

Edgar Filing: GDL FUND - Form NSAR-B

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

Edgar Filing: GDL FUND - Form NSAR-B

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
020 C000002 14
020 A000003 GOLDMAN, SACHS & CO
020 B000003 13-5108880
020 C000003 14
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
020 C000007 7
020 A000008 BAY CREST PARTNERS LLC
020 B000008 13-3697789
020 C000008 6
020 A000009 MKM PARTNERS LLC
020 B000009 13-4172253
020 C000009 5
020 A000010 BMO NESBITT BURNS SECURITIES LTD.
020 B000010 10-3854261
020 C000010 5
021 000000 342
022 A000001 BARCLAYS CAPITAL, INC.
022 B000001 06-1031656
022 C000001 341557
022 D000001 341657
022 A000002 DAIWA SECURITIES AMERICA, INC.
022 B000002 13-5680329
PAGE 3
022 C000002 101061
022 D000002 0
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
022 D000005 19030
022 A000006 AVANIR PHARMACEUTICALS, INC.
022 B000006 00-0085880

Edgar Filing: GDL FUND - Form NSAR-B

| | | |
|-----|---------|--------------------------|
| 022 | C000006 | 0 |
| 022 | D000006 | 17913 |
| 022 | A000007 | NUTRECO NV |
| 022 | C000007 | 0 |
| 022 | D000007 | 17854 |
| 022 | A000008 | SAPIENT CORPORATON |
| 022 | B000008 | 04-3130648 |
| 022 | C000008 | 0 |
| 022 | D000008 | 17500 |
| 022 | A000009 | NPS PHARMACEUTICALS INC. |
| 022 | B000009 | 87-0439579 |
| 022 | C000009 | 0 |
| 022 | D000009 | 17020 |
| 022 | A000010 | SAFEWAY, INC. |
| 022 | B000010 | 94-3019135 |
| 022 | C000010 | 0 |
| 022 | D000010 | 13968 |
| 023 | C000000 | 463926 |
| 023 | D000000 | 542907 |
| 024 | 000000 | N |
| 026 | A000000 | N |
| 026 | B000000 | Y |
| 026 | C000000 | N |
| 026 | D000000 | Y |
| 026 | E000000 | N |
| 026 | F000000 | Y |
| 026 | G010000 | Y |
| 026 | G020000 | N |
| 026 | H000000 | N |
| 027 | 000000 | N |
| 028 | A010000 | 0 |
| 028 | A020000 | 0 |
| 028 | A030000 | 0 |
| 028 | A040000 | 0 |
| 028 | B010000 | 0 |
| | PAGE | 4 |
| 028 | B020000 | 0 |
| 028 | B030000 | 0 |
| 028 | B040000 | 0 |
| 028 | C010000 | 0 |
| 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 |

Edgar Filing: GDL FUND - Form NSAR-B

| | | |
|-----|---------|-------|
| 030 | C000000 | 0.00 |
| 031 | A000000 | 0 |
| 031 | B000000 | 0 |
| 032 | 000000 | 0 |
| 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 |
| | PAGE | 5 |
| 048 | B020000 | 0.000 |
| 048 | C010000 | 0 |
| 048 | C020000 | 0.000 |
| 048 | D010000 | 0 |
| 048 | D020000 | 0.000 |
| 048 | E010000 | 0 |
| 048 | E020000 | 0.000 |
| 048 | F010000 | 0 |
| 048 | F020000 | 0.000 |
| 048 | G010000 | 0 |
| 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 |

Edgar Filing: GDL FUND - Form NSAR-B

| | | | |
|-----|---------|---|-----|
| 054 | M000000 | Y | |
| 054 | N000000 | N | |
| 054 | O000000 | N | |
| 055 | A000000 | Y | |
| 055 | B000000 | N | |
| 056 | 000000 | Y | |
| 057 | 000000 | N | |
| 058 | A000000 | N | |
| 059 | 000000 | Y | |
| 060 | A000000 | Y | |
| 060 | B000000 | Y | |
| 061 | 000000 | | 0 |
| 062 | A000000 | N | |
| 062 | B000000 | | 0.0 |
| 062 | C000000 | | 0.0 |
| | PAGE | 6 | |
| 062 | D000000 | | 0.0 |
| 062 | E000000 | | 0.0 |
| 062 | F000000 | | 0.0 |
| 062 | G000000 | | 0.0 |
| 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 | |

