

Edgar Filing: GAMCO INVESTORS, INC. ET AL - Form 13F-HR

GAMCO INVESTORS, INC. ET AL
 Form 13F-HR
 November 12, 2009

PORTVUE-SEC13F.LNP
 RUN DATE: 10/23/09 9:52 A.M.

GAMCO ASSET MGT. INC.

FORM 13F INFORMATION TABLE
 AS OF DATE: 09/30/09

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DCRETN | O MA |
|--------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|-------------------|---------|
| 1 800 FLOWERS COM INC CL A | COM | 68243Q106 | 1134 | 328566 | SH | | SOLE | |
| 3 COM CORP | COM | 885535104 | 1569 | 300000 | SH | | SOLE | |
| 3M CO. | COM | 88579Y101 | 886 | 12000 | SH | | SOLE | |
| 99 CENTS ONLY STORES | COM | 65440K106 | 1022 | 76000 | SH | | SOLE | |
| A T & T INC (NEW) | COM | 00206R102 | 8052 | 298118 | SH | | SOLE | |
| AAR CORP COM | COM | 000361105 | 1646 | 75000 | SH | | SOLE | |
| AARON RENTS INC COM | COM | 002535201 | 264 | 10000 | SH | | SOLE | |
| AARON'S INC | COM | 002535300 | 7722 | 374873 | SH | | SOLE | |
| ABB LTD SPONSORED ADR | COM | 000375204 | 5102 | 254605 | SH | | SOLE | |
| ABBOTT LABS | COM | 002824100 | 6478 | 130950 | SH | | SOLE | |
| ABOVENET INC COM | COM | 00374N107 | 1658 | 34000 | SH | | SOLE | |
| ACCESS INTEGRATED TECHNLS ICL | COM | 004329108 | 47 | 37000 | SH | | SOLE | |
| ACCO BRANDS CORP COM | COM | 00081T108 | 1167 | 161578 | SH | | SOLE | |
| ACUITY BRANDS INC (B:AYI) COM | COM | 00508Y102 | 822 | 25520 | SH | | SOLE | |
| ADAPTEC INC COM | COM | 00651F108 | 150 | 45000 | SH | | SOLE | |
| ADOBE SYSTEMS INC COM | COM | 00724F101 | 760 | 22996 | SH | | SOLE | |
| AES CORP COM | COM | 00130H105 | 6471 | 436650 | SH | | SOLE | |
| AFFILIATED COMPUTER SVCS INCCL | COM | 008190100 | 3196 | 59000 | SH | | SOLE | |
| AFLAC INC COM | COM | 001055102 | 342 | 8000 | SH | | SOLE | |
| AGL RES INC COM | COM | 001204106 | 3137 | 88937 | SH | | SOLE | |
| AGNICO-EAGLE MINES (USD) | COM | 008474108 | 4262 | 62819 | SH | | SOLE | |
| ALBEMARLE CORP COM | COM | 012653101 | 1003 | 29000 | SH | | SOLE | |
| ALBERTO CULVER CO NEW COM | COM | 013078100 | 34280 | 1238430 | SH | | SOLE | |
| ALCOA INC COM | COM | 013817101 | 15581 | 1187585 | SH | | SOLE | |
| ALCON INC COM SHS | COM | H01301102 | 772 | 5568 | SH | | SOLE | |
| ALIGN TECHNOLOGY INC COM | COM | 016255101 | 2436 | 171300 | SH | | SOLE | |
| ALLEGHANY CORP DEL | COM | 017175100 | 873 | 3370 | SH | | SOLE | |
| ALLEGHENY ENERGY INC COM | COM | 017361106 | 23226 | 875804 | SH | | SOLE | |
| ALLERGAN INC | COM | 018490102 | 10966 | 193192 | SH | | SOLE | |
| ALLIANCE BERNSTEIN HLDGS LP UN | COM | 01881G106 | 10656 | 390600 | SH | | SOLE | |
| ALLIANCE DATA SYS CORP COM | COM | 018581108 | 385 | 6300 | SH | | SOLE | |
| ALLIANT ENERGY CORP COM | COM | 018802108 | 838 | 30080 | SH | | SOLE | |
| AMAZON.COM INC | COM | 023135106 | 1069 | 11455 | SH | | SOLE | |
| AMERICA MOVIL S A DE C V SPONS | COM | 02364W105 | 2849 | 65000 | SH | | SOLE | |
| AMERICAN DAIRY INC COM | COM | 025334103 | 425 | 15000 | SH | | SOLE | |
| AMERICAN DENTAL PARTNERS INC | COM | 025353103 | 280 | 20000 | SH | | SOLE | |
| AMERICAN DG ENERGY INC | COM | 025398108 | 1365 | 479000 | SH | | SOLE | |
| AMERICAN ELECTRIC POWER | COM | 025537101 | 232 | 7500 | SH | | SOLE | |
| AMERICAN EXPRESS CO | COM | 025816109 | 136008 | 4012027 | SH | | SOLE | |
| AMERICAN WATER WORKS CO INC | COM | 030420103 | 1276 | 64000 | SH | | SOLE | |
| AMERIPRISE FINL INC COM | COM | 03076C106 | 3136 | 86325 | SH | | SOLE | |

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|---------------------------------|-----|-----------|--------|---------|----|------|
| AMERISOURCEBERGEN CORP COM | COM | 03073E105 | 358 | 16000 | SH | SOLE |
| AMETEK INC NEW COM | COM | 031100100 | 103045 | 2951738 | SH | SOLE |
| AMICAS INC | COM | 001712108 | 3908 | 1085630 | SH | SOLE |
| AMPCO PITTSBURGH CORP | COM | 032037103 | 29361 | 1104210 | SH | SOLE |
| ANADARKO PETE CORP COM | COM | 032511107 | 6496 | 103560 | SH | SOLE |
| ANGIODYNAMICS INC COM | COM | 03475V101 | 3811 | 276560 | SH | SOLE |
| ANGLOGOLD LTD SPONSORED ADR | COM | 035128206 | 245 | 6000 | SH | SOLE |
| ANIMAL HEALTH INTERNATIONAL | COM | 03525N109 | 764 | 360250 | SH | SOLE |
| ANIXTER INTL INC COM | COM | 035290105 | 201 | 5000 | SH | SOLE |
| APACHE CORP | COM | 037411105 | 2028 | 22080 | SH | SOLE |
| APPLE INC | COM | 037833100 | 5721 | 30868 | SH | SOLE |
| APPLIED MATLS INC COM | COM | 038222105 | 779 | 58190 | SH | SOLE |
| AQUA AMERICA INC | COM | 03836W103 | 229 | 13000 | SH | SOLE |
| ARCH CHEMICALS INC COM | COM | 03937R102 | 2513 | 83780 | SH | SOLE |
| ARCHER DANIELS MIDLAND | COM | 039483102 | 50122 | 1715318 | SH | SOLE |
| ARGO GROUP INTL HLDGS LTD COM | COM | G0464B107 | 2766 | 82132 | SH | SOLE |
| ARTHROCARE CORP | COM | 043136100 | 9981 | 489510 | SH | SOLE |
| ASCENT MEDIA CORP COM SER A | COM | 043632108 | 27921 | 1090680 | SH | SOLE |
| ASHLAND INC NEW COM | COM | 044209104 | 12310 | 284815 | SH | SOLE |
| ASPECT MED SYS INC COM | COM | 045235108 | 599 | 50000 | SH | SOLE |
| AUTONATION INC | COM | 05329W102 | 38743 | 2142877 | SH | SOLE |
| AUTOZONE INC | COM | 053332102 | 424 | 2900 | SH | SOLE |
| AVON PRODUCTS INC | COM | 054303102 | 3645 | 107325 | SH | SOLE |
| BADGER METER INC COM | COM | 056525108 | 3078 | 79550 | SH | SOLE |
| BAKER HUGHES INC | COM | 057224107 | 256 | 6000 | SH | SOLE |
| BALDOR ELEC CO COM | COM | 057741100 | 21223 | 776250 | SH | SOLE |
| BALDWIN TECHNOLOGY INC CL A | COM | 058264102 | 1936 | 1046725 | SH | SOLE |
| BANCO SANTANDER CENT HISP ADR (| COM | 05964H105 | 203 | 12564 | SH | SOLE |
| BANK OF AMERICA | COM | 060505104 | 12207 | 721459 | SH | SOLE |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 63933 | 2205362 | SH | SOLE |
| BARNES GROUP INC COM | COM | 067806109 | 1816 | 106240 | SH | SOLE |
| BARRICK GOLD(R:ABX.N B:ABX US) | COM | 067901108 | 1800 | 47500 | SH | SOLE |
| BAXTER INTL INC COM | COM | 071813109 | 11104 | 194778 | SH | SOLE |
| BCE INC | COM | 05534B760 | 3123 | 126600 | SH | SOLE |
| BEASLEY BROADCAST GRP INC. | COM | 074014101 | 4172 | 1168561 | SH | SOLE |
| BECTON DICKINSON & CO COM | COM | 075887109 | 451 | 6463 | SH | SOLE |
| BED BATH & BEYOND INC | COM | 075896100 | 4944 | 131700 | SH | SOLE |
| BEL FUSE INC CL A | COM | 077347201 | 437 | 23600 | SH | SOLE |
| BELDEN CDT INC | COM | 077454106 | 2472 | 107000 | SH | SOLE |
| BELO CORP | COM | 080555105 | 3860 | 713531 | SH | SOLE |
| BERKSHIRE HATHAWAY | COM | 084670108 | 3131 | 31 | SH | SOLE |
| BERKSHIRE HATH/HLD B | COM | 084670207 | 8856 | 2665 | SH | SOLE |
| BHP BILLITON LTD SPONSORED ADR | COM | 088606108 | 749 | 11347 | SH | SOLE |
| BIG 5 SPORTING GOODS CORP COM | COM | 08915P101 | 1389 | 92000 | SH | SOLE |
| PORTVUE-SEC13F.LNP | | | | | | |
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|-------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|-------------------|---------|
| BIO RAD LABS INC CL A | COM | 090572207 | 533 | 5800 | SH | | SOLE | |
| BIOGEN IDEC INC | COM | 09062X103 | 606 | 12000 | SH | | SOLE | |
| BIOLASE TECHNOLOGY INC COM | COM | 090911108 | 451 | 199600 | SH | | SOLE | |
| BJ SVCS CO COM | COM | 055482103 | 1040 | 53500 | SH | | SOLE | |
| BLACK HILLS CORP COM | COM | 092113109 | 7083 | 281400 | SH | | SOLE | |
| BLACKROCK INC CL A | COM | 09247X101 | 740 | 3414 | SH | | SOLE | |
| BLACKSTONE GROUP L P COM UNIT | COM | 09253U108 | 542 | 38200 | SH | | SOLE | |
| BOEING CO | COM | 097023105 | 35588 | 657220 | SH | | SOLE | |
| BON-TON STORES INC COM | COM | 09776J101 | 4000 | 549500 | SH | | SOLE | |

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|---|------------------|-----------|--------|----------|----|------|
| BORG WARNER INC | COM | 099724106 | 40857 | 1350200 | SH | SOLE |
| BOSTON BEER INC CL A | COM | 100557107 | 6211 | 167500 | SH | SOLE |
| BOSTON SCIENTIFIC CORP COM | COM | 101137107 | 13809 | 1304000 | SH | SOLE |
| BOYD GAMING CORP | COM | 103304101 | 23205 | 2123050 | SH | SOLE |
| BP PLC SPONS ADR | COM | 055622104 | 780 | 14658 | SH | SOLE |
| BPW ACQUISITION CORP COM | COM | 055637102 | 2053 | 210150 | SH | SOLE |
| BPW ACQUISITION CORP WT EXP 02 WARRANT AND RIGH | COM | 055637110 | 319 | 590000 | SH | SOLE |
| BRINKS CO COM | COM | 109696104 | 3525 | 131000 | SH | SOLE |
| BRINKS HOME SEC HLDGS INC COM | COM | 109699108 | 1093 | 35500 | SH | SOLE |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 6941 | 308220 | SH | SOLE |
| BROWN FORMAN CORP CL B | COM | 115637209 | 4993 | 103548 | SH | SOLE |
| BROWN-FORMAN CORP CLASS A | COM | 115637100 | 28964 | 567140 | SH | SOLE |
| BRUSH ENGINEERED MATLS INC COM | COM | 117421107 | 4892 | 200000 | SH | SOLE |
| BUCKEYE PARTNERS L P UNIT LTD | OIL & GAS PARTNE | 118230101 | 436 | 9000 | SH | SOLE |
| CABLEVISION SYS NY GROUP A | COM | 12686C109 | 248529 | 10464396 | SH | SOLE |
| CABOT OIL & GAS CORP COMMON ST | COM | 127097103 | 322 | 9000 | SH | SOLE |
| CADBURY PLC-SPONS ADR | COM | 12721E102 | 134141 | 2619434 | SH | SOLE |
| CALAMOS ASSET MANAGEMENT-A | COM | 12811R104 | 1371 | 105000 | SH | SOLE |
| CALIFORNIA MICRO DEVICES CORCO | COM | 130439102 | 3862 | 1199300 | SH | SOLE |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 10912 | 288523 | SH | SOLE |
| CAMPBELL SOUP CO | COM | 134429109 | 27135 | 831841 | SH | SOLE |
| CANTERBURY PK HLDG CORP | COM | 13811E101 | 3040 | 410779 | SH | SOLE |
| CAPITAL ONE FINL CORP COM | COM | 14040H105 | 888 | 24860 | SH | SOLE |
| CARMIKE CINEMAS INC COM | COM | 143436400 | 1395 | 138000 | SH | SOLE |
| CASELLA WASTE SYS INC CL A | COM | 147448104 | 382 | 130000 | SH | SOLE |
| CASEYS GEN STORES INC COM | COM | 147528103 | 3734 | 119000 | SH | SOLE |
| CAVCO INDUSTRIES | COM | 149568107 | 18149 | 511248 | SH | SOLE |
| CBS CORP CLASS A | COM | 124857103 | 32005 | 2653854 | SH | SOLE |
| CBS CORP NEW CL B | COM | 124857202 | 1188 | 98612 | SH | SOLE |
| CELGENE CORP | COM | 151020104 | 674 | 12064 | SH | SOLE |
| CENTENNIAL COMMUNICATIONS CORP | COM | 15133V208 | 23094 | 2894004 | SH | SOLE |
| CENTRAL EUROPE AND RUSSIA FUND | MUTUAL FUNDS | 153436100 | 307 | 9441 | SH | SOLE |
| CENTRAL VT PUB SVC CORP COM | COM | 155771108 | 618 | 32000 | SH | SOLE |
| CENTURYTEL INC | COM | 156700106 | 11289 | 335978 | SH | SOLE |
| CENVEO INC COM | COM | 15670S105 | 2423 | 350200 | SH | SOLE |
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|--------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| CEPHALON INC COM | COM | 156708109 | 815 | 14000 | SH | | SOLE | |
| CEPHEID COM | COM | 15670R107 | 2895 | 219000 | SH | | SOLE | |
| CH ENERGY GROUP, INC. | COM | 12541M102 | 31049 | 700717 | SH | | SOLE | |
| CHAMPION ENTERPRISES INC COM | COM | 158496109 | 531 | 1155196 | SH | | SOLE | |
| CHARTERED SEMICONDUCTOR MFG SP | COM | 16133R205 | 744 | 40000 | SH | | SOLE | |
| CHEMED CORPORATION | COM | 16359R103 | 33212 | 756710 | SH | | SOLE | |
| CHESAPEAKE ENERGY CORP COM | COM | 165167107 | 1350 | 47548 | SH | | SOLE | |
| CHEVRON CORP | COM | 166764100 | 18465 | 262177 | SH | | SOLE | |
| CHINA MOBILE LTD | COM | 16941M109 | 2848 | 58000 | SH | | SOLE | |
| CHURCH & DWIGHT CO | COM | 171340102 | 17642 | 310930 | SH | | SOLE | |
| CHURCHILL DOWNS INC COM | COM | 171484108 | 27911 | 724951 | SH | | SOLE | |
| CINCINNATI BELL | COM | 171871106 | 29465 | 8418532 | SH | | SOLE | |
| CIRCOR INTL INC COM | COM | 17273K109 | 32571 | 1152563 | SH | | SOLE | |
| CISCO SYS INC | COM | 17275R102 | 3959 | 168188 | SH | | SOLE | |
| CITIGROUP INC. | COM | 172967101 | 394 | 81500 | SH | | SOLE | |
| CLARCOR INC | COM | 179895107 | 73553 | 2345451 | SH | | SOLE | |
| CLEAR CHANNEL OUTDOOR HLDGS CL | COM | 18451C109 | 11458 | 1636900 | SH | | SOLE | |
| CLEARWIRE CORP-CLASS A | COM | 18538Q105 | 1122 | 138000 | SH | | SOLE | |
| CLOUGH GLOBAL OPPORTUNITIES SH | MUTUAL FUNDS | 18914E106 | 127 | 10000 | SH | | SOLE | |

