

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  |
| 072AA | 000000  |     | 20336  |
| 072BB | 000000  |     | 0      |
| 072CC | 010000  |     | 0      |
| 072CC | 020000  |     | 5509   |
| 072DD | 010000  |     | 0      |
| 072DD | 020000  |     | 0      |
| 072EE | 000000  |     | 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 |                                      |      |