

Edgar Filing: GDL FUND - Form NSAR-A

GDL FUND  
Form NSAR-A  
August 27, 2012

PAGE 1  
000 A000000 06/30/2012  
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

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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 114  
020 A000002 BNY CONVERGEX EXECUTION SOLUTIONS LLC  
020 B000002 13-3989198  
020 C000002 39  
020 A000003 GOLDMAN, SACHS & CO.  
020 B000003 13-5108880  
020 C000003 25  
020 A000004 BMO NESBITT BURNS SECURITIES LTD.  
020 B000004 10-3854261  
020 C000004 21  
020 A000005 MKM PARTNERS LLC  
020 B000005 13-4171600  
020 C000005 18  
020 A000006 GMP SECURITIES LP  
020 C000006 15  
020 A000007 STIFEL, NICOLAUS & CO., INC.  
020 B000007 43-0538770  
020 C000007 11  
020 A000008 GUGGENHEIM INVESTOR SERVICES, LLC  
020 B000008 30-0003311  
020 C000008 11  
020 A000009 MAXIM GROUP LLC  
020 B000009 04-3640096  
020 C000009 11  
020 A000010 ITG, INC.  
020 B000010 95-4339369  
020 C000010 10  
021 000000 291  
022 A000001 BARCLAYS CAPITAL, INC.  
022 B000001 06-1031656  
022 C000001 343589  
022 D000001 317008  
022 A000002 GILEAD SCIENCES, INC.  
022 B000002 94-3047598  
022 C000002 0  
PAGE 3  
022 D000002 23975  
022 A000003 SAP AG  
022 C000003 0  
022 D000003 23000  
022 A000004 ASAHI KASEI CORP.  
022 C000004 0  
022 D000004 18600  
022 A000005 FUJIFILM HOLDINGS CORP.  
022 B000005 13-2723436  
022 C000005 0  
022 D000005 18171  
022 A000006 ALIMENTATION COUCHE TARD, INC.  
022 C000006 0  
022 D000006 13057  
022 A000007 SIEMENS AG  
022 C000007 0

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|     |         |                                |
|-----|---------|--------------------------------|
| 022 | D000007 | 12258                          |
| 022 | A000008 | AMGEN, INC.                    |
| 022 | B000008 | 95-3540776                     |
| 022 | C000008 | 0                              |
| 022 | D000008 | 11785                          |
| 022 | A000009 | DAIWA SECURITIES AMERICA, INC. |
| 022 | B000009 | 13-5680329                     |
| 022 | C000009 | 9993                           |
| 022 | D000009 | 0                              |
| 022 | A000010 | BRISTOL-MYERS SQUIBB CO.       |
| 022 | B000010 | 22-0790350                     |
| 022 | C000010 | 0                              |
| 022 | D000010 | 9100                           |
| 023 | C000000 | 353582                         |
| 023 | D000000 | 507603                         |
| 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                              |
| 028 | C010000 | 0                              |
|     | PAGE    | 4                              |
| 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                              |
| 032 | 000000  | 0                              |

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|     |         |       |
|-----|---------|-------|
| 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 |
| 048 | D010000 | 0     |
|     | PAGE    | 5     |
| 048 | D020000 | 0.000 |
| 048 | E010000 | 0     |
| 048 | E020000 | 0.000 |
| 048 | F010000 | 0     |
| 048 | F020000 | 0.000 |
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| 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     |
| 055 | A000000 | N     |

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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  
062 G000000 0.0  
PAGE 6  
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  
070 K020000 N

