000		45
072	R000000		52
072	S000000		8
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		59
072	X000000		1410
072	Y000000		1
072	Z000000		2295
072AA	000000		0
072BB	000000		6275
072CC	010000		20760
072CC	020000		0
072DD	010000		1111
072DD	020000		0
072EE	000000		0
073	A010000		0.0900
073	A020000		0.0000
073	B000000		0.0000
073	C000000		0.3300
074	A000000		1
074	B000000		0
074	C000000		33805
074	D000000		29055
074	E000000		2201
074	F000000		37107
	PAGE	8	
074	G000000		0
074	H000000		0
074	I000000		2
074	J000000		5

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

074	K000000	0
074	L000000	376
074	M000000	91
074	N000000	102643
074	O000000	0
074	P000000	335
074	Q000000	0
074	R010000	0
074	R020000	0
074	R030000	0
074	R040000	135
074	S000000	24139
074	T000000	78034
074	U010000	13130
074	U020000	0
074	V010000	5.94
074	V020000	0.00
074	W000000	0.0000
074	X000000	6276
074	Y000000	0
075	A000000	0
075	B000000	94194
076	000000	5.81
077	A000000	Y
077	B000000	Y
077	C000000	N
077	D000000	N
077	E000000	N
077	F000000	N
077	G000000	N
077	H000000	N
077	I000000	N
077	J000000	N
077	K000000	N
077	L000000	N
077	M000000	N
077	N000000	N
077	O000000	N
077	P000000	N
077	Q010000	N
077	Q020000	N
077	Q030000	N
078	000000	N
080	A000000	ST. PAUL FIRE & MARINE INSURANCE COMPANY
080	B000000	N/A
080	C000000	23300
081	A000000	Y
	PAGE	9
081	B000000	39
082	A000000	N
082	B000000	0
083	A000000	N
083	B000000	0
084	A000000	N
084	B000000	0
085	A000000	Y
085	B000000	N
086	A010000	162
086	A020000	814
086	B010000	0
086	B020000	0
086	C010000	0

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

086	C020000	0
086	D010000	12
086	D020000	273
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
088	C000000	N
088	D000000	Y
SIGNATURE	RICHARD RUSSELL	
TITLE	ASSISTANT TREASURER	