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|--------------------------------|------------------|-----------|-------|---------|-----|------|
| CME GROUP INC COM | COM | 12572Q105 | 2019 | 6550 | SH | SOLE |
| CMS ENERGY CORP COM | COM | 125896100 | 1456 | 108675 | SH | SOLE |
| CNA SURETY CORP COM | COM | 12612L108 | 14109 | 870900 | SH | SOLE |
| CNH GLOBAL NV COM | COM | N20935206 | 67290 | 3939714 | SH | SOLE |
| COACH INC | COM | 189754104 | 408 | 12383 | SH | SOLE |
| COCA COLA CO | COM | 191216100 | 76804 | 1430238 | SH | SOLE |
| COHEN & STEERS INC COM | COM | 19247A100 | 4380 | 182500 | SH | SOLE |
| COLDWATER CREEK INC COM | COM | 193068103 | 8659 | 1056000 | SH | SOLE |
| COLLECTIVE BRANDS INC COM | COM | 19421W100 | 225 | 13000 | SH | SOLE |
| COMCAST CORP CL A SPL | COM | 20030N200 | 849 | 52775 | SH | SOLE |
| COMCAST CORP NEW COM CL A | COM | 20030N101 | 1895 | 112278 | SH | SOLE |
| COMMUNICATIONS SYS | COM | 203900105 | 3208 | 274637 | SH | SOLE |
| COMPUCREDIT CVT 5.875% 01/30/3 | CONVERTIBLE BOND | 20478NAD2 | 79 | 200000 | PRN | SOLE |
| CONMED CORP COM | COM | 207410101 | 2231 | 116400 | SH | SOLE |
| CONOCOPHILLIPS COM | COM | 20825C104 | 9606 | 212707 | SH | SOLE |
| CONSTELLATION BRANDS COM | COM | 21036P108 | 13680 | 903000 | SH | SOLE |
| CONSTELLATION ENERGY GROUP ICO | COM | 210371100 | 5898 | 182206 | SH | SOLE |
| CONTINUCARE CORP COM | COM | 212172100 | 30 | 10000 | SH | SOLE |
| COOPER COS INC COM NEW | COM | 216648402 | 2527 | 85000 | SH | SOLE |
| COOPER INDUSTRIES PLC SHS | COM | G24140108 | 50235 | 1337110 | SH | SOLE |
| CORE MOLDING TECH COM | COM | 218683100 | 1382 | 424000 | SH | SOLE |
| CORINTHIAN COLLEGES INC COM | COM | 218868107 | 2561 | 138000 | SH | SOLE |
| CORN PRODS INTL INC COM | COM | 219023108 | 40533 | 1421201 | SH | SOLE |
| CORNING INC | COM | 219350105 | 9068 | 592306 | SH | SOLE |
| COSTCO WHSL CORP NEW COM | COM | 22160K105 | 1421 | 25206 | SH | SOLE |

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|--------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|-------------------|---------|
| COVANTA HOLDING CORP | COM | 22282E102 | 4131 | 243000 | SH | | SOLE | |
| COVIDIEN PLC ORDINARY SHARE | COM | G2554F105 | 4010 | 92700 | SH | | SOLE | |
| CRANE CO | COM | 224399105 | 96887 | 3753865 | SH | | SOLE | |
| CROWN HOLDINGS INC COM | COM | 228368106 | 280 | 10300 | SH | | SOLE | |
| CROWN MEDIA HLDGS INC CL A | COM | 228411104 | 519 | 332400 | SH | | SOLE | |
| CRUCCELL N V SPONSORED ADR | COM | 228769105 | 6260 | 273500 | SH | | SOLE | |
| CTS CORP | COM | 126501105 | 31371 | 3373233 | SH | | SOLE | |
| CUMMINS ENGINE INC | COM | 231021106 | 793 | 17692 | SH | | SOLE | |
| CURRENCYSHS JAPANESE YEN TR JA | MUTUAL FUNDS | 23130A102 | 377 | 3410 | SH | | SOLE | |
| CURTISS WRIGHT CORP | COM | 231561101 | 65538 | 1920233 | SH | | SOLE | |
| CUTERA INC COM | COM | 232109108 | 3231 | 373500 | SH | | SOLE | |
| CVS/CAREMARK CORP | COM | 126650100 | 45593 | 1275673 | SH | | SOLE | |
| CYNOSURE INC CL A | COM | 232577205 | 186 | 16000 | SH | | SOLE | |
| CYPRESS SEMICONDUCTOR CORP COM | COM | 232806109 | 4328 | 419000 | SH | | SOLE | |
| C&D TECHNOLOGIES INC COM | COM | 124661109 | 33 | 15490 | SH | | SOLE | |
| D & E COMMUNICATIONS INC COM | COM | 232860106 | 2319 | 201799 | SH | | SOLE | |
| DAIMLER AG | COM | D1668R123 | 241 | 4800 | SH | | SOLE | |
| DANA HOLDING CORP COM | COM | 235825205 | 7372 | 1082500 | SH | | SOLE | |
| DEAN FOODS (B:DF) | COM | 242370104 | 8322 | 467800 | SH | | SOLE | |
| DEERE & CO. | COM | 244199105 | 82751 | 1928040 | SH | | SOLE | |
| DEL MONTE FOODS CO COM | COM | 24522P103 | 26430 | 2282424 | SH | | SOLE | |
| DENNYS CORP COM | COM | 24869P104 | 74 | 28000 | SH | | SOLE | |
| DENTSPLY INTL INC NEW COM | COM | 249030107 | 9604 | 278040 | SH | | SOLE | |
| DEUTSCHE BANK AG-REG (B:DB) | COM | D18190898 | 4506 | 58700 | SH | | SOLE | |
| DEUTSCHE TELEKOM AG-SPON ADR (| COM | 251566105 | 7402 | 541864 | SH | | SOLE | |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 14396 | 213817 | SH | | SOLE | |
| DEXCOM INC COM | COM | 252131107 | 603 | 76000 | SH | | SOLE | |
| DIAGEO PLC SPONSORED ADR (B:DE | COM | 25243Q205 | 36478 | 593232 | SH | | SOLE | |
| DIAMOND FOODS INC COM | COM | 252603105 | 279 | 8800 | SH | | SOLE | |

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|--------------------------------|------------------|-----------|--------|---------|-----|-----------------------|
| DIAMOND OFFSHORE DRILLNG INCCO | COM | 25271C102 | 955 | 10000 | SH | SOLE |
| DIEBOLD INC | COM | 253651103 | 132608 | 4026965 | SH | SOLE |
| DIRECTV GROUP INC | COM | 25459L106 | 104200 | 3778104 | SH | SOLE |
| DISCOVER FINANCIAL | COM | 254709108 | 3433 | 211500 | SH | SOLE |
| DISCOVERY COMMS NEW SER A | COM | 25470F104 | 33761 | 1168600 | SH | SOLE |
| DISCOVERY COMMS NEW SER C | COM | 25470F302 | 28290 | 1086842 | SH | SOLE |
| DISH NETWORK CORPORATION | COM | 25470M109 | 42672 | 2215600 | SH | SOLE |
| DISNEY WALT PRODTNS | COM | 254687106 | 7184 | 261615 | SH | SOLE |
| DOMINION RES INC VA NEW COM | COM | 25746U109 | 5227 | 151500 | SH | SOLE |
| DONALDSON INC | COM | 257651109 | 47131 | 1361000 | SH | SOLE |
| DOVER DOWNS GAMING & ENTMT INC | COM | 260095104 | 1058 | 185677 | SH | SOLE |
| DOVER MOTORSPORTS INC.(B:DVD) | COM | 260174107 | 1361 | 907400 | SH | SOLE |
| DPL INC COM | COM | 233293109 | 17648 | 676168 | SH | SOLE |
| DR HORTON 2.000% 05/15/14 | CONVERTIBLE BOND | 23331ABB4 | 215 | 190000 | PRN | SOLE |
| DR PEPPER SNAPPLE GROUP INC CO | COM | 26138E109 | 84193 | 2928468 | SH | SOLE |
| PORTVUE-SEC13F.LNP | | | | | | |
| | | | | | | GAMCO ASSET MGT. INC. |
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|--------------------------------|------------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| DU PONT E I DE NEMOURS CO | COM | 263534109 | 4059 | 126290 | SH | | SOLE | |
| DUFF & PHELPS CORP-CL A | COM | 26433B107 | 460 | 24000 | SH | | SOLE | |
| DUKE ENERGY CORP | COM | 26441C105 | 4389 | 278828 | SH | | SOLE | |
| E M C CORP MASS COM | COM | 268648102 | 1239 | 72700 | SH | | SOLE | |
| EASTMAN KODAK | COM | 277461109 | 2216 | 463500 | SH | | SOLE | |
| EASTMAN KODAK 3.375% 10/15/33 | CONVERTIBLE BOND | 277461BE8 | 360 | 360000 | PRN | | SOLE | |
| EATON VANCE CORP COM | COM | 278265103 | 1064 | 38000 | SH | | SOLE | |
| EHOSTAR CORP-A | COM | 278768106 | 3041 | 164741 | SH | | SOLE | |
| ECOLAB INC | COM | 278865100 | 50278 | 1087558 | SH | | SOLE | |
| EDGEWATER TECHNOLOGY INC COM | COM | 280358102 | 3292 | 1119710 | SH | | SOLE | |
| EL PASO CORPORATION | COM | 28336L109 | 26379 | 2556095 | SH | | SOLE | |
| EL PASO ELEC CO COM NEW | COM | 283677854 | 36241 | 2051000 | SH | | SOLE | |
| ELIZABETH ARDEN INC | COM | 28660G106 | 129 | 11000 | SH | | SOLE | |
| EMERSON ELEC CO | COM | 291011104 | 1066 | 26591 | SH | | SOLE | |
| EMMIS COMMUNICATIONS CORP | COM | 291525103 | 126 | 150000 | SH | | SOLE | |
| EMULEX CORP COM NEW | COM | 292475209 | 3334 | 324000 | SH | | SOLE | |
| ENER1 INC COM NEW | COM | 29267A203 | 97 | 14000 | SH | | SOLE | |
| ENERGIZER HLDGS INC COM | COM | 29266R108 | 81241 | 1224611 | SH | | SOLE | |
| ENTEGRIS INC COM | COM | 29362U104 | 486 | 98255 | SH | | SOLE | |
| EOG RESOURCES INC | COM | 26875P101 | 251 | 3000 | SH | | SOLE | |
| EPOCH HOLDING CORP | COM | 29428R103 | 4414 | 504439 | SH | | SOLE | |
| EXACTECH INC COM | COM | 30064E109 | 8155 | 518094 | SH | | SOLE | |
| EXXON MOBIL CORP | COM | 30231G102 | 9274 | 135167 | SH | | SOLE | |
| FACET BIOTECH CORP SHS | COM | 30303Q103 | 207 | 12000 | SH | | SOLE | |
| FALCONSTOR SOFTWARE INC COM | COM | 306137100 | 547 | 110000 | SH | | SOLE | |
| FERRO CORP | COM | 315405100 | 48726 | 5474790 | SH | | SOLE | |
| FIDELITY NATL INFORMATION SVCO | COM | 31620M106 | 306 | 12000 | SH | | SOLE | |
| FIDELITY SOUTHERN CORP | COM | 316394105 | 111 | 36158 | SH | | SOLE | |
| FIRST SOLAR INC COM | COM | 336433107 | 377 | 2466 | SH | | SOLE | |
| FIRSTENERGY CORP COM | COM | 337932107 | 1868 | 40851 | SH | | SOLE | |
| FISHER COMMUNICATIONS INC COM | COM | 337756209 | 28548 | 1570311 | SH | | SOLE | |
| FLIR SYS INC COM | COM | 302445101 | 861 | 30790 | SH | | SOLE | |
| FLORIDA PUB UTILS CO COM | COM | 341135101 | 2034 | 167397 | SH | | SOLE | |
| FLOWERS FOODS INC COM | COM | 343498101 | 34231 | 1302045 | SH | | SOLE | |
| FLOWSERVE CORP COM | COM | 34354P105 | 171080 | 1736143 | SH | | SOLE | |
| FLUOR CORP NEW COM | COM | 343412102 | 526 | 10351 | SH | | SOLE | |
| FLUSHING FINL CORP COM | COM | 343873105 | 3344 | 293300 | SH | | SOLE | |
| FMC CORP COM NEW | COM | 302491303 | 528 | 9390 | SH | | SOLE | |
| FMC TECHNOLOGIES INC COM | COM | 30249U101 | 829 | 15870 | SH | | SOLE | |