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|       |         |     |        |
|-------|---------|-----|--------|
| 070   | L010000 | Y   |        |
| 070   | L020000 | Y   |        |
| 070   | M010000 | Y   |        |
| 070   | M020000 | Y   |        |
| 070   | N010000 | Y   |        |
|       | PAGE    | 7   |        |
| 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 |     | 493673 |
| 071   | B000000 |     | 495921 |
| 071   | C000000 |     | 268930 |
| 071   | D000000 | 184 |        |
| 072   | A000000 | 6   |        |
| 072   | B000000 |     | 187    |
| 072   | C000000 |     | 2363   |
| 072   | D000000 |     | 0      |
| 072   | E000000 |     | 0      |
| 072   | F000000 |     | 2125   |
| 072   | G000000 |     | 0      |
| 072   | H000000 |     | 35     |
| 072   | I000000 |     | 9      |
| 072   | J000000 |     | 27     |
| 072   | K000000 |     | 0      |
| 072   | L000000 |     | 70     |
| 072   | M000000 |     | 76     |
| 072   | N000000 |     | 0      |
| 072   | O000000 |     | 0      |
| 072   | P000000 |     | 3539   |
| 072   | Q000000 |     | 22     |
| 072   | R000000 |     | 12     |
| 072   | S000000 |     | 30     |
| 072   | T000000 |     | 0      |
| 072   | U000000 |     | 0      |
| 072   | V000000 |     | 0      |
| 072   | W000000 |     | 94     |
| 072   | X000000 |     | 6039   |
| 072   | Y000000 |     | 0      |
| 072   | Z000000 |     | -3489  |
| 072AA | 000000  |     | 5667   |
| 072BB | 000000  |     | 0      |
| 072CC | 010000  |     | 3528   |
| 072CC | 020000  |     | 0      |
| 072DD | 010000  |     | 0      |
| 072DD | 020000  |     | 0      |
| 072EE | 000000  |     | 3638   |
| 073   | A010000 |     | 0.0000 |
| 073   | A020000 |     | 0.0000 |
| 073   | B000000 |     | 0.1700 |
| 073   | C000000 |     | 0.4700 |
| 074   | A000000 |     | 3795   |
|       | PAGE    | 8   |        |
| 074   | B000000 |     | 0      |
| 074   | C000000 |     | 151761 |
| 074   | D000000 |     | 4469   |
| 074   | E000000 |     | 0      |

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|     |         |        |
|-----|---------|--------|
| 074 | F000000 | 270750 |
| 074 | G000000 | 0      |
| 074 | H000000 | 0      |
| 074 | I000000 | 809    |
| 074 | J000000 | 63006  |
| 074 | K000000 | 0      |
| 074 | L000000 | 11766  |
| 074 | M000000 | 745    |
| 074 | N000000 | 507101 |
| 074 | O000000 | 55829  |
| 074 | P000000 | 1236   |
| 074 | Q000000 | 0      |
| 074 | R010000 | 0      |
| 074 | R020000 | 19958  |
| 074 | R030000 | 0      |
| 074 | R040000 | 144485 |
| 074 | S000000 | 0      |
| 074 | T000000 | 285593 |
| 074 | U010000 | 21046  |
| 074 | U020000 | 0      |
| 074 | V010000 | 13.57  |
| 074 | V020000 | 0.00   |
| 074 | W000000 | 0.0000 |
| 074 | X000000 | 12968  |
| 074 | Y000000 | 70945  |
| 075 | A000000 | 0      |
| 075 | B000000 | 438573 |
| 076 | 000000  | 11.91  |
| 077 | A000000 | N      |
| 078 | 000000  | N      |
| 080 | C000000 | 0      |
| 081 | B000000 | 0      |
| 082 | B000000 | 0      |
| 083 | B000000 | 0      |
| 084 | B000000 | 0      |
| 086 | A010000 | 0      |
| 086 | A020000 | 0      |
| 086 | B010000 | 33     |
| 086 | B020000 | 405    |
| 086 | C010000 | 0      |
| 086 | C020000 | 0      |
| 086 | D010000 | 0      |
| 086 | D020000 | 0      |
| 086 | E010000 | 0      |
| 086 | E020000 | 0      |
| 086 | F010000 | 0      |
| 086 | F020000 | 0      |

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|           |                     |                                      |
|-----------|---------------------|--------------------------------------|
| 087       | A010000             | COMMON STOCK                         |
| 087       | A020000             | 361570104                            |
| 087       | A030000             | GDL                                  |
| 087       | B010000             | 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 |                                      |