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GDL FUND
Form NSAR-A
August 29, 2011

PAGE 1
000 A000000 06/30/2011
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

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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 331
020 A000002 BNY CONVERGEX EXECUTION SOLUTIONS LLC
020 B000002 13-3989198
020 C000002 74
020 A000003 TICONDEROGA SECURITIES LLC
020 B000003 80-0448316
020 C000003 28
020 A000004 GMP SECURITIES LP
020 C000004 18
020 A000005 BMO NESBITT BURNS SECURITIES LTD.
020 B000005 10-3854261
020 C000005 11
020 A000006 DEUTSCHE BANK SECURITIES, INC.
020 B000006 13-2730828
020 C000006 9
020 A000007 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.
020 B000007 13-5674085
020 C000007 8
020 A000008 MORGAN STANLEY & CO., INC.
020 B000008 13-2655998
020 C000008 5
020 A000009 CREDIT AGRICOLE CHEUREUX NORTH AMERICA, INC.
020 B000009 13-3867844
020 C000009 5
020 A000010 CREDIT SUISSE SECURITIES (USA), LLC
020 B000010 05-0546650
020 C000010 5
021 000000 505
022 A000001 BARCLAYS CAPITAL, INC.
022 B000001 06-1031656
022 C000001 538267
022 D000001 536194
022 A000002 DANAHER CORP.
022 B000002 59-1995548
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PAGE 3
022 D000002 28033
022 A000003 SANOFI-AVENTIS SA
022 C000003 0
022 D000003 25900
022 A000004 ARCH COAL, INC.
022 B000004 43-0921172
022 C000004 0
022 D000004 23366
022 A000005 PFIZER INC.
022 B000005 13-5315170
022 C000005 0
022 D000005 18881
022 A000006 DELL, INC.
022 B000006 74-2487834
022 C000006 0
022 D000006 18602

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| 022 | A000007 | ABB LTD. | |
| 022 | C000007 | | 0 |
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| 022 | A000008 | QUALCOMM, INC. | |
| 022 | B000008 | 95-3685934 | |
| 022 | C000008 | | 0 |
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| 022 | A000009 | NOVARTIS AG | |
| 022 | C000009 | | 0 |
| 022 | D000009 | | 17505 |
| 022 | A000010 | RAYTHEON CO. | |
| 022 | B000010 | 04-1760395 | |
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| 022 | D000010 | | 17100 |
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| 026 | F000000 | Y | |
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| 030 | C000000 | | 0.00 |
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| 036 | B000000 | 0 |
| 038 | 000000 | 0 |
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| 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 |
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| 048 | A020000 | 0.000 |
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| 048 | B020000 | 0.000 |
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| 048 | C020000 | 0.000 |
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| 048 | E010000 | 0 |
| 048 | E020000 | 0.000 |
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| 048 | J010000 | 0 |
| 048 | J020000 | 0.000 |
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| 048 | K020000 | 0.000 |
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| 050 | 000000 | N |
| 051 | 000000 | Y |
| 052 | 000000 | N |
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| 054 | C000000 | Y |
| 054 | D000000 | N |
| 054 | E000000 | N |
| 054 | F000000 | N |
| 054 | G000000 | N |
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| 054 | I000000 | N |
| 054 | J000000 | Y |
| 054 | K000000 | N |
| 054 | L000000 | N |
| 054 | M000000 | Y |
| 054 | N000000 | N |
| 054 | O000000 | N |

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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
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062 B000000 0.0
062 C000000 0.0
062 D000000 0.0
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066 C000000 N
066 D000000 N
066 E000000 N
066 F000000 N
066 G000000 Y
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070 J010000 Y
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070 K010000 Y

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070 K020000 N
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 070 L020000 Y
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 070 M020000 Y
 PAGE 7
 070 N010000 Y
 070 N020000 N
 070 O010000 N
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 070 Q020000 N
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 071 A000000 633210
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 072 Z000000 -5432
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 074 A000000 598
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 074 D000000 4396

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| 074 | K000000 | 0 |
| 074 | L000000 | 8361 |
| 074 | M000000 | 758 |
| 074 | N000000 | 481905 |
| 074 | O000000 | 8145 |
| 074 | P000000 | 2191 |
| 074 | Q000000 | 0 |
| 074 | R010000 | 0 |
| 074 | R020000 | 8390 |
| 074 | R030000 | 0 |
| 074 | R040000 | 144646 |
| 074 | S000000 | 0 |
| 074 | T000000 | 318533 |
| 074 | U010000 | 21132 |
| 074 | U020000 | 0 |
| 074 | V010000 | 15.07 |
| 074 | V020000 | 0.00 |
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| | PAGE | 9 |
| 081 | B000000 | 0 |
| 082 | B000000 | 0 |
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| 084 | B000000 | 0 |
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| 086 | A020000 | 0 |
| 086 | B010000 | 36 |
| 086 | B020000 | 480 |
| 086 | C010000 | 0 |
| 086 | C020000 | 0 |
| 086 | D010000 | 0 |
| 086 | D020000 | 0 |
| 086 | E010000 | 0 |
| 086 | E020000 | 0 |

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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