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| | | | | |
|-------------------------------------|-----------------------|-------|------------|------|
| FOMENTO ECONOMICO MEXICANO SAD COM | 344419106 | 13245 | 348100 SH | SOLE |
| FORTUNE BRANDS INC COM | 349631101 | 53795 | 1251620 SH | SOLE |
| FPL GROUP INC COM | 302571104 | 13817 | 250165 SH | SOLE |
| FRANKLIN ELEC INC COM | 353514102 | 5830 | 203200 SH | SOLE |
| FREEMPORT MCMORAN COPPER&GOLD C COM | 35671D857 | 19843 | 289214 SH | SOLE |
| PORTVUE-SEC13F.LNP | GAMCO ASSET MGT. INC. | | | |
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DISCRETN | O MA |
|---------------------------------|-----------------------|-----------|--------------------|--------------------|------------|--------------|---------------------|---------|
| FRESENIUS KABI PHARMA-CVR | WARRANT AND RIGH | 35802M115 | 9 | 15000 | SH | | SOLE | |
| FRONTIER COMMUNICATIONS CORP | COM | 35906A108 | 2462 | 326479 | SH | | SOLE | |
| FULLER H B CO COM | COM | 359694106 | 9945 | 475850 | SH | | SOLE | |
| FURMANITE CORPORATION | COM | 361086101 | 6666 | 1546672 | SH | | SOLE | |
| GABELLI CV SECURITIES FUND | MUTUAL FUNDS | 36240B109 | 6927 | 1217450 | SH | | SOLE | |
| GABELLI DIV&INC TR COM | MUTUAL FUNDS | 36242H104 | 25856 | 2086851 | SH | | SOLE | |
| GABELLI EQUITY TRUST INC | MUTUAL FUNDS | 362397101 | 3324 | 664853 | SH | | SOLE | |
| GABELLI GBL MULTIMEDIA TR COM | MUTUAL FUNDS | 36239Q109 | 2640 | 421055 | SH | | SOLE | |
| GABELLI GLOBAL DEAL FUND | MUTUAL FUNDS | 36245G103 | 18953 | 1277180 | SH | | SOLE | |
| GABELLI GLOBAL UTIL & INCOME CO | MUTUAL FUNDS | 36242L105 | 3053 | 171491 | SH | | SOLE | |
| GABELLI HLTHCARE & WELLNESS | MUTUAL FUNDS | 36246K103 | 243 | 40836 | SH | | SOLE | |
| GABELLI UTIL TR COM | MUTUAL FUNDS | 36240A101 | 1923 | 259498 | SH | | SOLE | |
| GARDNER DENVER INC | COM | 365558105 | 1151 | 33000 | SH | | SOLE | |
| GATX CORP | COM | 361448103 | 91281 | 3265851 | SH | | SOLE | |
| GATX CORP \$2.50 CV PFD | CONVERTIBLE PREF | 361448202 | 339 | 1300 | SH | | SOLE | |
| GAYLORD ENTERTAINMENT CO | COM | 367905106 | 82602 | 4109569 | SH | | SOLE | |
| GENCORP INC | COM | 368682100 | 20443 | 3813913 | SH | | SOLE | |
| GENERAL DYNAMICS CORP COM | COM | 369550108 | 278 | 4300 | SH | | SOLE | |
| GENERAL ELEC CO | COM | 369604103 | 13730 | 836170 | SH | | SOLE | |
| GENERAL MILLS INC | COM | 370334104 | 105772 | 1642940 | SH | | SOLE | |
| GENESIS ENERGY L P UNIT L P IN | OIL & GAS PARTNE | 371927104 | 2639 | 164000 | SH | | SOLE | |
| GENTEK INC COM NEW | COM | 37245X203 | 2135 | 56133 | SH | | SOLE | |
| GENUINE PARTS CO | COM | 372460105 | 94100 | 2472410 | SH | | SOLE | |
| GENZYME CORP | COM | 372917104 | 766 | 13500 | SH | | SOLE | |
| GERBER SCIENTIFIC INSTR | COM | 373730100 | 8877 | 1484463 | SH | | SOLE | |
| GILEAD SCIENCES INC COM | COM | 375558103 | 1297 | 27889 | SH | | SOLE | |
| GLOBAL SOURCES LTD COM | COM | G39300101 | 474 | 68991 | SH | | SOLE | |
| GOLDMAN SACHS GR | COM | 38141G104 | 2674 | 14505 | SH | | SOLE | |
| GOOGLE INC-CL A | COM | 38259P508 | 9372 | 18901 | SH | | SOLE | |
| GORMAN RUPP CO | COM | 383082104 | 8535 | 342616 | SH | | SOLE | |
| GRACO INC COM | COM | 384109104 | 6604 | 236950 | SH | | SOLE | |
| GRAFTECH INTERNATIONAL | COM | 384313102 | 89315 | 6075843 | SH | | SOLE | |
| GRAY TELEVISION, INC | COM | 389375106 | 3512 | 1513625 | SH | | SOLE | |
| GRAY TELEVISION, INC CL A | COM | 389375205 | 122 | 52475 | SH | | SOLE | |
| GREAT ATLANTIC & PAC TEA INCCO | COM | 390064103 | 32509 | 3648630 | SH | | SOLE | |
| GREAT PLAINS ENERGY INC. (B: G | COM | 391164100 | 46258 | 2577068 | SH | | SOLE | |
| GREATBATCH INC | COM | 39153L106 | 3460 | 154000 | SH | | SOLE | |
| GREENBRIER COS INC | COM | 393657101 | 1464 | 125000 | SH | | SOLE | |
| GREIF INC CL A | COM | 397624107 | 63575 | 1154858 | SH | | SOLE | |
| GREIF INC CL B | COM | 397624206 | 370 | 7100 | SH | | SOLE | |
| GRIFFIN LAND & NUR | COM | 398231100 | 27949 | 873421 | SH | | SOLE | |
| GRIFFON CORP COM | COM | 398433102 | 42607 | 4231048 | SH | | SOLE | |
| GRUPO TELEVISIA SA DE CV ADR (B | COM | 40049J206 | 40138 | 2159118 | SH | | SOLE | |
| GSE SYS INC COM | COM | 36227K106 | 340 | 54701 | SH | | SOLE | |
| PORTVUE-SEC13F.LNP | GAMCO ASSET MGT. INC. | | | | | | | |
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|---------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| GYRODYNE CO AMER INC COM | COM | 403820103 | 252 | 6000 | SH | | SOLE | |
| H R BLOCK INC | COM | 093671105 | 1266 | 68890 | SH | | SOLE | |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 882 | 46000 | SH | | SOLE | |
| HALLIBURTON COMPANY | COM | 406216101 | 34004 | 1253830 | SH | | SOLE | |
| HANESBRANDS INC COM | COM | 410345102 | 1885 | 88062 | SH | | SOLE | |
| HARLEY DAVIDSON INC | COM | 412822108 | 493 | 21440 | SH | | SOLE | |
| HARMAN INTL INDS INC NEW COM | COM | 413086109 | 6020 | 177700 | SH | | SOLE | |
| HARMONY GOLD MINING CO LTD ADR | COM | 413216300 | 552 | 50450 | SH | | SOLE | |
| HARRIS CORPORATION | COM | 413875105 | 997 | 26528 | SH | | SOLE | |
| HAWAIIAN ELEC INDS INC COM | COM | 419870100 | 495 | 27300 | SH | | SOLE | |
| HAWK CORP CL A | COM | 420089104 | 13226 | 964020 | SH | | SOLE | |
| HAWKINS INC COM | COM | 420261109 | 7447 | 318808 | SH | | SOLE | |
| HEELYS INC COM | COM | 42279M107 | 89 | 42000 | SH | | SOLE | |
| HEICO CORP NEW COM | COM | 422806109 | 1305 | 30100 | SH | | SOLE | |
| HEINZ, H J COMPANY | COM | 423074103 | 46855 | 1178749 | SH | | SOLE | |
| HERLEY INDS INC COM | COM | 427398102 | 31623 | 2423214 | SH | | SOLE | |
| HERSHEY COMPANY (THE) | COM | 427866108 | 44787 | 1152531 | SH | | SOLE | |
| HESKA CORP COM | COM | 42805E108 | 67 | 152000 | SH | | SOLE | |
| HESS CORP | COM | 42809H107 | 1953 | 36531 | SH | | SOLE | |
| HEWLETT PACKARD CO | COM | 428236103 | 800 | 16948 | SH | | SOLE | |
| HI SHEAR TECHNOLOGY CORP COM | COM | 42839Y104 | 694 | 36400 | SH | | SOLE | |
| HICKORY TECH CORP COM | COM | 429060106 | 475 | 55525 | SH | | SOLE | |
| HIGHLANDS ACQUISITION | COM | 430880203 | 980 | 100000 | SH | | SOLE | |
| HOME DEPOT INC | COM | 437076102 | 3475 | 130460 | SH | | SOLE | |
| HONEYWELL INT'L INC | COM | 438516106 | 106507 | 2866953 | SH | | SOLE | |
| HSN INC COM | COM | 404303109 | 440 | 27040 | SH | | SOLE | |
| HUDSON CITY BANCORP INC COM | COM | 443683107 | 316 | 24045 | SH | | SOLE | |
| HUNTSMAN CORP COM | COM | 447011107 | 10932 | 1200000 | SH | | SOLE | |
| I2 TECHNOLOGIES INC COM NEW | COM | 465754208 | 305 | 19000 | SH | | SOLE | |
| IAC INTERACTIVECORP COM PAR \$. | COM | 44919P508 | 3865 | 191412 | SH | | SOLE | |
| ICU MEDICAL INC | COM | 44930G107 | 1563 | 42400 | SH | | SOLE | |
| IDEATION ACQUISTION CORP-UT | COM | 451665202 | 1153 | 125000 | SH | | SOLE | |
| IDEX CORP | COM | 45167R104 | 52463 | 1877032 | SH | | SOLE | |
| IMAX CORP COM | COM | 45245E109 | 480 | 51000 | SH | | SOLE | |
| IMS HEALTH INC COM | COM | 449934108 | 2901 | 189000 | SH | | SOLE | |
| INGERSOLL-RAND PLC | COM | G47791101 | 478 | 15580 | SH | | SOLE | |
| INGLES MKTS INC CL A | COM | 457030104 | 15061 | 951403 | SH | | SOLE | |
| INNOVATIVE SOLUTIONS & SUPPOCO | COM | 45769N105 | 75 | 15000 | SH | | SOLE | |
| INSITUFORM TECHNOLOGIES INC CL | COM | 457667103 | 1502 | 78500 | SH | | SOLE | |
| INTEGRYS ENERGY GROUP INC | COM | 45822P105 | 357 | 9945 | SH | | SOLE | |
| INTEL CORP | COM | 458140100 | 5250 | 268254 | SH | | SOLE | |
| INTERACTIVE DATA CORP COM | COM | 45840J107 | 3434 | 131000 | SH | | SOLE | |
| INTERMEC INC | COM | 458786100 | 63556 | 4507498 | SH | | SOLE | |
| INTERNATIONAL BUSINESS | COM | 459200101 | 7720 | 64544 | SH | | SOLE | |

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GAMCO ASSET MGT. INC.

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|--------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| INTERNATIONAL GAME TECH | COM | 459902102 | 28762 | 1339002 | SH | | SOLE | |
| INTERNATIONAL PAPER CO | COM | 460146103 | 871 | 39160 | SH | | SOLE | |
| INTERNATIONAL RECTIFIER CORPCO | COM | 460254105 | 214 | 11000 | SH | | SOLE | |
| INTERNATIONAL SPEEDWAY A | COM | 460335201 | 524 | 19000 | SH | | SOLE | |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 10404 | 1383500 | SH | | SOLE | |
| INTERVAL LEISURE GROUP INC COM | COM | 46113M108 | 793 | 63634 | SH | | SOLE | |
| INTL FLAVORS & FRAGRANCES | COM | 459506101 | 42970 | 1132875 | SH | | SOLE | |

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| | | | | | | |
|--------------------------------|------------------|-----------|--------|---------|----|------|
| INTRICON CORP COM | COM | 46121H109 | 167 | 51000 | SH | SOLE |
| INVERNESS MED INNOVATIONS INCO | COM | 46126P106 | 961 | 24809 | SH | SOLE |
| IRIS INTL INC COM | COM | 46270W105 | 120 | 11000 | SH | SOLE |
| ISHARES TR BARCLYS TIPS B | ETF/ISHARE - EQU | 464287176 | 360 | 3500 | SH | SOLE |
| ITT INDUSTRIES | COM | 450911102 | 93440 | 1791752 | SH | SOLE |
| I-FLOW CORP COM NEW | COM | 449520303 | 148 | 13000 | SH | SOLE |
| J & J SNACK FOODS CORP | COM | 466032109 | 2224 | 51500 | SH | SOLE |
| J.P. MORGAN CHASE & CO | COM | 46625H100 | 43518 | 993115 | SH | SOLE |
| JANUS CAP GROUP INC COM | COM | 47102X105 | 26776 | 1888300 | SH | SOLE |
| JOHNSON CONTROLS | COM | 478366107 | 19117 | 747926 | SH | SOLE |
| JOHNSON & JOHNSON | COM | 478160104 | 20215 | 332000 | SH | SOLE |
| JOURNAL COMM INC-A | COM | 481130102 | 18924 | 5142508 | SH | SOLE |
| JOY GLOBAL INC COM | COM | 481165108 | 850 | 17378 | SH | SOLE |
| KAMAN CORP | COM | 483548103 | 57920 | 2635118 | SH | SOLE |
| KELLOGG CO | COM | 487836108 | 4255 | 86425 | SH | SOLE |
| KENSEY NASH CORP COM | COM | 490057106 | 3344 | 115500 | SH | SOLE |
| KEY ENERGY SVCS INC COM | COM | 492914106 | 261 | 30000 | SH | SOLE |
| KIMBERLY CLARK CORP | COM | 494368103 | 3645 | 61800 | SH | SOLE |
| KINETIC CONCEPTS INC COM NEW | COM | 49460W208 | 3513 | 95000 | SH | SOLE |
| KINROSS GOLD CORP COM NO PAR | COM | 496902404 | 673 | 31000 | SH | SOLE |
| KRAFT FOODS INC CL A COM | COM | 50075N104 | 1658 | 63118 | SH | SOLE |
| K-TRON INTL INC | COM | 482730108 | 705 | 7400 | SH | SOLE |
| L 3 COMMUNICATIONS | COM | 502424104 | 830 | 10329 | SH | SOLE |
| LAKES ENTERTAINMENT INC COM | COM | 51206P109 | 353 | 105000 | SH | SOLE |
| LANDAUER INC | COM | 51476K103 | 3943 | 71720 | SH | SOLE |
| LAS VEGAS SANDS CORP | COM | 517834107 | 33624 | 1996700 | SH | SOLE |
| LAYNE CHRISTENSEN CO COM | COM | 521050104 | 4881 | 152300 | SH | SOLE |
| LEE ENTERPRISES INC | COM | 523768109 | 29 | 10500 | SH | SOLE |
| LEGG MASON INC COM | COM | 524901105 | 102148 | 3291901 | SH | SOLE |
| LGL GROUP INC | COM | 50186A108 | 106 | 31292 | SH | SOLE |
| LIBERTY ENTERTAINMENT-A | COM | 53071M500 | 161394 | 5187834 | SH | SOLE |
| LIBERTY GLOBAL INC COM SER A | COM | 530555101 | 29471 | 1305777 | SH | SOLE |
| LIBERTY GLOBAL INC COM SER C | COM | 530555309 | 20068 | 893480 | SH | SOLE |
| LIBERTY MEDIA HLDG CORP INT CO | COM | 53071M104 | 21227 | 1935039 | SH | SOLE |
| LIBERTY MEDIA-CAP SER A | COM | 53071M302 | 21468 | 1026174 | SH | SOLE |
| LIFE TECHNOLOGIES CORP COM | COM | 53217V109 | 3511 | 75416 | SH | SOLE |
| LIFEWAY FOODS INC COM | COM | 531914109 | 2324 | 211505 | SH | SOLE |

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GAMCO ASSET MGT. INC.

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|------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|---------------------|---------|
| LILLY, ELI AND COMPANY | COM | 532457108 | 5116 | 154898 | SH | | SOLE | |
| LIN TV CORP CL A | COM | 532774106 | 22281 | 4710664 | SH | | SOLE | |
| LINDSAY CORP | COM | 535555106 | 4119 | 104600 | SH | | SOLE | |
| LITTELFUSE INC | COM | 537008104 | 3123 | 119000 | SH | | SOLE | |
| LOCKHEED MARTIN CORP COM | COM | 539830109 | 2385 | 30540 | SH | | SOLE | |
| LOEWS CORP | COM | 540424108 | 332 | 9700 | SH | | SOLE | |
| LSI LOGIC CORP COM | COM | 502161102 | 1344 | 244833 | SH | | SOLE | |
| LUFKIN INDS INC COM | COM | 549764108 | 10280 | 193300 | SH | | SOLE | |
| M G M MIRAGE INC COM | COM | 552953101 | 20500 | 1702624 | SH | | SOLE | |
| M & T BK CORP COM | COM | 55261F104 | 13430 | 215500 | SH | | SOLE | |
| MACY'S INC | COM | 55616P104 | 18473 | 1010004 | SH | | SOLE | |
| MAGNETEK INC COM | COM | 559424106 | 2088 | 1338773 | SH | | SOLE | |
| MAINE & MARITIMES CORP | COM | 560377103 | 2513 | 69900 | SH | | SOLE | |
| MARCUS CORP COM | COM | 566330106 | 1177 | 92000 | SH | | SOLE | |
| MARINE PRODS CORP COM | COM | 568427108 | 3849 | 696112 | SH | | SOLE | |
| MARSH & MCLENNAN COS INC COM | COM | 571748102 | 6917 | 279700 | SH | | SOLE | |
| MARTHA STEWART LIVING OMNI | COM | 573083102 | 2247 | 359000 | SH | | SOLE | |

