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GAMCO Natural Resources, Gold & Income Trust by Gabelli

Form NSAR-B

February 29, 2012

PAGE 1
000 B000000 12/31/2011
000 C000000 0001438893
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
001 A000000 GAMCO NAT RES, GOLD & INC. TRUST BY GABELLI
001 B000000 811-22216
001 C000000 9149215100
002 A000000 ONE CORPORATE CENTER
002 B000000 RYE
002 C000000 NY
002 D010000 10580
002 D020000 1422
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008 A000001 GABELLI FUNDS, LLC
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008 D020001 NY
008 D030001 10580
008 D040001 1422
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010 A000002 BNY MELLON INVESTMENT SERVICING (US) INC.
010 B000002 84-01761
010 C010002 WILMINGTON
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012 A000001 AMERICAN STOCK TRANSFER & TRUST COMPANY
012 B000001 84-00416
012 C010001 NEW YORK
012 C020001 NY
012 C030001 10038
013 A000001 PRICEWATERHOUSECOOPERS LLP
013 B010001 NEW YORK
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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
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020 B000004 13-3680184
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022 A000003 EXANE, INC.
022 B000003 13-3901039
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022 A000004 WACHOVIA CAPITAL MARKETS LLC
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022 A000006 CASIMIR CAPITAL LP
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086 F020000 0
087 A010000 COMMON STOCK
087 A020000 36465E101
087 A030000 GNT
088 A000000 N
088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE SCOTT R. FUCHS
TITLE ASSISTANT TREASURER