

Edgar Filing: GDL FUND - Form NSAR-B

GDL FUND  
Form NSAR-B  
February 27, 2015

PAGE 1  
000 B000000 12/31/2014  
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, 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 33  
019 C000000 GABELLIGRP  
020 A000001 G.RESEARCH, INC.  
020 B000001 13-2885006  
020 C000001 261  
020 A000002 WEEDEN & CO. LP  
020 B000002 13-3364318  
020 C000002 61  
020 A000003 GUGGENHEIM INVESTOR SERVICES, LLC  
020 B000003 30-0003311  
020 C000003 27  
020 A000004 SANFORD C. BERNSTEIN & CO. LLC  
020 B000004 13-4132953  
020 C000004 24  
020 A000005 BNY CONVERGEX EXECUTION SOLUTIONS LLC  
020 B000005 13-3989198  
020 C000005 20  
020 A000006 MKM PARTNERS LLC  
020 B000006 13-4171600  
020 C000006 17  
020 A000007 BAY CREST PARTNERS LLC  
020 B000007 13-3697789  
020 C000007 15  
020 A000008 MACQUARIE CAPITAL (USA) INC.  
020 B000008 98-0141094  
020 C000008 14  
020 A000009 NOMURA SECURITIES INTERNATIONAL, INC.  
020 B000009 13-2642206  
020 C000009 14  
020 A000010 RBC CAPITAL MARKETS CORP.  
020 B000010 41-1228350  
020 C000010 11  
021 000000 494  
022 A000001 BARCLAYS CAPITAL, INC.  
022 B000001 06-1031656  
022 C000001 502504  
022 D000001 676368  
022 A000002 DAIWA SECURITIES AMERICA, INC.  
022 B000002 13-5680329  
PAGE 3  
022 C000002 208096  
022 D000002 0  
022 A000003 ALGETA ASA  
022 C000003 0  
022 D000003 20533  
022 A000004 MICROS SYSTEMS, INC.  
022 B000004 52-1101488  
022 C000004 0  
022 D000004 20400  
022 A000005 SANTARUS, INC.  
022 B000005 33-0734433  
022 C000005 0  
022 D000005 19840  
022 A000006 OPENTABLE, INC.  
022 B000006 94-3374049  
022 C000006 0

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|     |         |                         |
|-----|---------|-------------------------|
| 022 | D000006 | 19508                   |
| 022 | A000007 | RESPONSYS, INC.         |
| 022 | B000007 | 77-0476820              |
| 022 | C000007 | 0                       |
| 022 | D000007 | 18524                   |
| 022 | A000008 | MOVE, INC.              |
| 022 | B000008 | 95-4438337              |
| 022 | C000008 | 0                       |
| 022 | D000008 | 16800                   |
| 022 | A000009 | HITTITE MICROWAVE CORP. |
| 022 | B000009 | 04-2854672              |
| 022 | C000009 | 0                       |
| 022 | D000009 | 16538                   |
| 022 | A000010 | VIROPHARMA INC.         |
| 022 | B000010 | 23-2789550              |
| 022 | C000010 | 0                       |
| 022 | D000010 | 16500                   |
| 023 | C000000 | 710600                  |
| 023 | D000000 | 995141                  |
| 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                    |

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|     |         |       |
|-----|---------|-------|
| 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     |

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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

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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 908307  
071 B000000 784489  
071 C000000 249210  
071 D000000 315  
072 A000000 12  
072 B000000 80  
072 C000000 4246  
072 D000000 0  
072 E000000 0  
072 F000000 2767  
072 G000000 0  
072 H000000 135  
072 I000000 17  
072 J000000 57  
072 K000000 0  
072 L000000 104  
072 M000000 150  
072 N000000 0  
072 O000000 0  
072 P000000 4088  
072 Q000000 45  
072 R000000 25  
072 S000000 9  
072 T000000 0  
072 U000000 0  
072 V000000 0  
072 W000000 460  
072 X000000 7857  
072 Y000000 6  
072 Z000000 -3525  
072AA000000 13277  
072BB000000 0  
072CC010000 0  
072CC020000 8402  
072DD010000 1210  
072DD020000 0  
072EE000000 11009  
073 A010000 0.0600  
PAGE 8  
073 A020000 0.0000  
073 B000000 0.5300  
073 C000000 0.2100  
074 A000000 6289

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|     |         |  |
|-----|---------|--|
| 074 | B000000 | 0  |
| 074 | C000000 | 19245  |
| 074 | D000000 | 0  |
| 074 | E000000 | 0  |
| 074 | F000000 | 361605                                       |
| 074 | G000000 | 0  |
| 074 | H000000 | 0  |
| 074 | I000000 | 2043   |
| 074 | J000000 | 11606  |
| 074 | K000000 | 0  |
| 074 | L000000 | 25838  |
| 074 | M000000 | 1850   |
| 074 | N000000 | 428476                                       |
| 074 | O000000 | 21526  |
| 074 | P000000 | 1037   |
| 074 | Q000000 | 0  |
| 074 | R010000 | 0  |
| 074 | R020000 | 24586  |
| 074 | R030000 | 0  |
| 074 | R040000 | 136433                                       |
| 074 | S000000 | 0  |
| 074 | T000000 | 244894                                       |
| 074 | U010000 | 20243  |
| 074 | U020000 | 0  |
| 074 | V010000 | 12.10  |
| 074 | V020000 | 0.00   |
| 074 | W000000 | 0.0000                                       |
| 074 | X000000 | 9159   |
| 074 | Y000000 | 86102  |
| 075 | A000000 | 0  |
| 075 | B000000 | 392331                                       |
| 076 | 000000  | 10.23  |
| 077 | A000000 | Y  |
| 077 | B000000 | Y  |
| 077 | C000000 | N  |
| 077 | D000000 | N  |
| 077 | E000000 | N  |
| 077 | F000000 | N  |
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| 077 | H000000 | N  |
| 077 | I000000 | N  |
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| 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 AND MARINE INSURANCE |
| 080 | B000000 | GREAT AMERICAN INSURANCE COMPANY             |
| 080 | C000000 | 30625  |
| 081 | A000000 | Y  |
| 081 | B000000 | 43   |
| 082 | A000000 | N  |
| 082 | B000000 | 0  |
| 083 | A000000 | N  |
| 083 | B000000 | 0  |

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|           |                     |                                      |      |
|-----------|---------------------|--------------------------------------|------|
| 084       | A000000             | N                                    |      |
| 084       | B000000             |                                      | 0    |
| 085       | A000000             | Y                                    |      |
| 085       | B000000             | N                                    |      |
| 086       | A010000             |                                      | 0    |
| 086       | A020000             |                                      | 0    |
| 086       | B010000             |                                      | 793  |
| 086       | B020000             |                                      | 8757 |
| 086       | C010000             |                                      | 0    |
| 086       | C020000             |                                      | 0    |
| 086       | D010000             |                                      | 0    |
| 086       | D020000             |                                      | 0    |
| 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 |                                      |      |