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| | | | | | | |
|--------------------------------|------------------|-----------|-------|---------|----|-----------------------|
| MARVEL ENTERTAINMENT INC COM | COM | 57383T103 | 2000 | 40300 | SH | SOLE |
| MASTERCARD INC COM | COM | 57636Q104 | 2753 | 13618 | SH | SOLE |
| MATRIX INITIATIVES INC COM | COM | 57685L105 | 461 | 81200 | SH | SOLE |
| MATTHEWS INTL CORP CL A | COM | 577128101 | 814 | 23000 | SH | SOLE |
| MCCORMICK & CO INC COM VTG | COM | 579780107 | 340 | 10000 | SH | SOLE |
| MCDERMOTT INTERNATIONAL INC. | COM | 580037109 | 552 | 21827 | SH | SOLE |
| MCGRAW HILL COMPANIES, INC. | COM | 580645109 | 6754 | 268645 | SH | SOLE |
| MEDIA GENERAL CL A | COM | 584404107 | 36619 | 4282939 | SH | SOLE |
| MEDTRONIC INC COM | COM | 585055106 | 478 | 13000 | SH | SOLE |
| MENTOR GRAPHICS CORP COM | COM | 587200106 | 2272 | 244000 | SH | SOLE |
| MERCK & CO INC | COM | 589331107 | 1053 | 33285 | SH | SOLE |
| MEREDITH CORP | COM | 589433101 | 9758 | 325913 | SH | SOLE |
| MET PRO CORP COM | COM | 590876306 | 935 | 96500 | SH | SOLE |
| METAVANTE HLDG CO COM | COM | 591407101 | 690 | 20000 | SH | SOLE |
| METHODE ELECTRS INC CL A | COM | 591520200 | 1496 | 172500 | SH | SOLE |
| MICROSOFT CORP | COM | 594918104 | 5570 | 216582 | SH | SOLE |
| MICRUS ENDOVASCULAR CORP COM | COM | 59518V102 | 3367 | 260000 | SH | SOLE |
| MIDAS GROUP INC COM | COM | 595626102 | 18398 | 1957200 | SH | SOLE |
| MIDDLESEX WTR CO COM | COM | 596680108 | 1886 | 125044 | SH | SOLE |
| MILLICOM INTL CELLULAR S A SHS | COM | L6388F110 | 1709 | 23500 | SH | SOLE |
| MIRANT CORP NEW COM | COM | 60467R100 | 203 | 12371 | SH | SOLE |
| MIRANT CORP NEW WT A EX 010311 | WARRANT AND RIGH | 60467R118 | 18 | 12446 | SH | SOLE |
| MODINE MFG CO | COM | 607828100 | 27649 | 2982606 | SH | SOLE |
| MONRO MUFFLER BRAKE INC | COM | 610236101 | 1272 | 40000 | SH | SOLE |
| MONSANTO CO NEW COM | COM | 61166W101 | 6629 | 85647 | SH | SOLE |
| MOOG INC CL A | COM | 615394202 | 4045 | 137118 | SH | SOLE |
| MOOG INC CL B | COM | 615394301 | 963 | 32600 | SH | SOLE |
| PORTVUE-SEC13F.LNP | | | | | | GAMCO ASSET MGT. INC. |
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|--------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|---------------------|---------|
| MORGAN STANLEY | COM | 617446448 | 28590 | 925850 | SH | | SOLE | |
| MORGANS HOTEL GROUP CO COM | COM | 61748W108 | 311 | 57400 | SH | | SOLE | |
| MOSAIC CO/THE | COM | 61945A107 | 826 | 17178 | SH | | SOLE | |
| MOSY INC | COM | 619718109 | 63 | 25000 | SH | | SOLE | |
| MOTOROLA INC | COM | 620076109 | 507 | 59050 | SH | | SOLE | |
| MOVADO GROUP INC COM | COM | 624580106 | 997 | 68600 | SH | | SOLE | |
| MSC SOFTWARE CORP COM | COM | 553531104 | 1773 | 210800 | SH | | SOLE | |
| MUELLER WATER PRODUCTS INC | COM | 624758108 | 460 | 83906 | SH | | SOLE | |
| MURPHY OIL CORP COM | COM | 626717102 | 971 | 16868 | SH | | SOLE | |
| MVC CAP COM | COM | 553829102 | 665 | 75750 | SH | | SOLE | |
| MWI VETERINARY SUPPLY INC | COM | 55402X105 | 2405 | 60200 | SH | | SOLE | |
| MYERS INDS INC | COM | 628464109 | 20547 | 1907775 | SH | | SOLE | |
| NARA BANCORP INC COM | COM | 63080P105 | 4094 | 589000 | SH | | SOLE | |
| NATHANS FAMOUS INC NEW COM | COM | 632347100 | 2225 | 151141 | SH | | SOLE | |
| NATIONAL DENTEX CORP COM | COM | 63563H109 | 391 | 46000 | SH | | SOLE | |
| NATIONAL FUEL GAS CO N J COM | COM | 636180101 | 69604 | 1519405 | SH | | SOLE | |
| NATIONAL PRESTO INDS INC | COM | 637215104 | 813 | 9400 | SH | | SOLE | |
| NATIONAL-OILWELL INC COM | COM | 637071101 | 2280 | 52862 | SH | | SOLE | |
| NAVISTAR INTL CORP COM | COM | 63934E108 | 73865 | 1973942 | SH | | SOLE | |
| NCR CORP NEW COM | COM | 62886E108 | 36676 | 2653870 | SH | | SOLE | |
| NEW ALLIANCE BANCSHARES INC CO | COM | 650203102 | 6716 | 627700 | SH | | SOLE | |
| NEW GERMANY FD COM (B:GF US) | MUTUAL FUNDS | 644465106 | 156 | 13000 | SH | | SOLE | |
| NEW YORK CMNTY BANCORP INC COM | COM | 649445103 | 455 | 39886 | SH | | SOLE | |
| NEWMARKET CORP COM | COM | 651587107 | 4652 | 50000 | SH | | SOLE | |
| NEWMONT MINING CORP HOLDING CO | COM | 651639106 | 8081 | 183569 | SH | | SOLE | |
| NEWS CORP CL A | COM | 65248E104 | 92513 | 7735175 | SH | | SOLE | |
| NICOR INC COM | COM | 654086107 | 2364 | 64600 | SH | | SOLE | |

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| | | | | | | |
|--------------------------------|-----|-----------|-------|---------|----|------|
| NIKE INC CL B | COM | 654106103 | 1621 | 25057 | SH | SOLE |
| NISOURCE INC | COM | 65473P105 | 350 | 25200 | SH | SOLE |
| NOBILITY HOMES INC COM | COM | 654892108 | 1793 | 199211 | SH | SOLE |
| NOBLE CORPORATION BAAR NAMEN - | COM | H5833N103 | 971 | 25588 | SH | SOLE |
| NORDSON CORP COM | COM | 655663102 | 1122 | 20000 | SH | SOLE |
| NORTHEAST UTILS COM | COM | 664397106 | 25825 | 1087837 | SH | SOLE |
| NORTHERN TRUST CORP | COM | 665859104 | 1749 | 30079 | SH | SOLE |
| NORTHROP GRUMMAN CORP (B:NOC) | COM | 666807102 | 1420 | 27441 | SH | SOLE |
| NORTHWESTERN CORP COM NEW | COM | 668074305 | 8629 | 353200 | SH | SOLE |
| NRG ENERGY INC COM NEW | COM | 629377508 | 623 | 22100 | SH | SOLE |
| NSTAR COM | COM | 67019E107 | 30806 | 968145 | SH | SOLE |
| NUTRI SYS INC NEW COM | COM | 67069D108 | 549 | 36000 | SH | SOLE |
| NYSE EURONEXT COM | COM | 629491101 | 3798 | 131452 | SH | SOLE |
| O REILLY AUTOMOTIVE INC COM | COM | 686091109 | 49232 | 1362259 | SH | SOLE |
| OCCIDENTAL PETE CORP | COM | 674599105 | 4847 | 61828 | SH | SOLE |
| OCEANEERING INTL INC COM | COM | 675232102 | 20706 | 364855 | SH | SOLE |
| ODYSSEY HEALTHCARE INC COM | COM | 67611V101 | 6438 | 515000 | SH | SOLE |
| PORTVUE-SEC13F.LNP | | | | | | |
| RUN DATE: 10/23/09 9:52 A.M. | | | | | | |

GAMCO ASSET MGT. INC.

FORM 13F INFORMATION TABLE
AS OF DATE: 09/30/09

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DISCRETN | O MA |
|--------------------------------|------------------|-----------|--------------------|--------------------|------------|--------------|---------------------|---------|
| ODYSSEY RE HLDGS CORP COM | COM | 67612W108 | 6740 | 104000 | SH | | SOLE | |
| OIL DRI CORP AMER COM | COM | 677864100 | 8197 | 565300 | SH | | SOLE | |
| OMNITURE INC COM | COM | 68212S109 | 11468 | 534900 | SH | | SOLE | |
| OMNOVA SOLUTIONS INC COM | COM | 682129101 | 20845 | 3216843 | SH | | SOLE | |
| ONEOK INC NEW COM | COM | 682680103 | 9192 | 251018 | SH | | SOLE | |
| OPKO HEALTH INC COM | COM | 68375N103 | 34 | 15000 | SH | | SOLE | |
| ORIENT-EXPRESS HOTELS LTD COM | COM | G67743107 | 6572 | 571000 | SH | | SOLE | |
| ORMAT TECHNOLOGIES INC | COM | 686688102 | 4025 | 98600 | SH | | SOLE | |
| ORTHOFIX INTL N V ORD | COM | N6748L102 | 5447 | 185350 | SH | | SOLE | |
| OSTEOTECH INC COM | COM | 688582105 | 56 | 12500 | SH | | SOLE | |
| OTIX GLOBAL INC | COM | 68906N101 | 29 | 30000 | SH | | SOLE | |
| OTTER TAIL CORPORATION COM | COM | 689648103 | 2393 | 100000 | SH | | SOLE | |
| OWENS & MINOR INC NEW COM | COM | 690732102 | 3634 | 80300 | SH | | SOLE | |
| PACCAR INC | COM | 693718108 | 5247 | 139128 | SH | | SOLE | |
| PACTIV CORP COM | COM | 695257105 | 3579 | 137400 | SH | | SOLE | |
| PAIN THERAPEUTICS INC COM | COM | 69562K100 | 2505 | 495000 | SH | | SOLE | |
| PALM HBR HOMES INC COM | COM | 696639103 | 228 | 79000 | SH | | SOLE | |
| PALOMAR MED TECHNOLOGIES INCCO | COM | 697529303 | 1332 | 82200 | SH | | SOLE | |
| PARALLEL PETE CORP DEL COM | COM | 699157103 | 883 | 278400 | SH | | SOLE | |
| PARK ELECTROCHEMICAL CORP COM | COM | 700416209 | 15199 | 616600 | SH | | SOLE | |
| PARK OHIO HLDGS CORP COM | COM | 700666100 | 9219 | 1057271 | SH | | SOLE | |
| PATTERSON COMPANIES INC | COM | 703395103 | 12336 | 452707 | SH | | SOLE | |
| PEABODY ENERGY CORP COM | COM | 704549104 | 715 | 19200 | SH | | SOLE | |
| PENN NATIONAL GAMING INC COM | COM | 707569109 | 2434 | 88000 | SH | | SOLE | |
| PENNICHUCK CORP COM NEW | COM | 708254206 | 6697 | 307780 | SH | | SOLE | |
| PENSKE AUTOMOTIVE GRP INC COM | COM | 70959W103 | 10215 | 532600 | SH | | SOLE | |
| PEP BOYS MANNY MOE & JACK | COM | 713278109 | 8060 | 825000 | SH | | SOLE | |
| PEPSI BOTTLING GROUP INC. | COM | 713409100 | 1093 | 30000 | SH | | SOLE | |
| PEPSIAMERICAS | COM | 71343P200 | 102666 | 3594751 | SH | | SOLE | |
| PEPSICO INC | COM | 713448108 | 11111 | 189417 | SH | | SOLE | |
| PEROT SYSTEMS CORP | COM | 714265105 | 58361 | 1965000 | SH | | SOLE | |
| PETROBRAS BRASILEIRO ADR SPONS | COM | 71654V408 | 3316 | 72246 | SH | | SOLE | |
| PETROHAWK ENERGY CORP COM | COM | 716495106 | 327 | 13500 | SH | | SOLE | |
| PETROQUEST ENERGY INC COM | COM | 716748108 | 143 | 22000 | SH | | SOLE | |
| PFIZER INC | COM | 717081103 | 1180 | 71325 | SH | | SOLE | |
| PHHM 3.25% 5/15/2024 | CONVERTIBLE BOND | 696639AB9 | 408 | 1228000 | PRN | | SOLE | |
| PIEDMONT NAT GAS INC COM | COM | 720186105 | 311 | 13000 | SH | | SOLE | |

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| | | | | |
|------------------------------------|-----------------------|-------|------------|------|
| PIER 1 IMPORTS INC SHS BEN INT COM | 720279108 | 85 | 22000 SH | SOLE |
| PINNACLE ENTMT INC COM | 723456109 | 15688 | 1539500 SH | SOLE |
| PLANTRONICS | 727493108 | 1206 | 45000 SH | SOLE |
| PNC FINANCIAL CORP | 693475105 | 9956 | 204900 SH | SOLE |
| PNM RES INC | 69349H107 | 39891 | 3415356 SH | SOLE |
| POLO RALPH LAUREN CORP | 731572103 | 854 | 11145 SH | SOLE |
| PORTUGAL TELECOM ADR (B:PT US) COM | 737273102 | 1347 | 127000 SH | SOLE |
| PORTVUE-SEC13F.LNP | GAMCO ASSET MGT. INC. | | | |
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|--------------------------------|-----------------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| POTASH CORP SASK INC | COM | 73755L107 | 803 | 8887 | SH | | SOLE | |
| PRECISION CASTPARTS CORP | COM | 740189105 | 129253 | 1268804 | SH | | SOLE | |
| PRIMEDIA INC COM NEW | COM | 74157K846 | 427 | 169335 | SH | | SOLE | |
| PRIVATEBANCORP INC COM | COM | 742962103 | 220 | 9000 | SH | | SOLE | |
| PROCTER & GAMBLE COMPANY | COM | 742718109 | 22828 | 394126 | SH | | SOLE | |
| PROSHARES TR PSHS ULTRA FINL | ETF/ISHARE - EQU | 74347R743 | 526 | 89000 | SH | | SOLE | |
| PROSHARES TR ULTRASHT SP500 | COM | 74347R883 | 687 | 17000 | SH | | SOLE | |
| PROSHARES TR ULTRSHRT 20YRS | ETF/ISHARE - EQU | 74347R297 | 779 | 17700 | SH | | SOLE | |
| PROSHARES TR ULTRSHRT 7-10Y | ETF/ISHARE - EQU | 74347R313 | 719 | 13700 | SH | | SOLE | |
| PROVIDENCE & WORCESTER RR COCO | COM | 743737108 | 1138 | 111400 | SH | | SOLE | |
| PSS WORLD MED INC COM | COM | 69366A100 | 1310 | 60000 | SH | | SOLE | |
| PZENA INVESTMENT MGMT INC CLAS | COM | 74731Q103 | 131 | 16000 | SH | | SOLE | |
| QUALCOMM INC COM | COM | 747525103 | 2061 | 45814 | SH | | SOLE | |
| QUESTAR CORP COM | COM | 748356102 | 3005 | 80000 | SH | | SOLE | |
| QUIDEL CORP COM | COM | 74838J101 | 2642 | 162800 | SH | | SOLE | |
| QWEST COMMUNICATIONS INTL. | COM | 749121109 | 428 | 112333 | SH | | SOLE | |
| RALCORP HOLDINGS INC | COM | 751028101 | 4923 | 84200 | SH | | SOLE | |
| READING INTL INC CL A | COM | 755408101 | 45 | 11000 | SH | | SOLE | |
| REPUBLIC SVCS INC CL A | COM | 760759100 | 37402 | 1407674 | SH | | SOLE | |
| RESEARCH IN MOTION LTD COM | COM | 760975102 | 1761 | 26034 | SH | | SOLE | |
| REVLON INC CL A | COM | 761525609 | 112 | 23000 | SH | | SOLE | |
| RIO TINTO LTD ADR SPONSORED (B | COM | 767204100 | 2664 | 15642 | SH | | SOLE | |
| ROBBINS & MYERS INC | COM | 770196103 | 7664 | 326400 | SH | | SOLE | |
| ROCKWELL AUTOMATION INC (B:ROK | COM | 773903109 | 25287 | 593600 | SH | | SOLE | |
| ROCKWELL COLLINS INC COM | COM | 774341101 | 1494 | 29411 | SH | | SOLE | |
| ROCKWOOD HLDGS INC COM | COM | 774415103 | 2139 | 104000 | SH | | SOLE | |
| ROGERS COMMUNICATIONS CL B | COM | 775109200 | 21736 | 770777 | SH | | SOLE | |
| ROLLINS INC | COM | 775711104 | 60250 | 3196271 | SH | | SOLE | |
| ROPER 1.481% 01/15/34 | CONVERTIBLE BOND | 776696AA4 | 187 | 295000 | PRN | | SOLE | |
| ROPER INDS INC NEW | COM | 776696106 | 3576 | 70150 | SH | | SOLE | |
| ROVI CORP COM | COM | 779376102 | 1613 | 48000 | SH | | SOLE | |
| ROWAN COS INC | COM | 779382100 | 22440 | 972700 | SH | | SOLE | |
| ROYAL DUTCH SHELL PLC ADR-A(RD | COM | 780259206 | 2152 | 37626 | SH | | SOLE | |
| RPC INC. COMMON | COM | 749660106 | 58408 | 5573327 | SH | | SOLE | |
| RTI BIOLOGICS INC COM | COM | 74975N105 | 706 | 162300 | SH | | SOLE | |
| RUSH ENTERPRISES INC CL B | COM | 781846308 | 4850 | 442121 | SH | | SOLE | |
| SAFEWAY INC COM NEW | COM | 786514208 | 3741 | 189700 | SH | | SOLE | |
| SALEM COMMUNICATIONS CORP DECL | COM | 794093104 | 2478 | 1096313 | SH | | SOLE | |
| SALLY BEAUTY HLDGS INC COM | COM | 79546E104 | 10977 | 1543820 | SH | | SOLE | |
| SANDISK CORP COM | COM | 80004C101 | 825 | 38000 | SH | | SOLE | |
| SARA LEE CORP COM | COM | 803111103 | 13691 | 1229000 | SH | | SOLE | |
| SCHEIN HENRY INC COM | COM | 806407102 | 21176 | 385658 | SH | | SOLE | |
| SCHERING PLOUGH CORP | COM | 806605101 | 26898 | 952131 | SH | | SOLE | |
| SCHIFF NUTRITION INTL INC COM | COM | 806693107 | 11447 | 2197074 | SH | | SOLE | |
| PORTVUE-SEC13F.LNP | GAMCO ASSET MGT. INC. | | | | | | | |
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|--------------------------------|------------------|-----------|-----------------------|--------------------|------------|--------------|--------------------|---------|--|
| SCHLUMBERGER | COM | 806857108 | 1715 | 28774 | SH | | SOLE | | |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 2544 | 132867 | SH | | SOLE | | |
| SCHWEITZER-MAUDUIT INTL INC CO | COM | 808541106 | 1196 | 22000 | SH | | SOLE | | |
| SCRIPPS E W CO OHIO CL A | COM | 811054402 | 6863 | 915003 | SH | | SOLE | | |
| SCRIPPS NETWORKS INTERAC | COM | 811065101 | 66272 | 1793546 | SH | | SOLE | | |
| SEACOAST BKG CORP FLA COM | COM | 811707306 | 155 | 61500 | SH | | SOLE | | |
| SECTOR SPDR TR SHS BEN INT-FIN | MUTUAL FUNDS | 81369Y605 | 1643 | 110000 | SH | | SOLE | | |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 54750 | 1971560 | SH | | SOLE | | |
| SEPRACOR INC | COM | 817315104 | 63981 | 2793923 | SH | | SOLE | | |
| SINCLAIR BROADCAST GROUP INCCL | COM | 829226109 | 5335 | 1490092 | SH | | SOLE | | |
| SIRIUS XM RADIO INC COM | COM | 82967N108 | 432 | 680800 | SH | | SOLE | | |
| SJW CORP COM | COM | 784305104 | 8007 | 350415 | SH | | SOLE | | |
| SKYLINE CORP | COM | 830830105 | 13471 | 597120 | SH | | SOLE | | |
| SL INDS INC COM | COM | 784413106 | 11050 | 1381217 | SH | | SOLE | | |
| SLM CORP COM | COM | 78442P106 | 8100 | 928900 | SH | | SOLE | | |
| SMART BALANCE INC COM | COM | 83169Y108 | 921 | 150000 | SH | | SOLE | | |
| SMITH A O CORP COM | COM | 831865209 | 267 | 7000 | SH | | SOLE | | |
| SMUCKER J M CO COM NEW | COM | 832696405 | 1160 | 21885 | SH | | SOLE | | |
| SONESTA INTL HOTELS CORP CL A | COM | 835438409 | 6321 | 506096 | SH | | SOLE | | |
| SOUTH JERSEY INDS INC COM | COM | 838518108 | 240 | 6800 | SH | | SOLE | | |
| SOUTHERN UN CO NEW COM | COM | 844030106 | 3304 | 158942 | SH | | SOLE | | |
| SOUTHWEST GAS CORP | COM | 844895102 | 41184 | 1609995 | SH | | SOLE | | |
| SOUTHWESTERN ENERGY CO COM | COM | 845467109 | 469 | 10997 | SH | | SOLE | | |
| SPARTAN MTRS INC COM | COM | 846819100 | 1491 | 290000 | SH | | SOLE | | |
| SPDR GOLD TRUST GOLD SHS | ETF/ISHARE - EQU | 78463V107 | 563 | 5700 | SH | | SOLE | | |
| SPECTRA ENERGY CORP COM | COM | 847560109 | 6468 | 341497 | SH | | SOLE | | |
| SPRINT NEXTEL CORP | COM | 852061100 | 49973 | 12651481 | SH | | SOLE | | |
| SPSS INC COM | COM | 78462K102 | 17977 | 359820 | SH | | SOLE | | |
| ST JUDE MEDICAL CENTER INC | COM | 790849103 | 933 | 23912 | SH | | SOLE | | |
| ST. JOE COMPANY | COM | 790148100 | 277 | 9500 | SH | | SOLE | | |
| STAMPS.COM INC (NEW) | COM | 852857200 | 185 | 20000 | SH | | SOLE | | |
| STANDARD MTR PRODS INC CLASS A | COM | 853666105 | 25449 | 1674275 | SH | | SOLE | | |
| STANDEX INTL CORP | COM | 854231107 | 2320 | 117000 | SH | | SOLE | | |
| STARRETT L S CO CL A | COM | 855668109 | 1113 | 107000 | SH | | SOLE | | |
| STARWOOD HOTELS & RESORTS WRLD | COM | 85590A401 | 2147 | 65000 | SH | | SOLE | | |
| STATE STREET CORP | COM | 857477103 | 6098 | 115923 | SH | | SOLE | | |
| STEAK N SHAKE CO COM | COM | 857873103 | 10834 | 920500 | SH | | SOLE | | |
| STERLING BANCORP COM | COM | 859158107 | 7512 | 1040435 | SH | | SOLE | | |
| STEWART ENTERPRISES INC CL A | COM | 860370105 | 418 | 80000 | SH | | SOLE | | |
| STONERIDGE INC | COM | 86183P102 | 2655 | 375000 | SH | | SOLE | | |
| STRATTEC SECURITY CORP. | COM | 863111100 | 2027 | 144873 | SH | | SOLE | | |
| STRYKER CORP | COM | 863667101 | 1413 | 31109 | SH | | SOLE | | |
| SUN MICROSYSTEMS INC CO | COM | 866810203 | 76511 | 8417072 | SH | | SOLE | | |
| SUNCOR ENERGY INC | COM | 867224107 | 480 | 13900 | SH | | SOLE | | |
| PORTVUE-SEC13F.LNP | | | | | | | | | |
| | | | GAMCO ASSET MGT. INC. | | | | | | |
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|------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| SUNPOWER CORP COM CL A | COM | 867652109 | 455 | 15211 | SH | | SOLE | |
| SUPERIOR INDS INTL INC | COM | 868168105 | 5583 | 393200 | SH | | SOLE | |
| SUPERVALU INC COMMON | COM | 868536103 | 407 | 26993 | SH | | SOLE | |
| SWS GROUP INC | COM | 78503N107 | 15120 | 1050000 | SH | | SOLE | |
| SYCAMORE NETWORKS | COM | 871206108 | 2249 | 744600 | SH | | SOLE | |

