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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 C000001 801-37706  
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008 D020001 NY  
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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  
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013 A000001 PRICEWATERHOUSECOOPERS LLP  
013 B010001 NEW YORK  
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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  
015 B000001 C

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020 A000009 UBS SECURITIES LLC  
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087 A020000 36465E101  
087 A030000 GNT  
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088 C000000 N  
088 D000000 N  
SIGNATURE SCOTT R. FUCHS  
TITLE ASSISTANT TREASURER