

CENTRAL FUND OF CANADA LTD
Form 6-K
February 28, 2012

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form 6-K

**REPORT OF FOREIGN PRIVATE ISSUER PURSUANT TO RULE 13a-16 OR 15d-16
UNDER THE SECURITIES EXCHANGE ACT OF 1934**

For January 31, 2012

CENTRAL FUND OF CANADA LIMITED

(Translation of registrant's name into English)

Suite 805, 1323 - 15th Avenue S.W., Calgary, Alberta , Canada T3C 0X8

(Address of principal executive office)

[Indicate by check mark whether the registrant files or will file annual reports under cover of Form 20-F or Form 40-F:

Form 20-F Form 40-F

[Indicate by check mark whether the registrant by furnishing the information in this Form is also hereby furnishing the information to the Commission pursuant to Rule 12g3-2(b) under the *Securities Exchange Act of 1934*.

YES NO

[If "Yes" is marked, indicate below the file number assigned to the registrant in connection with Rule 12g3-2(b): N/A]

SIGNATURES

Pursuant to the requirements of the Securities Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

CENTRAL
FUND OF
CANADA
LIMITED
(Registrant)

Date By: /s/ J.C.
February STEFAN
28, 2012 SPICER

J.C. Stefan
Spicer,
President &
CEO

EXHIBIT INDEX

CENTRAL FUND OF CANADA LIMITED

Exhibit to Form 6-K for 1st Quarter Press Release filing on February 28, 2012

Form 6-K

Exhibit 99.1: Press Release of Selected Financial Data at January 31, 2012