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|--------------------------------|-----|-----------|--------|---------|----|-----------------------|
| SYNERON MEDICAL LTD ORD SHS | COM | M87245102 | 342 | 30000 | SH | SOLE |
| SYNGENTA AG ADR SPONSORED | COM | 87160A100 | 1818 | 39574 | SH | SOLE |
| T ROWE PRICE GROUP INC | COM | 74144T108 | 5722 | 125200 | SH | SOLE |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 14820 | 1322000 | SH | SOLE |
| TD AMERITRADE HLDG CORP COM | COM | 87236Y108 | 654 | 33300 | SH | SOLE |
| TECH OPS SEVCON INC | COM | 878293109 | 1428 | 435519 | SH | SOLE |
| TECO ENERGY INC COM | COM | 872375100 | 2005 | 142422 | SH | SOLE |
| TELEFONICA DE ESPANA SA ADR (B | COM | 879382208 | 1327 | 16000 | SH | SOLE |
| TELEPHONE & DATA SYS INC SPL C | COM | 879433860 | 61083 | 2058036 | SH | SOLE |
| TELEPHONE & DATA SYSTEM INC. | COM | 879433100 | 98340 | 3171223 | SH | SOLE |
| TENARIS S A SPONSORED ADR | COM | 88031M109 | 1852 | 52000 | SH | SOLE |
| TENNANT CO | COM | 880345103 | 16143 | 555490 | SH | SOLE |
| TENNECO AUTOMOTIVE INC COM | COM | 880349105 | 11191 | 858225 | SH | SOLE |
| TEVA PHARMACEUTICAL INDS LTDAD | COM | 881624209 | 323 | 6379 | SH | SOLE |
| TEXAS INSTRUMENTS INC | COM | 882508104 | 12453 | 525648 | SH | SOLE |
| TEXTRON INC | COM | 883203101 | 22374 | 1178800 | SH | SOLE |
| THE SCOTTS MIRACLE GRO CO | COM | 810186106 | 3513 | 81800 | SH | SOLE |
| THOMAS & BETTS CORP | COM | 884315102 | 75338 | 2504593 | SH | SOLE |
| TICKETMASTER COM | COM | 88633P302 | 192 | 16413 | SH | SOLE |
| TIFFANY & CO NEW COM | COM | 886547108 | 1951 | 50641 | SH | SOLE |
| TIME WARNER CABLE INC COM | COM | 88732J207 | 2198 | 51017 | SH | SOLE |
| TIME WARNER INC COM | COM | 887317303 | 102314 | 3555035 | SH | SOLE |
| TOLL BROS INC COM | COM | 889478103 | 547 | 28000 | SH | SOLE |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 29728 | 1250111 | SH | SOLE |
| TRACTOR SUPPLY CO COM | COM | 892356106 | 9708 | 200500 | SH | SOLE |
| TRANS LUX CORP | COM | 893247106 | 151 | 122800 | SH | SOLE |
| TRANSACT TECHNOLOGIES INC COM | COM | 892918103 | 668 | 126100 | SH | SOLE |
| TRANSOCEAN LTD ZUG NAMEN AKT | COM | H8817H100 | 10259 | 119946 | SH | SOLE |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 756 | 15351 | SH | SOLE |
| TREDEGAR INDS INC | COM | 894650100 | 36674 | 2529263 | SH | SOLE |
| TRIDENT MICROSYSTEMS INC COM | COM | 895919108 | 1476 | 570000 | SH | SOLE |
| TRIMBLE NAV LTD COM | COM | 896239100 | 669 | 27968 | SH | SOLE |
| TYCO ELECTRONICS LTD | COM | H8912P106 | 6055 | 271754 | SH | SOLE |
| TYCO INTERNATIONAL LTD SHS | COM | H89128104 | 21109 | 612221 | SH | SOLE |
| TYLER TECHNOLOGIES INC COM | COM | 902252105 | 4510 | 263870 | SH | SOLE |
| UNDER ARMOUR INC CL A | COM | 904311107 | 914 | 32835 | SH | SOLE |
| UNION DRILLING INC COM | COM | 90653P105 | 917 | 120000 | SH | SOLE |
| UNISOURCE ENERGY CORP COM | COM | 909205106 | 6356 | 206700 | SH | SOLE |
| UNITED GUARDIAN INC COM | COM | 910571108 | 1806 | 191926 | SH | SOLE |
| PORTVUE-SEC13F.LNP | | | | | | |
| | | | | | | GAMCO ASSET MGT. INC. |

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|--------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|-------------------|----|
| UNITED RENTALS INC COM | COM | 911363109 | 824 | 80000 | SH | | SOLE | |
| UNITED STATES CELLULAR CORP | COM | 911684108 | 112828 | 2887839 | SH | | SOLE | |
| UNITED STATES NATL GAS FUND UN | MUTUAL FUNDS | 912318102 | 411 | 35000 | SH | | SOLE | |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 1855 | 30437 | SH | | SOLE | |
| UNITEDHEALTH GROUP INC COM | COM | 91324P102 | 17937 | 716350 | SH | | SOLE | |
| UNIVERSAL TECHNICAL INST INCCO | COM | 913915104 | 4626 | 234800 | SH | | SOLE | |
| VALLEY NATL BANCORP COM | COM | 919794107 | 637 | 51817 | SH | | SOLE | |
| VALMONT INDS INC | COM | 920253101 | 862 | 10125 | SH | | SOLE | |
| VALUECLICK INC COM | COM | 92046N102 | 5825 | 441600 | SH | | SOLE | |
| VARIAN INC COM | COM | 922206107 | 25428 | 498000 | SH | | SOLE | |
| VARIAN MED SYS INC COM | COM | 92220P105 | 740 | 17568 | SH | | SOLE | |
| VASCULAR SOLUTIONS INC COM | COM | 92231M109 | 3584 | 433371 | SH | | SOLE | |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 11608 | 383489 | SH | | SOLE | |
| VIACOM INC NEW CL A | COM | 92553P102 | 99909 | 3392489 | SH | | SOLE | |
| VIACOM INC NEW CL B | COM | 92553P201 | 9298 | 331606 | SH | | SOLE | |

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|---|-----|-----------|-------|---------|----|-----------------------|
| VILLAGE SUPER MKT INC CL A NEW COM | | 927107409 | 3863 | 131087 | SH | SOLE |
| VIMPEL COMMUNICATIONS ADR (B:V COM | | 68370R109 | 8069 | 431500 | SH | SOLE |
| VISA INC-CLASS A SHRS | COM | 92826C839 | 1546 | 22377 | SH | SOLE |
| W D 40 COMPANY | COM | 929236107 | 1136 | 40000 | SH | SOLE |
| WADDELL & REED FINL INC CL A | COM | 930059100 | 32581 | 1145200 | SH | SOLE |
| WAL MART STORES INC | COM | 931142103 | 3936 | 80175 | SH | SOLE |
| WALGREEN COMPANY | COM | 931422109 | 24050 | 641852 | SH | SOLE |
| WARNER MUSIC GROUP CORP COM | COM | 934550104 | 498 | 90000 | SH | SOLE |
| WASTE CONNECTIONS INC COM | COM | 941053100 | 289 | 10000 | SH | SOLE |
| WASTE MGMT INC DEL COM | COM | 94106L109 | 43461 | 1457449 | SH | SOLE |
| WASTE SERVICES INC DEL COM NEW COM | COM | 941075202 | 254 | 55000 | SH | SOLE |
| WATTS WATER TECHNOLOGIES | COM | 942749102 | 84934 | 2807722 | SH | SOLE |
| WCA WASTE CORP COM | COM | 92926K103 | 386 | 100000 | SH | SOLE |
| WEATHERFORD INTERNATIONAL LTD | COM | H27013103 | 14016 | 676107 | SH | SOLE |
| WEBS INDEX FD INC JAPAN WEBS S MUTUAL FUNDS | | 464286848 | 567 | 57000 | SH | SOLE |
| WEIS MKTS INC | COM | 948849104 | 1901 | 59500 | SH | SOLE |
| WELLS FARGO & CO NEW | COM | 949746101 | 43633 | 1548354 | SH | SOLE |
| WENDYS/ARBYS GROUP INC | COM | 950587105 | 810 | 171310 | SH | SOLE |
| WESTAR ENERGY INC | COM | 95709T100 | 55924 | 2866408 | SH | SOLE |
| WESTWOOD HLDGS GROUP INC COM | COM | 961765104 | 32746 | 943700 | SH | SOLE |
| WHX CORP | COM | 929248607 | 1311 | 682996 | SH | SOLE |
| WILMINGTON TR CORP COM | COM | 971807102 | 4651 | 327500 | SH | SOLE |
| WINDSTREAM CORP COM | COM | 97381W104 | 683 | 67409 | SH | SOLE |
| WINN DIXIE STORES INC COM NEW | COM | 974280307 | 7459 | 568500 | SH | SOLE |
| WOLVERINE WORLD WIDE INC COM | COM | 978097103 | 3705 | 149174 | SH | SOLE |
| WOODWARD GOVERNOR CO COM | COM | 980745103 | 16156 | 665960 | SH | SOLE |
| WORLD WRESTLING ENTERTAINMENT | COM | 98156Q108 | 731 | 52160 | SH | SOLE |
| WPT ENTERPRISES INC | COM | 98211W108 | 45 | 45503 | SH | SOLE |
| WYETH (B:WYE) | COM | 983024100 | 60612 | 1247665 | SH | SOLE |
| PORTVUE-SEC13F.LNP | | | | | | GAMCO ASSET MGT. INC. |
| RUN DATE: 10/23/09 9:52 A.M. | | | | | | |

FORM 13F INFORMATION TABLE
AS OF DATE: 09/30/09

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | O MA |
|------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| WYNDHAM WORLDWIDE CORP COM | COM | 98310W108 | 209 | 12798 | SH | | SOLE | |
| WYNN RESORTS LTD COM | COM | 983134107 | 17687 | 249500 | SH | | SOLE | |
| XCEL ENERGY INC COM | COM | 98389B100 | 2333 | 121250 | SH | | SOLE | |
| XEROX CORP | COM | 984121103 | 1374 | 177500 | SH | | SOLE | |
| XTO ENERGY INC COM | COM | 98385X106 | 1466 | 35480 | SH | | SOLE | |
| YAHOO INC. | COM | 984332106 | 6091 | 341980 | SH | | SOLE | |
| YORK WTR CO COM | COM | 987184108 | 513 | 37000 | SH | | SOLE | |
| YOUBET COM INC COM | COM | 987413101 | 36 | 17000 | SH | | SOLE | |
| YOUNG INNOVATIONS INC COM | COM | 987520103 | 6983 | 265422 | SH | | SOLE | |
| YUM BRANDS INC COM | COM | 988498101 | 608 | 18000 | SH | | SOLE | |
| ZEBRA TECHNOLOGIES CORP CL A | COM | 989207105 | 9361 | 361000 | SH | | SOLE | |
| ZEP INC | COM | 98944B108 | 37715 | 2320946 | SH | | SOLE | |
| ZIMMER HLDGS INC COM | COM | 98956P102 | 25134 | 470225 | SH | | SOLE | |
| ZORAN CORP COM | COM | 98975F101 | 1198 | 104000 | SH | | SOLE | |
| ZYGO CORP COM | COM | 989855101 | 2034 | 300000 | SH | | SOLE | |

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PORTVUE-SEC13F.LNP
 RUN DATE: 10/23/09 10:14 A.M.

