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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 |
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| 022 | A000009 | DAIWA SECURITIES AMERICA, INC. |
| 022 | B000009 | 13-5680329 |
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| 022 | A000010 | BRISTOL-MYERS SQUIBB CO. |
| 022 | B000010 | 22-0790350 |
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| 026 | D000000 | Y |
| 026 | E000000 | N |
| 026 | F000000 | Y |
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| 026 | G020000 | N |
| 026 | H000000 | N |
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| 028 | B010000 | 0 |
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| 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 |
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| 028 | F040000 | 0 |
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| | | |
|-----|---------|-------|
| 033 | 000000 | 0 |
| 035 | 000000 | 0 |
| 036 | B000000 | 0 |
| 038 | 000000 | 0 |
| 042 | A000000 | 0 |
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| 042 | H000000 | 0 |
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| 044 | 000000 | 0 |
| 045 | 000000 | Y |
| 046 | 000000 | N |
| 047 | 000000 | Y |
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| 048 | B020000 | 0.000 |
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| 048 | C020000 | 0.000 |
| 048 | D010000 | 0 |
| | PAGE | 5 |
| 048 | D020000 | 0.000 |
| 048 | E010000 | 0 |
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| 048 | J020000 | 0.000 |
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| 048 | K020000 | 0.000 |
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| 050 | 000000 | N |
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| 054 | C000000 | Y |
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| 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
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062 C000000 0.0
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PAGE 6
062 H000000 0.0
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063 B000000 0.0
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066 B000000 N
066 C000000 N
066 D000000 N
066 E000000 N
066 F000000 N
066 G000000 Y
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068 B000000 N
069 000000 N
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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 | |
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| 071 | D000000 | | 184 |
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| 072 | B000000 | | 187 |
| 072 | C000000 | | 2363 |
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| 072 | I000000 | | 9 |
| 072 | J000000 | | 27 |
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| 072 | M000000 | | 76 |
| 072 | N000000 | | 0 |
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| 072 | P000000 | | 3539 |
| 072 | Q000000 | | 22 |
| 072 | R000000 | | 12 |
| 072 | S000000 | | 30 |
| 072 | T000000 | | 0 |
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| 072 | V000000 | | 0 |
| 072 | W000000 | | 94 |
| 072 | X000000 | | 6039 |
| 072 | Y000000 | | 0 |
| 072 | Z000000 | | -3489 |
| 072AA | 000000 | | 5667 |
| 072BB | 000000 | | 0 |
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| 072CC | 020000 | | 0 |
| 072DD | 010000 | | 0 |
| 072DD | 020000 | | 0 |
| 072EE | 000000 | | 3638 |
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| 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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| | | |
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| 074 | F000000 | 270750 |
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| 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 | |