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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  
022 C000002 0  
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  
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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      |
| 022 | D000007 |                | 17780  |
| 022 | A000008 | QUALCOMM, INC. |        |
| 022 | B000008 | 95-3685934     |        |
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| 022 | A000009 | NOVARTIS AG    |        |
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| 022 | D000009 |                | 17505  |
| 022 | A000010 | RAYTHEON CO.   |        |
| 022 | B000010 | 04-1760395     |        |
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|     |         |       |
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| 032 | 000000  | 0     |
| 033 | 000000  | 0     |
| 035 | 000000  | 0     |
| 036 | B000000 | 0     |
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| 042 | D000000 | 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     |
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| 048 | C020000 | 0.000 |
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| 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  
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062 C000000 0.0  
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PAGE 6  
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070 H010000 Y  
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070 I010000 Y  
070 I020000 N  
070 J010000 Y  
070 J020000 Y  
070 K010000 Y

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070 K020000 N  
 070 L010000 Y  
 070 L020000 Y  
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 070 M020000 Y  
     PAGE 7  
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 070 O010000 N  
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 070 P020000 N  
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 074 A000000 598  
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 074 D000000 4396

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| 074 | R030000 | 0      |
| 074 | R040000 | 144646 |
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| 074 | T000000 | 318533 |
| 074 | U010000 | 21132  |
| 074 | U020000 | 0      |
| 074 | V010000 | 15.07  |
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| 075 | A000000 | 0      |
| 075 | B000000 | 451741 |
| 076 | 000000  | 0.00   |
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| 077 | B000000 | N      |
| 077 | C000000 | Y      |
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| 077 | E000000 | N      |
| 077 | F000000 | N      |
| 077 | G000000 | N      |
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| 077 | I000000 | Y      |
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| 077 | O000000 | N      |
| 077 | P000000 | N      |
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| 080 | C000000 | 0      |
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| 082 | B000000 | 0      |
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| 086 | B020000 | 480    |
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| 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