GABELLI FUNDS, LLC

FORM 13F INFORMATION TABLE
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DCRETN | O MA |
|--------------------------------|------------------|-----------|--------------------|--------------------|------------|--------------|-------------------|---------|
| 1 800 FLOWERS COM INC CL A | COM | 68243Q106 | 352 | 102000 | SH | | SOLE | |
| 3M CO. | COM | 88579Y101 | 369 | 5000 | SH | | SOLE | |
| 99 CENTS ONLY STORES | COM | 65440K106 | 404 | 30000 | SH | | SOLE | |
| A T & T INC (NEW) | COM | 00206R102 | 43027 | 1593000 | SH | | SOLE | |
| AAR CORP COM | COM | 000361105 | 549 | 25000 | SH | | SOLE | |
| AARON'S INC | COM | 002535300 | 4856 | 235750 | SH | | SOLE | |
| ABB LTD SPONSORED ADR | COM | 000375204 | 15281 | 762500 | SH | | SOLE | |
| ABBOTT LABS | COM | 002824100 | 9780 | 197700 | SH | | SOLE | |
| ABOVENET INC COM | COM | 00374N107 | 2262 | 46400 | SH | | SOLE | |
| ACCO BRANDS CORP COM | COM | 00081T108 | 484 | 67000 | SH | | SOLE | |
| ACTIVISION BLIZZARD, INC | COM | 00507V109 | 966 | 78000 | SH | | SOLE | |
| ACUITY BRANDS INC (B:AYI) COM | COM | 00508Y102 | 1707 | 53000 | SH | | SOLE | |
| ADAMS GOLF INC COM NEW | COM | 006228209 | 48 | 14750 | SH | | SOLE | |
| ADOBE SYSTEMS INC COM | COM | 00724F101 | 3932 | 119000 | SH | | SOLE | |
| AES CORP COM | COM | 00130H105 | 18970 | 1280000 | SH | | SOLE | |
| AES TR III TR P CV SC 6.75 | CONVERTIBLE PREF | 00808N202 | 264 | 6000 | SH | | SOLE | |
| AETNA INC (B:AET) COM | COM | 00817Y108 | 1030 | 37000 | SH | | SOLE | |
| AFFILIATED COMPUTER SVCS INCCL | COM | 008190100 | 8884 | 164000 | SH | | SOLE | |
| AFLAC INC COM | COM | 001055102 | 7266 | 170000 | SH | | SOLE | |
| AGL RES INC COM | COM | 001204106 | 2345 | 66500 | SH | | SOLE | |
| AGNICO-EAGLE MINES (USD) | COM | 008474108 | 90338 | 1331431 | SH | | SOLE | |
| AIRGAS INC COM | COM | 009363102 | 919 | 19000 | SH | | SOLE | |
| AKAMAI TECHNOLOGIES INC COM | COM | 00971T101 | 630 | 32000 | SH | | SOLE | |
| ALBANY INTL CORP NEW CL A | COM | 012348108 | 485 | 25000 | SH | | SOLE | |
| ALBEMARLE CORP COM | COM | 012653101 | 4360 | 126000 | SH | | SOLE | |
| ALBERTO CULVER CO NEW COM | COM | 013078100 | 9976 | 360420 | SH | | SOLE | |
| ALCATEL LUCENT ADR SPONS 1/5SH | COM | 013904305 | 126 | 28000 | SH | | SOLE | |
| ALCOA 5.250% 03/15/14 | CONVERTIBLE BOND | 013817AT8 | 1061 | 470000 | PRN | | SOLE | |
| ALCOA INC COM | COM | 013817101 | 14406 | 1098000 | SH | | SOLE | |
| ALCON INC COM SHS | COM | H01301102 | 4257 | 30700 | SH | | SOLE | |
| ALIGN TECHNOLOGY INC COM | COM | 016255101 | 995 | 70000 | SH | | SOLE | |
| ALLEGHANY CORP DEL | COM | 017175100 | 8297 | 32028 | SH | | SOLE | |
| ALLEGHENY ENERGY INC COM | COM | 017361106 | 22118 | 834000 | SH | | SOLE | |
| ALLERGAN INC | COM | 018490102 | 11097 | 195514 | SH | | SOLE | |

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|--------------------------------|------------------|-----------|------|--------|-----|--------------------|
| ALLETE INC COM NEW | COM | 018522300 | 5438 | 162000 | SH | SOLE |
| ALLIANCE BERNSTEIN HLDGS LP UN | COM | 01881G106 | 8211 | 301000 | SH | SOLE |
| ALLIANCE HOLDINGS GP LP COM UN | COM | 01861G100 | 494 | 24000 | SH | SOLE |
| ALLIANCE ONE INTL INC COM | COM | 018772103 | 56 | 12500 | SH | SOLE |
| ALLIANT ENERGY CORP COM | COM | 018802108 | 4317 | 155000 | SH | SOLE |
| ALLSTATE CORP COM | COM | 020002101 | 3429 | 112000 | SH | SOLE |
| ALTRIA GROUP INC COM | COM | 02209S103 | 1460 | 82000 | SH | SOLE |
| AMAZON.COM INC | COM | 023135106 | 4155 | 44500 | SH | SOLE |
| AMD 5.750% 08/15/12 | CONVERTIBLE BOND | 007903AN7 | 170 | 200000 | PRN | SOLE |
| PORTVUE-SEC13F.LNP | | | | | | GABELLI FUNDS, LLC |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DCRETN | O MA |
|--------------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| AMEDISYS INC COM | COM | 023436108 | 654 | 15000 | SH | | SOLE | |
| AMEREN CORP COM | COM | 023608102 | 8090 | 320000 | SH | | SOLE | |
| AMERICA MOVIL S A DE C V SPONS | COM | 02364W105 | 17909 | 408600 | SH | | SOLE | |
| AMERICAN DAIRY INC COM | COM | 025334103 | 1417 | 50000 | SH | | SOLE | |
| AMERICAN ELECTRIC POWER | COM | 025537101 | 19555 | 631000 | SH | | SOLE | |
| AMERICAN EXPRESS CO | COM | 025816109 | 71376 | 2105500 | SH | | SOLE | |
| AMERICAN INTERNATIONAL GROUP I | COM | 026874784 | 221 | 5000 | SH | | SOLE | |
| AMERICAN STS WTR CO COM | COM | 029899101 | 1013 | 28000 | SH | | SOLE | |
| AMERICAN TOWER SYSTEMS CL A | COM | 029912201 | 419 | 11500 | SH | | SOLE | |
| AMERICAN WATER WORKS CO INC | COM | 030420103 | 10664 | 534800 | SH | | SOLE | |
| AMERIPRISE FINL INC COM | COM | 03076C106 | 1526 | 42000 | SH | | SOLE | |
| AMERISOURCEBERGEN CORP COM | COM | 03073E105 | 403 | 18000 | SH | | SOLE | |
| AMETEK INC NEW COM | COM | 031100100 | 42416 | 1215000 | SH | | SOLE | |
| AMGEN INC | COM | 031162100 | 5059 | 84000 | SH | | SOLE | |
| AMICAS INC | COM | 001712108 | 1894 | 526000 | SH | | SOLE | |
| AMPCO PITTSBURGH CORP | COM | 032037103 | 9785 | 368000 | SH | | SOLE | |
| AMPHENOL CORP NEW CL A | COM | 032095101 | 505 | 13400 | SH | | SOLE | |
| AMR CORP | COM | 001765106 | 1630 | 205000 | SH | | SOLE | |
| ANADARKO PETE CORP COM | COM | 032511107 | 14052 | 224000 | SH | | SOLE | |
| ANGIODYNAMICS INC COM | COM | 03475V101 | 3376 | 245000 | SH | | SOLE | |
| ANGLOGOLD LTD SPONSORED ADR | COM | 035128206 | 25557 | 627000 | SH | | SOLE | |
| ANIMAL HEALTH INTERNATIONAL | COM | 03525N109 | 689 | 325000 | SH | | SOLE | |
| ANIXTER INTL INC COM | COM | 035290105 | 441 | 11000 | SH | | SOLE | |
| APACHE CORP | COM | 037411105 | 21993 | 239500 | SH | | SOLE | |
| APPLE INC | COM | 037833100 | 25467 | 137400 | SH | | SOLE | |
| APPLIED MATLS INC COM | COM | 038222105 | 368 | 27500 | SH | | SOLE | |
| AQUA AMERICA INC | COM | 03836W103 | 3137 | 177832 | SH | | SOLE | |
| ARCH CHEMICALS INC COM | COM | 03937R102 | 1050 | 35000 | SH | | SOLE | |
| ARCH COAL INC COM | COM | 039380100 | 310 | 14000 | SH | | SOLE | |
| ARCHER DANIELS MIDLAND | COM | 039483102 | 32902 | 1126000 | SH | | SOLE | |
| ARCHER DANIELS MIDLAND 6.25% 6 UNITS | | 039483201 | 239 | 6000 | SH | | SOLE | |
| ARGO GROUP INTL HLDGS LTD COM | COM | G0464B107 | 3965 | 117729 | SH | | SOLE | |
| ARTESIAN RES CORP COM CL A | COM | 043113208 | 517 | 30750 | SH | | SOLE | |
| ARTHROCARE CORP | COM | 043136100 | 5373 | 263500 | SH | | SOLE | |
| ASCENT MEDIA CORP COM SER A | COM | 043632108 | 2856 | 111558 | SH | | SOLE | |
| ASHLAND INC NEW COM | COM | 044209104 | 12620 | 292000 | SH | | SOLE | |
| ASPECT MED SYS INC COM | COM | 045235108 | 1498 | 125000 | SH | | SOLE | |
| ASTORIA FINL CORP COM | COM | 046265104 | 883 | 80000 | SH | | SOLE | |
| ASTRONICS CORP COM | COM | 046433108 | 94 | 10000 | SH | | SOLE | |
| ATLANTIC TELE NETWORK INC COM | COM | 049079205 | 3216 | 60200 | SH | | SOLE | |
| ATMOS ENERGY CORP COM | COM | 049560105 | 6679 | 237000 | SH | | SOLE | |
| ATRICURE INC COM | COM | 04963C209 | 58 | 12200 | SH | | SOLE | |
| AUTONATION INC | COM | 05329W102 | 7594 | 420000 | SH | | SOLE | |
| AUTOZONE INC | COM | 053332102 | 2047 | 14000 | SH | | SOLE | |
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|---------------------------------|------------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| AVISTA CORP COM | COM | 05379B107 | 5288 | 261500 | SH | | SOLE | |
| AVON PRODUCTS INC | COM | 054303102 | 9339 | 275000 | SH | | SOLE | |
| BADGER METER INC COM | COM | 056525108 | 2012 | 52000 | SH | | SOLE | |
| BAKER HUGHES INC | COM | 057224107 | 3541 | 83000 | SH | | SOLE | |
| BALDOR ELEC CO COM | COM | 057741100 | 22309 | 816000 | SH | | SOLE | |
| BALDWIN TECHNOLOGY INC CL A | COM | 058264102 | 1124 | 607700 | SH | | SOLE | |
| BANCO SANTANDER CENT HISP ADR (| COM | 05964H105 | 4038 | 250000 | SH | | SOLE | |
| BANK FLA CORP NAPLES COM | COM | 062128103 | 201 | 85000 | SH | | SOLE | |
| BANK OF AMERICA | COM | 060505104 | 20826 | 1230876 | SH | | SOLE | |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 43501 | 1500547 | SH | | SOLE | |
| BARNES GROUP INC COM | COM | 067806109 | 239 | 14000 | SH | | SOLE | |
| BARRICK GOLD(R:ABX.N B:ABX US) | COM | 067901108 | 56232 | 1483703 | SH | | SOLE | |
| BASSETT FURNITURE INDS | COM | 070203104 | 43 | 10000 | SH | | SOLE | |
| BAXTER INTL INC COM | COM | 071813109 | 17787 | 312000 | SH | | SOLE | |
| BCE INC | COM | 05534B760 | 27680 | 1122000 | SH | | SOLE | |
| BEASLEY BROADCAST GRP INC. | COM | 074014101 | 393 | 110000 | SH | | SOLE | |
| BECTON DICKINSON & CO COM | COM | 075887109 | 12429 | 178200 | SH | | SOLE | |
| BED BATH & BEYOND INC | COM | 075896100 | 1877 | 50000 | SH | | SOLE | |
| BEL FUSE INC CL A | COM | 077347201 | 5554 | 300075 | SH | | SOLE | |
| BELDEN CDT INC | COM | 077454106 | 947 | 41000 | SH | | SOLE | |
| BELO CORP | COM | 080555105 | 1423 | 263000 | SH | | SOLE | |
| BERKSHIRE HATHAWAY | COM | 084670108 | 35148 | 348 | SH | | SOLE | |
| BEST BUY INC COM | COM | 086516101 | 1126 | 30000 | SH | | SOLE | |
| BHP BILLITON LTD SPONSORED ADR | COM | 088606108 | 7129 | 108000 | SH | | SOLE | |
| BIG 5 SPORTING GOODS CORP COM | COM | 08915P101 | 755 | 50000 | SH | | SOLE | |
| BIO RAD LABS INC CL A | COM | 090572207 | 643 | 7000 | SH | | SOLE | |
| BIOGEN IDEC INC | COM | 09062X103 | 5603 | 110900 | SH | | SOLE | |
| BIOLASE TECHNOLOGY INC COM | COM | 090911108 | 136 | 60000 | SH | | SOLE | |
| BJ SVCS CO COM | COM | 055482103 | 7325 | 377000 | SH | | SOLE | |
| BLACK HILLS CORP COM | COM | 092113109 | 17997 | 715000 | SH | | SOLE | |
| BLACKROCK INC CL A | COM | 09247X101 | 9735 | 44900 | SH | | SOLE | |
| BLACKSTONE GROUP L P COM UNIT | COM | 09253U108 | 1576 | 111000 | SH | | SOLE | |
| BOEING CO | COM | 097023105 | 27183 | 502000 | SH | | SOLE | |
| BON-TON STORES INC COM | COM | 09776J101 | 2184 | 300000 | SH | | SOLE | |
| BORG WARNER INC | COM | 099724106 | 14313 | 473000 | SH | | SOLE | |
| BOSTON BEER INC CL A | COM | 100557107 | 1854 | 50000 | SH | | SOLE | |
| BOSTON SCIENTIFIC CORP COM | COM | 101137107 | 10971 | 1036000 | SH | | SOLE | |
| BOYD GAMING CORP | COM | 103304101 | 4394 | 402000 | SH | | SOLE | |
| BP PLC SPONS ADR | COM | 055622104 | 43010 | 808000 | SH | | SOLE | |
| BPW ACQUISITION CORP COM | COM | 055637102 | 9330 | 955000 | SH | | SOLE | |
| BPW ACQUISITION CORP WT EXP 02 | WARRANT AND RIGH | 055637110 | 408 | 755000 | SH | | SOLE | |
| BRAZIL TELECOM PARTICIPACOES S | COM | 105530109 | 3171 | 59500 | SH | | SOLE | |
| BRINKS CO COM | COM | 109696104 | 1502 | 55820 | SH | | SOLE | |
| BRINKS HOME SEC HLDGS INC COM | COM | 109699108 | 2673 | 86820 | SH | | SOLE | |
| PORTVUE-SEC13F.LNP | | | | | | | GABELLI FUNDS, LLC | |

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|--------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 10382 | 461000 | SH | | SOLE | |
| BROADRIDGE FINL SOLUTIONS INCO | COM | 11133T103 | 281 | 14000 | SH | | SOLE | |
| BROOKFIELD ASSET MANAGEMENT I | COM | 112585104 | 1050 | 43075 | SH | | SOLE | |

