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GDL FUND

Form NSAR-B

February 29, 2016

PAGE 1
000 B000000 12/31/2015
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 NEW YORK
013 B020001 NY
013 B030001 10036
PAGE 2
014 A000001 G.RESEARCH, LLC
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 36
019 C000000 GABELLIGRP
020 A000001 G.RESEARCH, LLC
020 B000001 13-2885006
020 C000001 240
020 A000002 GUGGENHEIM INVESTOR SERVICES, LLC
020 B000002 30-0003311
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020 A000003 GOLDMAN, SACHS & CO
020 B000003 13-5108880
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020 A000004 WEEDEN & CO. LP
020 B000004 13-3364318
020 C000004 13
020 A000005 NOMURA SECURITIES INTERNATIONAL, INC.
020 B000005 13-2642206
020 C000005 12
020 A000006 SANFORD C. BERNSTEIN & CO. LLC
020 B000006 13-4132953
020 C000006 7
020 A000007 WELLS FARGO SECURITIES LLC
020 B000007 56-2326000
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020 A000008 BAY CREST PARTNERS LLC
020 B000008 13-3697789
020 C000008 6
020 A000009 MKM PARTNERS LLC
020 B000009 13-4172253
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020 A000010 BMO NESBITT BURNS SECURITIES LTD.
020 B000010 10-3854261
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022 A000001 BARCLAYS CAPITAL, INC.
022 B000001 06-1031656
022 C000001 341557
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022 A000002 DAIWA SECURITIES AMERICA, INC.
022 B000002 13-5680329
PAGE 3
022 C000002 101061
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022 A000003 CUBIST PHARMACEUTICALS INC.
022 B000003 22-3192085
022 C000003 0
022 D000003 27010
022 A000004 MWI VETERINARY SUPPLY, INC.
022 B000004 02-0620757
022 C000004 0
022 D000004 19266
022 A000005 SALIX PHARMACEUTICALS LTD.
022 B000005 94-3267443
022 C000005 0
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022 A000006 AVANIR PHARMACEUTICALS, INC.
022 B000006 00-0085880

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| 022 | C000006 | 0 |
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| 022 | A000007 | NUTRECO NV |
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| 022 | A000009 | NPS PHARMACEUTICALS INC. |
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| 022 | A000010 | SAFEWAY, INC. |
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| 054 | K000000 | N |
| 054 | L000000 | N |

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| | | | |
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| 054 | O000000 | N | |
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| 060 | B000000 | Y | |
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| 070 | H020000 | N | |
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| 070 | K010000 | Y | |
| 070 | K020000 | N | |
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| | PAGE | 7 | |
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| 070 | M010000 | Y | |
| 070 | M020000 | Y | |
| 070 | N010000 | Y | |
| 070 | N020000 | N | |
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| 070 | O020000 | N | |
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| 070 | P020000 | N | |
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| 072 | B000000 | | 106 |
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| 072 | M000000 | | 144 |
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| 072 | P000000 | | 3949 |
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| 073 | C000000 | | 0.0800 |
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| 074 | B000000 | 0 |
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| 074 | I000000 | 2022 |
| 074 | J000000 | 0 |
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| 074 | L000000 | 8107 |
| 074 | M000000 | 602 |
| 074 | N000000 | 379687 |
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| 074 | R020000 | 7913 |
| 074 | R030000 | 0 |
| 074 | R040000 | 131701 |
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| 074 | T000000 | 232959 |
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| 075 | B000000 | 374900 |
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| 077 | Q030000 | N |
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| 080 | A000000 | Travelers-St. Paul Fire & Marine Insurance |
| 080 | B000000 | Great American Insurance Company |
| 080 | C000000 | 29175 |
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| 081 | B000000 | 46 |
| 082 | A000000 | N |
| 082 | B000000 | 0 |
| 083 | A000000 | N |
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| | | | |
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| 085 | A000000 | Y | |
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| 086 | B020000 | | 7321 |
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| 086 | F020000 | | 0 |
| 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 | JOSEPH H. EGAN | | |
| TITLE | ASSISTANT TREASURER | | |