

Edgar Filing: GDL FUND - Form NSAR-B

GDL FUND

Form NSAR-B

February 29, 2012

PAGE 1
000 B000000 12/31/2011
000 C000000 0001378701
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 GDL FUND
001 B000000 811-21969
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 BNY MELLON INVESTMENT SERVICING (US) INC.
010 B000002 84-01761
010 C010002 WILMINGTON
010 C020002 DE
010 C030002 19809
012 A000001 AMERICAN STOCK TRANSFER & TRUST COMPANY
012 B000001 84-00416
012 C010001 NEW YORK
012 C020001 NY
012 C030001 10038
013 A000001 ERNST & YOUNG LLP
013 B010001 PHILADELPHIA
013 B020001 PA
013 B030001 19103
PAGE 2
014 A000001 GABELLI & COMPANY, INC.
014 B000001 8-21373
014 A000002 G.DISTRIBUTORS, LLC
014 B000002 8-68697
015 A000001 THE BANK OF NEW YORK MELLON
015 B000001 C

Edgar Filing: GDL FUND - Form NSAR-B

015 C010001 EVERETT
015 C020001 MA
015 C030001 02149
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 529
020 A000002 BNY CONVERGEX EXECUTION SOLUTIONS LLC
020 B000002 13-3989198
020 C000002 130
020 A000003 TICONDEROGA SECURITIES LLC
020 B000003 80-0448316
020 C000003 40
020 A000004 GMP SECURITIES LP
020 C000004 30
020 A000005 DAIWA SECURITIES AMERICA, INC.
020 B000005 13-5680329
020 C000005 23
020 A000006 BMO NESBITT BURNS SECURITIES LTD.
020 B000006 10-3854261
020 C000006 13
020 A000007 MORGAN STANLEY & CO., INC.
020 B000007 13-2655998
020 C000007 10
020 A000008 DEUTSCHE BANK SECURITIES, INC.
020 B000008 13-2730828
020 C000008 9
020 A000009 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.
020 B000009 13-5674085
020 C000009 8
020 A000010 ITG, INC.
020 B000010 95-4339369
020 C000010 8
021 000000 841
022 A000001 BARCLAYS CAPITAL, INC.
022 B000001 06-1031656
022 C000001 1019811
022 D000001 938010
022 A000002 BHP BILLITON LTD.
022 C000002 0
022 D000002 31000
PAGE 3
022 A000003 STATOIL ASA
022 C000003 0
022 D000003 29726
022 A000004 DANAHER CORP.
022 B000004 59-1995548
022 C000004 0
022 D000004 28033
022 A000005 SANOFI
022 B000005 13-3529324
022 C000005 0
022 D000005 25900
022 A000006 ARCH COAL, INC.
022 B000006 43-0921172
022 C000006 0
022 D000006 23366
022 A000007 SCHNEIDER ELECTRIC SA

Edgar Filing: GDL FUND - Form NSAR-B

| | | |
|-----|---------|-------------------------------|
| 022 | C000007 | 0 |
| 022 | D000007 | 22672 |
| 022 | A000008 | PFIZER, INC. |
| 022 | B000008 | 13-5315170 |
| 022 | C000008 | 0 |
| 022 | D000008 | 18881 |
| 022 | A000009 | DELL, INC. |
| 022 | B000009 | 74-2487834 |
| 022 | C000009 | 0 |
| 022 | D000009 | 18602 |
| 022 | A000010 | HONEYWELL INTERNATIONAL, INC. |
| 022 | B000010 | 22-2640650 |
| 022 | C000010 | 0 |
| 022 | D000010 | 18091 |
| 023 | C000000 | 1034434 |
| 023 | D000000 | 1524341 |
| 024 | 000000 | N |
| 026 | A000000 | N |
| 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 |
| 028 | B010000 | 0 |
| 028 | B020000 | 0 |
| 028 | B030000 | 0 |
| 028 | B040000 | 0 |
| | PAGE | 4 |
| 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 |
| 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 |

Edgar Filing: GDL FUND - Form NSAR-B

| | | |
|-----|---------|-------|
| 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 | 0.500 |
| 048 | A010000 | 0 |
| 048 | A020000 | 0.000 |
| 048 | B010000 | 0 |
| 048 | B020000 | 0.000 |
| 048 | C010000 | 0 |
| 048 | C020000 | 0.000 |
| | PAGE | 5 |
| 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 | 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 | N |
| 054 | I000000 | N |
| 054 | J000000 | Y |
| 054 | K000000 | N |
| 054 | L000000 | N |
| 054 | M000000 | Y |
| 054 | N000000 | N |
| 054 | O000000 | N |