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|--------------------------------|------------------|-----------|--------|---------|-----|--------------------|
| BROWN FORMAN CORP CL B | COM | 115637209 | 5714 | 118500 | SH | SOLE |
| BROWN-FORMAN CORP CLASS A | COM | 115637100 | 25892 | 507000 | SH | SOLE |
| BRUKER BIOSCIENCES CORP | COM | 116794108 | 213 | 20000 | SH | SOLE |
| BRUSH ENGINEERED MATLS INC COM | COM | 117421107 | 1468 | 60000 | SH | SOLE |
| BT GROUP PLC SPON ADR | COM | 05577E101 | 4162 | 200000 | SH | SOLE |
| BURLINGTON NORTHN SANTA FE COM | COM | 12189T104 | 639 | 8000 | SH | SOLE |
| CABLEVISION SYS NY GROUP A | COM | 12686C109 | 176862 | 7446800 | SH | SOLE |
| CADBURY PLC-SPONS ADR | COM | 12721E102 | 43375 | 847000 | SH | SOLE |
| CADIZ INC | COM | 127537207 | 164 | 14000 | SH | SOLE |
| CALAMOS ASSET MANAGEMENT-A | COM | 12811R104 | 327 | 25000 | SH | SOLE |
| CALIFORNIA MICRO DEVICES CORCO | COM | 130439102 | 2125 | 660000 | SH | SOLE |
| CALIFORNIA WTR SVC GROUP COM | COM | 130788102 | 1079 | 27700 | SH | SOLE |
| CALLON PETE CO DEL COM | COM | 13123X102 | 229 | 125000 | SH | SOLE |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 5219 | 138000 | SH | SOLE |
| CAMPBELL SOUP CO | COM | 134429109 | 16734 | 513000 | SH | SOLE |
| CANTERBURY PK HLDG CORP | COM | 13811E101 | 807 | 109000 | SH | SOLE |
| CAPSTONE TURBINE CORP COM | COM | 14067D102 | 185 | 140000 | SH | SOLE |
| CAREER EDUCATION CORP | COM | 141665109 | 1337 | 55000 | SH | SOLE |
| CARMIKE CINEMAS INC COM | COM | 143436400 | 829 | 82000 | SH | SOLE |
| CARPENTER TECHNOLOGY CORP COM | COM | 144285103 | 211 | 9000 | SH | SOLE |
| CASEYS GEN STORES INC COM | COM | 147528103 | 3891 | 124000 | SH | SOLE |
| CATERPILLAR INC | COM | 149123101 | 8521 | 166000 | SH | SOLE |
| CAVCO INDUSTRIES | COM | 149568107 | 3905 | 110000 | SH | SOLE |
| CBS CORP CLASS A | COM | 124857103 | 22808 | 1891200 | SH | SOLE |
| CBS CORP NEW CL B | COM | 124857202 | 362 | 30000 | SH | SOLE |
| CELGENE CORP | COM | 151020104 | 4248 | 76000 | SH | SOLE |
| CENTENNIAL COMMUNICATIONS CORP | COM | 15133V208 | 27611 | 3460000 | SH | SOLE |
| CENTRAL EUROPE AND RUSSIA FUND | MUTUAL FUNDS | 153436100 | 6561 | 202000 | SH | SOLE |
| CENTRAL VT PUB SVC CORP COM | COM | 155771108 | 3185 | 165000 | SH | SOLE |
| CENTURYTEL INC | COM | 156700106 | 5611 | 167000 | SH | SOLE |
| CENVEO INC COM | COM | 15670S105 | 1800 | 260055 | SH | SOLE |
| CEPHALON INC COM | COM | 156708109 | 1252 | 21500 | SH | SOLE |
| CEPHALON - B 0% 6/15/2033 SERI | CONVERTIBLE BOND | 156708AL3 | 222 | 200000 | PRN | SOLE |
| CEPHEID COM | COM | 15670R107 | 2710 | 205000 | SH | SOLE |
| CH ENERGY GROUP, INC. | COM | 12541M102 | 24415 | 551000 | SH | SOLE |
| CHAMPION ENTERPRISES INC COM | COM | 158496109 | 262 | 570000 | SH | SOLE |
| CHARTERED SEMICONDUCTOR MFG SP | COM | 16133R205 | 1026 | 55179 | SH | SOLE |
| CHECK POINT SOFTWARE TECH | COM | M22465104 | 284 | 10000 | SH | SOLE |
| CHEESECAKE FACTORY INC | COM | 163072101 | 889 | 48000 | SH | SOLE |
| CHEMED CORP 1.875% 05/15/14 | CONVERTIBLE BOND | 16359RAC7 | 411 | 500000 | PRN | SOLE |
| CHEMED CORPORATION | COM | 16359R103 | 10143 | 231100 | SH | SOLE |
| PORTVUE-SEC13F.LNP | | | | | | GABELLI FUNDS, LLC |
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|--------------------------------|------------------|-----------|--------------------|--------------------|------------|--------------|-------------------|---------|
| CHESAPEAKE ENERGY CORP 2.250% | CONVERTIBLE BOND | 165167CB1 | 1155 | 1500000 | PRN | | SOLE | |
| CHESAPEAKE ENERGY CORP COM | COM | 165167107 | 10295 | 362500 | SH | | SOLE | |
| CHEVRON CORP | COM | 166764100 | 59823 | 849400 | SH | | SOLE | |
| CHINA AUTOMOTIVE SYS INC COM | COM | 16936R105 | 669 | 72022 | SH | | SOLE | |
| CHINA MOBILE LTD | COM | 16941M109 | 5697 | 116000 | SH | | SOLE | |
| CHINA TELECOM CORP LTD SPONS A | COM | 169426103 | 237 | 5000 | SH | | SOLE | |
| CHINA UNICOM ADR | COM | 16945R104 | 1524 | 107000 | SH | | SOLE | |
| CHINA YUCHAI INTL LTD ORD | COM | G21082105 | 342 | 38000 | SH | | SOLE | |
| CHURCH & DWIGHT CO | COM | 171340102 | 16857 | 297085 | SH | | SOLE | |
| CHURCHILL DOWNS INC COM | COM | 171484108 | 5698 | 148000 | SH | | SOLE | |
| CINCINNATI BELL | COM | 171871106 | 19163 | 5475000 | SH | | SOLE | |
| CIRCOR INTL INC COM | COM | 17273K109 | 24756 | 876000 | SH | | SOLE | |
| CISCO SYS INC | COM | 17275R102 | 11080 | 470700 | SH | | SOLE | |

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| | | | | | | |
|--------------------------------|------------------|-----------|-------|---------|-----|--------------------|
| CITIGROUP INC. | COM | 172967101 | 4308 | 890000 | SH | SOLE |
| CLARCOR INC | COM | 179895107 | 25025 | 798000 | SH | SOLE |
| CLEAR CHANNEL OUTDOOR HLDGS CL | COM | 18451C109 | 6031 | 861600 | SH | SOLE |
| CLEARWIRE CORP-CLASS A | COM | 18538Q105 | 854 | 105000 | SH | SOLE |
| CLECO CORP NEW COM | COM | 12561W105 | 1643 | 65500 | SH | SOLE |
| CLOROX CO | COM | 189054109 | 3353 | 57000 | SH | SOLE |
| CME GROUP INC COM | COM | 12572Q105 | 6780 | 22000 | SH | SOLE |
| CMS ENERGY CORP COM | COM | 125896100 | 4362 | 325500 | SH | SOLE |
| CNA SURETY CORP COM | COM | 12612L108 | 8991 | 555000 | SH | SOLE |
| CNH GLOBAL NV COM | COM | N20935206 | 23152 | 1355500 | SH | SOLE |
| COACH INC | COM | 189754104 | 2601 | 79000 | SH | SOLE |
| COCA COLA CO | COM | 191216100 | 62561 | 1165000 | SH | SOLE |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 1606 | 75000 | SH | SOLE |
| COCA-COLA FEMSA S A DE C V ADR | COM | 191241108 | 481 | 10000 | SH | SOLE |
| COCA-COLA HELLENIC BOTTLING SP | COM | 1912EP104 | 435 | 16500 | SH | SOLE |
| COHEN & STEERS INC COM | COM | 19247A100 | 792 | 33000 | SH | SOLE |
| COLDWATER CREEK INC COM | COM | 193068103 | 7921 | 966000 | SH | SOLE |
| COMCAST CORP CL A SPL | COM | 20030N200 | 3538 | 220000 | SH | SOLE |
| COMCAST CORP NEW COM CL A | COM | 20030N101 | 3444 | 204000 | SH | SOLE |
| COMMUNICATIONS SYS | COM | 203900105 | 1869 | 160000 | SH | SOLE |
| COMPANIA DE MINAS BUENAVENTURA | FOREIGN COMMON S | 204448104 | 15992 | 454200 | SH | SOLE |
| COMPUCREDIT CVT 3.625% 05/30/3 | CONVERTIBLE BOND | 20478NAB6 | 211 | 400000 | PRN | SOLE |
| CONAGRA INC | COM | 205887102 | 4770 | 220000 | SH | SOLE |
| CONMED CORP COM | COM | 207410101 | 2032 | 106000 | SH | SOLE |
| CONNECTICUT WTR SVC INC COM | COM | 207797101 | 1097 | 49000 | SH | SOLE |
| CONOCOPHILLIPS COM | COM | 20825C104 | 65575 | 1452050 | SH | SOLE |
| CONSOL ENERGY INC COM | COM | 20854P109 | 6767 | 150000 | SH | SOLE |
| CONSOLIDATED EDISON INC COM | COM | 209115104 | 20634 | 504000 | SH | SOLE |
| CONSOLIDATED WATER CO LTD ORD | COM | G23773107 | 220 | 13500 | SH | SOLE |
| CONSTELLATION BRANDS COM | COM | 21036P108 | 12809 | 845500 | SH | SOLE |
| CONSTELLATION ENERGY GROUP ICO | COM | 210371100 | 23954 | 740000 | SH | SOLE |
| PORTVUE-SEC13F.LNP | | | | | | GABELLI FUNDS, LLC |
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DCRETN | O MA |
|--------------------------------|------------------|-----------|--------------------|--------------------|------------|--------------|-------------------|---------|
| CONTINUOCARE CORP COM | COM | 212172100 | 1072 | 355000 | SH | | SOLE | |
| COOPER CAMERON 2.500% 06/15/26 | CONVERTIBLE BOND | 13342BAB1 | 258 | 200000 | PRN | | SOLE | |
| COOPER INDUSTRIES PLC SHS | COM | G24140108 | 37946 | 1010000 | SH | | SOLE | |
| COPART INC COM | COM | 217204106 | 1926 | 58000 | SH | | SOLE | |
| CORE MOLDING TECH COM | COM | 218683100 | 978 | 300000 | SH | | SOLE | |
| CORINTHIAN COLLEGES INC COM | COM | 218868107 | 3545 | 191000 | SH | | SOLE | |
| CORN PRODS INTL INC COM | COM | 219023108 | 21932 | 769000 | SH | | SOLE | |
| CORNING INC | COM | 219350105 | 32365 | 2114000 | SH | | SOLE | |
| CORUS ENTMT INC CL B NON VTG | COM | 220874101 | 1478 | 87000 | SH | | SOLE | |
| COSTCO WHSL CORP NEW COM | COM | 22160K105 | 27869 | 494300 | SH | | SOLE | |
| COVANTA HOLDING CORP | COM | 22282E102 | 2550 | 150000 | SH | | SOLE | |
| COVIDIEN PLC ORDINARY SHARE | COM | G2554F105 | 18083 | 418000 | SH | | SOLE | |
| CRANE CO | COM | 224399105 | 33063 | 1281000 | SH | | SOLE | |
| CREE INC COM | COM | 225447101 | 221 | 6000 | SH | | SOLE | |
| CROWN HOLDINGS INC COM | COM | 228368106 | 8704 | 320000 | SH | | SOLE | |
| CROWN MEDIA HLDGS INC CL A | COM | 228411104 | 632 | 405000 | SH | | SOLE | |
| CRUCCELL N V SPONSORED ADR | COM | 228769105 | 6821 | 298000 | SH | | SOLE | |
| CTS CORP | COM | 126501105 | 6278 | 675000 | SH | | SOLE | |
| CUMMINS ENGINE INC | COM | 231021106 | 3204 | 71500 | SH | | SOLE | |
| CURTISS WRIGHT CORP | COM | 231561101 | 41304 | 1210200 | SH | | SOLE | |
| CUTERA INC COM | COM | 232109108 | 3105 | 359000 | SH | | SOLE | |
| CVS/CAREMARK CORP | COM | 126650100 | 32130 | 899000 | SH | | SOLE | |
| CYNOSURE INC CL A | COM | 232577205 | 140 | 12000 | SH | | SOLE | |

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| | | | | | | | |
|--------------------------------|------------------|-----|-----------|-------|---------|-----|--------------------|
| CYPRESS SEMICONDUCTOR CORP | COM | COM | 232806109 | 1064 | 103000 | SH | SOLE |
| CYTEC INDS INC | COM | COM | 232820100 | 357 | 11000 | SH | SOLE |
| D & E COMMUNICATIONS INC | COM | COM | 232860106 | 2091 | 182000 | SH | SOLE |
| DANA HOLDING CORP | COM | COM | 235825205 | 8513 | 1250000 | SH | SOLE |
| DANAHER CORP 0.0% 1/22/2021 | CONVERTIBLE BOND | COM | 235851AF9 | 192 | 200000 | PRN | SOLE |
| DANAHER CORP SHS BEN INT | COM | COM | 235851102 | 1144 | 17000 | SH | SOLE |
| DEAN FOODS (B:DF) | COM | COM | 242370104 | 17790 | 1000000 | SH | SOLE |
| DEERE & CO. | COM | COM | 244199105 | 73561 | 1713900 | SH | SOLE |
| DEL MONTE FOODS CO | COM | COM | 24522P103 | 6601 | 570000 | SH | SOLE |
| DELTA NAT GAS INC | COM | COM | 247748106 | 2022 | 76300 | SH | SOLE |
| DENBURY RES INC COM NEW | COM | COM | 247916208 | 303 | 20000 | SH | SOLE |
| DENNY'S CORP | COM | COM | 24869P104 | 386 | 145108 | SH | SOLE |
| DENTSPLY INTL INC NEW COM | COM | COM | 249030107 | 380 | 11000 | SH | SOLE |
| DEUTSCHE BANK AG-REG (B:DB) | COM | COM | D18190898 | 36850 | 480000 | SH | SOLE |
| DEUTSCHE TELEKOM AG-SPON ADR (| COM | COM | 251566105 | 35420 | 2593000 | SH | SOLE |
| DEVON ENERGY CORP NEW | COM | COM | 25179M103 | 38423 | 570672 | SH | SOLE |
| DEXCOM INC | COM | COM | 252131107 | 793 | 100000 | SH | SOLE |
| DIAGEO PLC SPONSORED ADR (B:DE | COM | COM | 25243Q205 | 50422 | 820000 | SH | SOLE |
| DIAMOND FOODS INC | COM | COM | 252603105 | 508 | 16000 | SH | SOLE |
| DIAMOND OFFSHORE DRILLNG INCCO | COM | COM | 25271C102 | 15188 | 159000 | SH | SOLE |
| DIEBOLD INC | COM | COM | 253651103 | 42315 | 1285000 | SH | SOLE |
| PORTVUE-SEC13F.LNP | | | | | | | GABELLI FUNDS, LLC |
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|--------------------------------|------------------|-----------|--------------------|--------------------|------------|--------------|---------------------|---------|
| DIGITAL ALLY INC | COM | 25382P109 | 58 | 23000 | SH | | SOLE | |
| DIRECTV GROUP INC | COM | 25459L106 | 61752 | 2239000 | SH | | SOLE | |
| DISCOVER FINANCIAL | COM | 254709108 | 13877 | 855000 | SH | | SOLE | |
| DISCOVERY COMMS NEW SER A | COM | 25470F104 | 26148 | 905085 | SH | | SOLE | |
| DISCOVERY COMMS NEW SER C | COM | 25470F302 | 22271 | 855585 | SH | | SOLE | |
| DISH NETWORK CORPORATION | COM | 25470M109 | 23478 | 1219000 | SH | | SOLE | |
| DISNEY WALT PRODTNS | COM | 254687106 | 1551 | 56500 | SH | | SOLE | |
| DOMINION RES INC VA NEW COM | COM | 25746U109 | 11075 | 321000 | SH | | SOLE | |
| DONALDSON INC | COM | 257651109 | 23825 | 688000 | SH | | SOLE | |
| DOVER DOWNS GAMING & ENTMT INC | COM | 260095104 | 1048 | 183900 | SH | | SOLE | |
| DOVER MOTORSPORTS INC.(B:DVD) | COM | 260174107 | 878 | 585000 | SH | | SOLE | |
| DOW CHEMICAL CORP | COM | 260543103 | 7560 | 290000 | SH | | SOLE | |
| DPL INC | COM | 233293109 | 33539 | 1285000 | SH | | SOLE | |
| DR PEPPER SNAPPLE GROUP INC CO | COM | 26138E109 | 33372 | 1160780 | SH | | SOLE | |
| DREAMWORKS ANIMATION SKG-A | COM | 26153C103 | 2312 | 65000 | SH | | SOLE | |
| DREW INDS INC COM NEW | COM | 26168L205 | 369 | 17000 | SH | | SOLE | |
| DTE ENERGY CO | COM | 233331107 | 2495 | 71000 | SH | | SOLE | |
| DU PONT E I DE NEMOURS CO | COM | 263534109 | 9321 | 290000 | SH | | SOLE | |
| DUFF & PHELPS CORP-CL A | COM | 26433B107 | 460 | 24000 | SH | | SOLE | |
| DUKE ENERGY CORP | COM | 26441C105 | 20431 | 1298000 | SH | | SOLE | |
| DUN & BRADSTREET CORP | COM | 26483E100 | 1280 | 17000 | SH | | SOLE | |
| DYNEGY INC DEL CL A | COM | 26817G102 | 91 | 35810 | SH | | SOLE | |
| E M C CORP MASS COM | COM | 268648102 | 596 | 35000 | SH | | SOLE | |
| EASTERN CO | COM | 276317104 | 191 | 12000 | SH | | SOLE | |
| EASTMAN KODAK | COM | 277461109 | 10851 | 2270000 | SH | | SOLE | |
| EASTMAN KODAK 3.375% 10/15/33 | CONVERTIBLE BOND | 277461BE8 | 4296 | 4300000 | PRN | | SOLE | |
| EBAY INC | COM | 278642103 | 817 | 34600 | SH | | SOLE | |
| ECHOSTAR CORP-A | COM | 278768106 | 4391 | 237880 | SH | | SOLE | |
| ECOLAB INC | COM | 278865100 | 8969 | 194000 | SH | | SOLE | |
| EDGEWATER TECHNOLOGY INC | COM | 280358102 | 1318 | 448150 | SH | | SOLE | |
| EDISON INTL | COM | 281020107 | 10242 | 305000 | SH | | SOLE | |
| EL PASO CORPORATION | COM | 28336L109 | 37616 | 3645000 | SH | | SOLE | |
| EL PASO ELEC CO COM NEW | COM | 283677854 | 28383 | 1606300 | SH | | SOLE | |