Edgar Filing: GDL FUND - Form NSAR-B

070 J010000 Y
 070 J020000 N
 070 K010000 Y
 070 K020000 N
 070 L010000 Y
 PAGE 7
 070 L020000 Y
 070 M010000 Y
 070 M020000 Y
 070 N010000 Y
 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 771889
 071 B000000 888996
 071 C000000 287649
 071 D000000 268
 072 A000000 12
 072 B000000 106
 072 C000000 3995
 072 D000000 0
 072 E000000 0
 072 F000000 5532
 072 G000000 0
 072 H000000 166
 072 I000000 38
 072 J000000 54
 072 K000000 0
 072 L000000 104
 072 M000000 144
 072 N000000 0
 072 O000000 0
 072 P000000 3949
 072 Q000000 45
 072 R000000 27
 072 S000000 10
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 725
 072 X000000 10794
 072 Y000000 12
 072 Z000000 -6681
 072AA000000 20336
 072BB000000 0
 072CC010000 0
 072CC020000 5509
 072DD010000 0
 072DD020000 0
 072EE000000 1113
 073 A010000 0.0000
 PAGE 8
 073 A020000 0.0000
 073 B000000 0.5600
 073 C000000 0.0800
 074 A000000 1790

Edgar Filing: GDL FUND - Form NSAR-B

| | | |
|-----|---------|--|
| 074 | B000000 | 0 |
| 074 | C000000 | 132627 |
| 074 | D000000 | 0 |
| 074 | E000000 | 0 |
| 074 | F000000 | 234539 |
| 074 | G000000 | 0 |
| 074 | H000000 | 0 |
| 074 | I000000 | 2022 |
| 074 | J000000 | 0 |
| 074 | K000000 | 0 |
| 074 | L000000 | 8107 |
| 074 | M000000 | 602 |
| 074 | N000000 | 379687 |
| 074 | O000000 | 3238 |
| 074 | P000000 | 3876 |
| 074 | Q000000 | 0 |
| 074 | R010000 | 0 |
| 074 | R020000 | 7913 |
| 074 | R030000 | 0 |
| 074 | R040000 | 131701 |
| 074 | S000000 | 0 |
| 074 | T000000 | 232959 |
| 074 | U010000 | 19522 |
| 074 | U020000 | 0 |
| 074 | V010000 | 11.93 |
| 074 | V020000 | 0.00 |
| 074 | W000000 | 0.0000 |
| 074 | X000000 | 7704 |
| 074 | Y000000 | 67850 |
| 075 | A000000 | 0 |
| 075 | B000000 | 374900 |
| 076 | 000000 | 10.01 |
| 077 | A000000 | Y |
| 077 | B000000 | Y |
| 077 | C000000 | N |
| 077 | D000000 | N |
| 077 | E000000 | N |
| 077 | F000000 | N |
| 077 | G000000 | N |
| 077 | H000000 | N |
| 077 | I000000 | N |
| 077 | J000000 | N |
| 077 | K000000 | N |
| 077 | L000000 | N |
| 077 | M000000 | N |
| 077 | N000000 | N |
| 077 | O000000 | N |
| | PAGE | 9 |
| 077 | P000000 | N |
| 077 | Q010000 | N |
| 077 | Q020000 | N |
| 077 | Q030000 | N |
| 078 | 000000 | N |
| 080 | A000000 | Travelers-St. Paul Fire & Marine Insurance |
| 080 | B000000 | Great American Insurance Company |
| 080 | C000000 | 29175 |
| 081 | A000000 | Y |
| 081 | B000000 | 46 |
| 082 | A000000 | N |
| 082 | B000000 | 0 |
| 083 | A000000 | N |
| 083 | B000000 | 0 |

Edgar Filing: GDL FUND - Form NSAR-B

| | | | |
|-----------|---------------------|--------------------------------------|------|
| 084 | A000000 | N | |
| 084 | B000000 | | 0 |
| 085 | A000000 | Y | |
| 085 | B000000 | N | |
| 086 | A010000 | | 0 |
| 086 | A020000 | | 0 |
| 086 | B010000 | | 721 |
| 086 | B020000 | | 7321 |
| 086 | C010000 | | 0 |
| 086 | C020000 | | 0 |
| 086 | D010000 | | 101 |
| 086 | D020000 | | 5031 |
| 086 | E010000 | | 0 |
| 086 | E020000 | | 0 |
| 086 | F010000 | | 0 |
| 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 | | |