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GABELLI UTILITY TRUST Form NT-NSAR March 02, 2006

UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, DC 20549

FORM 12b-25

10141 122 20
SEC FILE NUMBER: 811-09243
CUSIP NUMBER:
NOTIFICATION OF LATE FILING (Check One): []Form 10K []Form 20-F []Form 11-K []Form 10-Q []Form 10-D [XX]Form N-SAR []Form N-CSR
FOR PERIOD ENDED: 12/31/05
Read Instructions (on back page) Before Preparing Form. Please Print or Type.
NOTHING IN THIS FORM SHALL BE CONSTRUED TO IMPLY THAT THE COMMISSION HAS VERIFIED ANY INFORMATION CONTAINED HEREIN.
If the notification relates to a portion of the filing checked above, identify the Item(s) to which the notification relates:
PART I - REGISTRANT INFORMATION
Full Name of Registrant: The Gabelli Utility Trust
Former Name if applicable:
Address of principal executive office: One Corporate Center
City, state and zip code: Rye, New York 10580-1422
PART II - RULES 12b-25 (b) AND (c)
If the subject report could not be filed without unreasonable effort or expense and the registrant seeks relief pursuant to Rule $12b-25(b)$ the following should be completed. (Check box if appropriate.) [X]
(a) The reason described in reasonable detail in Part III of this form could not be eliminated without unreasonable effort or expense;

(b) The subject annual report, semi-annual report, transition report on Form 10-K, 20-F, 11-K, Form N-SAR or Form N-CSR, or portion

report or transition report on Form 10-Q or subject distribution report on Form 10D, or portion thereof will be filed on or before the fifth

thereof will be filed on or before the 15th calendar day following the prescribed due date: or the subject quarterly

calendar day following the prescribed due date; and

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(c) The accountant's statement or other exhibit require by Rule 12b-25 (c) has been attached if applicable.

PART III - NARRATIVE

State below in reasonable detail the reasons why Forms 10-K, 20-F 11-K, 10-Q, 10-D, N-SAR, N-CSR or the transition report or portion thereof, could not be filed within the prescribed time period.

Additional time is needed to further review the document being filed so that appropriate Annual Report certification can be made.

PART IV - OTHER INFORMATION

(1) Name and telephone number of person to contact in regard to this notification:

Name: Bruce N. Alpert Telephone: 914-921-5105

- (2) Have all other periodic reports required under Section 13 or 15(d) of the Securities Exchange Act of 1934 or Section 30 of the Investment Company Act of 1940 during the preceding 12 months or for such shorter period that the Registrant was required to file such report(s) been filed? If the answer is no, identify report(s).
- (3) Is it anticipated that any significant change in results of operations from the corresponding period for the last fiscal year will be reflected by the earnings statements to be included in the subject report or portion thereof?

 No

If so: attach an explanation of the anticipated change, both narratively and quantitatively, and, if appropriate, state the reasons why a reasonable estimate of the results cannot be made.

The Gabelli Utility Trust (Name of Registrant as Specified in Charter)

has caused this notification to be signed on its behalf by the undersigned thereunto duly authorized.

Date: 03/02/06

By: /s/ Joseph H. Egan

Joseph H. Egan

Assistant Treasurer

Instruction.

The form may be signed by an executive officer of the registrant or by any other duly authorized representative. The name and title of the person signing the form shall be typed or printed beneath the signature. If the statement is signed on behalf of the registrant by an authorized representative (other than an executive officer), evidence of the representative's authority to sign on behalf of the registrant shall be filed with the form.

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ATTENTION

Intentional misstatements or omissions of fact constitute Federal Criminal Violations (See 18 U.S.C. 1001).