Edgar Filing: GDL FUND - Form NSAR-B

055 A000000 N
055 B000000 N
056 000000 Y
057 000000 N
058 A000000 N
059 000000 Y
060 A000000 N
060 B000000 N
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
PAGE 6
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 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 Y
070 I020000 N
070 J010000 Y
070 J020000 Y
070 K010000 Y

Edgar Filing: GDL FUND - Form NSAR-B

070 K020000 N
 070 L010000 Y
 070 L020000 Y
 070 M010000 Y
 070 M020000 Y
 PAGE 7
 070 N010000 Y
 070 N020000 N
 070 O010000 N
 070 O020000 N
 070 P010000 Y
 070 P020000 N
 070 Q010000 N
 070 Q020000 N
 070 R010000 Y
 070 R020000 Y
 071 A000000 1128591
 071 B000000 1186932
 071 C000000 336281
 071 D000000 336
 072 A000000 12
 072 B000000 340
 072 C000000 3366
 072 D000000 0
 072 E000000 0
 072 F000000 3590
 072 G000000 0
 072 H000000 109
 072 I000000 19
 072 J000000 72
 072 K000000 0
 072 L000000 144
 072 M000000 134
 072 N000000 0
 072 O000000 0
 072 P000000 10397
 072 Q000000 45
 072 R000000 15
 072 S000000 69
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 750
 072 X000000 15344
 072 Y000000 0
 072 Z000000 -11638
 072AA000000 19988
 072BB000000 0
 072CC010000 0
 072CC020000 4390
 072DD010000 330
 072DD020000 0
 072EE000000 8268
 073 A010000 0.0200
 073 A020000 0.0000
 073 B000000 0.3900
 073 C000000 0.8700
 PAGE 8
 074 A000000 1624
 074 B000000 0
 074 C000000 165192
 074 D000000 4368

Edgar Filing: GDL FUND - Form NSAR-B

| | | |
|-----|---------|--|
| 074 | E000000 | 0 |
| 074 | F000000 | 264223 |
| 074 | G000000 | 0 |
| 074 | H000000 | 0 |
| 074 | I000000 | 644 |
| 074 | J000000 | 3062 |
| 074 | K000000 | 0 |
| 074 | L000000 | 1129 |
| 074 | M000000 | 766 |
| 074 | N000000 | 441008 |
| 074 | O000000 | 496 |
| 074 | P000000 | 1542 |
| 074 | Q000000 | 0 |
| 074 | R010000 | 0 |
| 074 | R020000 | 923 |
| 074 | R030000 | 0 |
| 074 | R040000 | 144280 |
| 074 | S000000 | 0 |
| 074 | T000000 | 293767 |
| 074 | U010000 | 21079 |
| 074 | U020000 | 0 |
| 074 | V010000 | 13.94 |
| 074 | V020000 | 0.00 |
| 074 | W000000 | 0.0000 |
| 074 | X000000 | 14024 |
| 074 | Y000000 | 30550 |
| 075 | A000000 | 0 |
| 075 | B000000 | 449431 |
| 076 | 000000 | 11.80 |
| 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 |
| | PAGE | 9 |
| 077 | Q030000 | N |
| 078 | 000000 | N |
| 080 | A000000 | TRAVELERS-ST. PAUL FIRE & MARINE INSURANCE |
| 080 | B000000 | GREAT AMERICAN INSURANCE COMPANY |
| 080 | C000000 | 27375 |
| 081 | A000000 | Y |
| 081 | B000000 | 36 |
| 082 | A000000 | N |
| 082 | B000000 | 0 |
| 083 | A000000 | N |
| 083 | B000000 | 0 |
| 084 | A000000 | N |
| 084 | B000000 | 0 |
| 085 | A000000 | Y |

Edgar Filing: GDL FUND - Form NSAR-B

085 B000000 N
086 A010000 0
086 A020000 0
086 B010000 89
086 B020000 1133
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 361570104
087 A030000 GDL
087 B010000 7.000% SERIES B CUMULATIVE PREFERRED SHARES
087 B020000 361570302
087 B030000 GDL PR B
088 A000000 N
088 B000000 N
088 C000000 N
088 D000000 Y
SIGNATURE SCOTT R. FUCHS
TITLE ASSISTANT TREASURER