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|--------------------------------|-----------------|-----------|-------|--------|----|------|
| EL PASO ENERGY CAP TR I PFD CO | CONVERTIBLE PFD | 283678209 | 4322 | 129300 | SH | SOLE |
| EMBRAER-EMPRESA BRASIL AERONAD | COM | 29081M102 | 688 | 30000 | SH | SOLE |
| EMERSON ELEC CO | COM | 291011104 | 4529 | 113000 | SH | SOLE |
| EMMIS COMMUNICATIONS CORP PFD | CONVERTIBLE PFD | 291525202 | 155 | 16000 | SH | SOLE |
| EMPIRE DIST ELEC CO COM | COM | 291641108 | 5255 | 290500 | SH | SOLE |
| EMULEX CORP COM NEW | COM | 292475209 | 1893 | 184000 | SH | SOLE |
| ENER1 INC COM NEW | COM | 29267A203 | 138 | 20000 | SH | SOLE |
| ENERGEN CORP COM | COM | 29265N108 | 1250 | 29000 | SH | SOLE |
| ENERGIZER HLDGS INC COM | COM | 29266R108 | 32639 | 492000 | SH | SOLE |
| ENERGY RECOVERY INC | COM | 29270J100 | 117 | 20000 | SH | SOLE |
| ENERSIS S A | COM | 29274F104 | 535 | 29000 | SH | SOLE |

PORTVUE-SEC13F.LNP

GABELLI FUNDS, LLC

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|---------------------------------|------------------|-----------|--------------------|--------------------|------------|--------------|--------------------|----|
| ENI S P A ADR SPONSORED | COM | 26874R108 | 8475 | 170000 | SH | | SOLE | |
| ENTEGRIS INC COM | COM | 29362U104 | 446 | 90000 | SH | | SOLE | |
| ENERGY CORP NEW COM | COM | 29364G103 | 479 | 6000 | SH | | SOLE | |
| ENVIRONMENTAL PWR CORP COM NEW | COM | 29406L201 | 11 | 25000 | SH | | SOLE | |
| EOG RESOURCES INC | COM | 26875P101 | 8351 | 100000 | SH | | SOLE | |
| EPOCH HOLDING CORP | COM | 29428R103 | 1693 | 193500 | SH | | SOLE | |
| EUROPEAN EQUITY FUND COM | MUTUAL FUNDS | 298768102 | 265 | 38225 | SH | | SOLE | |
| EXACTECH INC COM | COM | 30064E109 | 3236 | 205600 | SH | | SOLE | |
| EXELON CORP | COM | 30161N101 | 8336 | 168000 | SH | | SOLE | |
| EXPRESS SCRIPTS INC COM | COM | 302182100 | 853 | 11000 | SH | | SOLE | |
| EXTERRAN HLDGS INC COM | COM | 30225X103 | 237 | 10000 | SH | | SOLE | |
| EXXON MOBIL CORP | COM | 30231G102 | 60548 | 882500 | SH | | SOLE | |
| FAIRPOINT COMMUNICATIONS INCCO | COM | 305560104 | 8 | 20000 | SH | | SOLE | |
| FALCONSTOR SOFTWARE INC COM | COM | 306137100 | 572 | 115000 | SH | | SOLE | |
| FARMER BROS CO | COM | 307675108 | 1967 | 95000 | SH | | SOLE | |
| FEDERAL NAT MORTGAGE ASSN-FANN | COM | 313586109 | 669 | 440300 | SH | | SOLE | |
| FEDERATED INVESTORS INC-CL B | COM | 314211103 | 396 | 15000 | SH | | SOLE | |
| FERRO CORP | COM | 315405100 | 993 | 2083000 | SH | | SOLE | |
| FERRO CORP 6.500% 08/15/13 | CONVERTIBLE BOND | 315405AL4 | 5410 | 6200000 | PRN | | SOLE | |
| FIDELITY NATL INFORMATION SVCO | COM | 31620M106 | 2207 | 86496 | SH | | SOLE | |
| FIDELITY NATL TITLE GROUP INCO | COM | 31620R105 | 738 | 48909 | SH | | SOLE | |
| FIDELITY SOUTHERN CORP | COM | 316394105 | 115 | 37728 | SH | | SOLE | |
| FIRST SOLAR INC COM | COM | 336433107 | 3516 | 23000 | SH | | SOLE | |
| FIRSTENERGY CORP COM | COM | 337932107 | 12207 | 267000 | SH | | SOLE | |
| FISHER COMMUNICATIONS INC COM | COM | 337756209 | 7852 | 431900 | SH | | SOLE | |
| FLIR SYS INC COM | COM | 302445101 | 4503 | 161000 | SH | | SOLE | |
| FLORIDA PUB UTILS CO COM | COM | 341135101 | 5346 | 440000 | SH | | SOLE | |
| FLOWERS FOODS INC COM | COM | 343498101 | 18797 | 715000 | SH | | SOLE | |
| FLOWERVE CORP COM | COM | 34354P105 | 91445 | 928000 | SH | | SOLE | |
| FLUOR CORP NEW COM | COM | 343412102 | 2049 | 40300 | SH | | SOLE | |
| FLUSHING FINL CORP COM | COM | 343873105 | 3558 | 312100 | SH | | SOLE | |
| FMC CORP COM NEW | COM | 302491303 | 746 | 13260 | SH | | SOLE | |
| FMC TECHNOLOGIES INC COM | COM | 30249U101 | 3615 | 69200 | SH | | SOLE | |
| FOMENTO ECONOMICO MEXICANO SAD | COM | 344419106 | 17693 | 465000 | SH | | SOLE | |
| FORTRESS INVESTMENT GROUP CL A | COM | 34958B106 | 296 | 57000 | SH | | SOLE | |
| FORTUNE BRANDS INC | COM | 349631101 | 19405 | 451500 | SH | | SOLE | |
| FOSTER WHEELER AGR | COM | H27178104 | 595 | 18640 | SH | | SOLE | |
| FPL GROUP INC COM | COM | 302571104 | 46421 | 840500 | SH | | SOLE | |
| FRANCE TELECOM SPONSORED ADR | COM | 35177Q105 | 4038 | 150000 | SH | | SOLE | |
| FRANKLIN ELEC INC | COM | 353514102 | 5666 | 197500 | SH | | SOLE | |
| FREEMPORT MCMORAN COPPER&GOLD C | COM | 35671D857 | 68651 | 1000592 | SH | | SOLE | |
| FREEMPORT-MCMORAN COPPER 6.75% | CONVERTIBLE PFD | 35671D782 | 5670 | 55220 | SH | | SOLE | |
| FRESENIUS KABI PHARMA-CVR | WARRANT AND RIGH | 35802M115 | 14 | 24000 | SH | | SOLE | |

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FRONTIER COMMUNICATIONS CORP COM 35906A108 1327 176000 SH SOLE
 PORTVUE-SEC13F.LNP GABELLI FUNDS, LLC
 RUN DATE: 10/23/09 10:14 A.M.

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|----------------------------------|------------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| FULLER H B CO COM | COM | 359694106 | 9948 | 476000 | SH | | SOLE | |
| FURMANITE CORPORATION | COM | 361086101 | 2155 | 500000 | SH | | SOLE | |
| GARDNER DENVER INC | COM | 365558105 | 4325 | 124000 | SH | | SOLE | |
| GATX CORP | COM | 361448103 | 34001 | 1216500 | SH | | SOLE | |
| GATX CORP \$2.50 CV PFD | CONVERTIBLE PREF | 361448202 | 1094 | 4200 | SH | | SOLE | |
| GAYLORD ENTERTAINMENT CO | COM | 367905106 | 22017 | 1095370 | SH | | SOLE | |
| GENCORP INC | COM | 368682100 | 10854 | 2025000 | SH | | SOLE | |
| GENERAL COMMUNICATIONS INC CL | COM | 369385109 | 515 | 75000 | SH | | SOLE | |
| GENERAL DYNAMICS CORP COM | COM | 369550108 | 388 | 6000 | SH | | SOLE | |
| GENERAL ELEC CO | COM | 369604103 | 37405 | 2278000 | SH | | SOLE | |
| GENERAL MILLS INC | COM | 370334104 | 50410 | 783000 | SH | | SOLE | |
| GENOPTIX INC | COM | 37243V100 | 1012 | 29091 | SH | | SOLE | |
| GENTEK INC COM NEW | COM | 37245X203 | 4108 | 108000 | SH | | SOLE | |
| GENUINE PARTS CO | COM | 372460105 | 61886 | 1626000 | SH | | SOLE | |
| GENZYME CORP | COM | 372917104 | 284 | 5000 | SH | | SOLE | |
| GEOMET INC DEL COM | COM | 37250U201 | 51 | 30000 | SH | | SOLE | |
| GERBER SCIENTIFIC INSTR | COM | 373730100 | 3636 | 608000 | SH | | SOLE | |
| GILEAD SCIENCES INC COM | COM | 375558103 | 7593 | 163300 | SH | | SOLE | |
| GLAXOSMITHKLINE PLC ADR (B:GSK | COM | 37733W105 | 604 | 15276 | SH | | SOLE | |
| GLOBAL SOURCES LTD COM | COM | G39300101 | 1031 | 150058 | SH | | SOLE | |
| GOLD FIELDS LTD NEW SPON ADR (| COM | 38059T106 | 42743 | 3101849 | SH | | SOLE | |
| GOLDCORP INC (US) | COM | 380956409 | 33778 | 836708 | SH | | SOLE | |
| GOLDMAN SACHS GR | COM | 38141G104 | 15246 | 82700 | SH | | SOLE | |
| GOODRICH B F CO COM | COM | 382388106 | 543 | 10000 | SH | | SOLE | |
| GOOGLE INC-CL A | COM | 38259P508 | 27073 | 54600 | SH | | SOLE | |
| GORMAN RUPP CO | COM | 383082104 | 8345 | 335000 | SH | | SOLE | |
| GP STRATEGIES CORP COM | COM | 36225V104 | 898 | 119931 | SH | | SOLE | |
| GRACO INC COM | COM | 384109104 | 3456 | 124000 | SH | | SOLE | |
| GRAFTECH INTERNATIONAL | COM | 384313102 | 21197 | 1442000 | SH | | SOLE | |
| GRAY TELEVISION, INC | COM | 389375106 | 724 | 312000 | SH | | SOLE | |
| GRAY TELEVISION, INC CL A | COM | 389375205 | 97 | 42000 | SH | | SOLE | |
| GREAT ATLA & PAC 5.125% 6/15/2 | CONVERTIBLE BOND | 390064AJ2 | 15766 | 16500000 | PRN | | SOLE | |
| GREAT ATLANTIC & PAC TEA INCCO | COM | 390064103 | 11512 | 1292000 | SH | | SOLE | |
| GREAT PLAINS ENERGY INC. (B: G | COM | 391164100 | 49305 | 2746784 | SH | | SOLE | |
| GREATBATCH INC | COM | 39153L106 | 1348 | 60000 | SH | | SOLE | |
| GREENBRIER COS INC | COM | 393657101 | 1171 | 100000 | SH | | SOLE | |
| GREIF INC CL A | COM | 397624107 | 41177 | 748000 | SH | | SOLE | |
| GREIF INC CL B | COM | 397624206 | 3626 | 69500 | SH | | SOLE | |
| GRIFFIN LAND & NUR | COM | 398231100 | 16998 | 531200 | SH | | SOLE | |
| GRIFFON CORP COM | COM | 398433102 | 11196 | 1111794 | SH | | SOLE | |
| GRUPO TELEVISIVA SA DE CV ADR (B | COM | 40049J206 | 40452 | 2176000 | SH | | SOLE | |
| GRUPO TMM S A B ADR | COM | 40051D303 | 90 | 23000 | SH | | SOLE | |
| GSE SYS INC COM | COM | 36227K106 | 239 | 38419 | SH | | SOLE | |
| GY 4% 01/16/24 | CONVERTIBLE BOND | 368682AJ9 | 490 | 500000 | PRN | | SOLE | |
| PORTVUE-SEC13F.LNP | | | | | | | GABELLI FUNDS, LLC | |
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|--------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| GYRODYNE CO AMER INC COM | COM | 403820103 | 420 | 10000 | SH | | SOLE | |

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|---------------------------------|-----|-----------|-------|---------|----|--------------------|
| H R BLOCK INC | COM | 093671105 | 8253 | 449000 | SH | SOLE |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 1582 | 82500 | SH | SOLE |
| HALLIBURTON COMPANY | COM | 406216101 | 53711 | 1980500 | SH | SOLE |
| HANESBRANDS INC COM | COM | 410345102 | 2354 | 110000 | SH | SOLE |
| HANSEN NAT CORP COM | COM | 411310105 | 441 | 12000 | SH | SOLE |
| HARLEY DAVIDSON INC | COM | 412822108 | 1587 | 69000 | SH | SOLE |
| HARMAN INTL INDS INC NEW COM | COM | 413086109 | 6607 | 195000 | SH | SOLE |
| HARMONY GOLD MINING CO LTD ADR | COM | 413216300 | 20364 | 1861426 | SH | SOLE |
| HARRIS CORPORATION | COM | 413875105 | 3670 | 97600 | SH | SOLE |
| HARTE HANKS INC | COM | 416196103 | 277 | 20000 | SH | SOLE |
| HAWAIIAN ELEC INDS INC COM | COM | 419870100 | 10636 | 587000 | SH | SOLE |
| HAWKINS INC COM | COM | 420261109 | 3924 | 168000 | SH | SOLE |
| HEADWATERS INC COM | COM | 42210P102 | 77 | 20000 | SH | SOLE |
| HEALTHWAYS INC COM | COM | 422245100 | 260 | 17000 | SH | SOLE |
| HEELYS INC COM | COM | 42279M107 | 110 | 52000 | SH | SOLE |
| HEINZ, H J COMPANY | COM | 423074103 | 21107 | 531000 | SH | SOLE |
| HELLENIC TELECOMMUNICATIONS AD | COM | 423325307 | 2289 | 273800 | SH | SOLE |
| HERLEY INDS INC COM | COM | 427398102 | 9508 | 728600 | SH | SOLE |
| HERSHEY COMPANY (THE) | COM | 427866108 | 24832 | 639000 | SH | SOLE |
| HESKA CORP COM | COM | 42805E108 | 18 | 40000 | SH | SOLE |
| HESS CORP | COM | 42809H107 | 11948 | 223500 | SH | SOLE |
| HI SHEAR TECHNOLOGY CORP COM | COM | 42839Y104 | 1863 | 97700 | SH | SOLE |
| HICKORY TECH CORP COM | COM | 429060106 | 1004 | 117400 | SH | SOLE |
| HILAND HLDGS GP LP UNIT LP INT | COM | 43129M107 | 48 | 20000 | SH | SOLE |
| HITACHI LTD ADR (B:HIT US) | COM | 433578507 | 214 | 7000 | SH | SOLE |
| HOLOGIC INC COM | COM | 436440101 | 245 | 15000 | SH | SOLE |
| HOME DEPOT INC | COM | 437076102 | 2264 | 85000 | SH | SOLE |
| HOME DIAGNOSTICS INC DEL COM | COM | 437080104 | 94 | 13900 | SH | SOLE |
| HOME INNS & HOTELS MANAG-ADR | COM | 43713W107 | 2090 | 70000 | SH | SOLE |
| HONEYWELL INT'L INC | COM | 438516106 | 65087 | 1752000 | SH | SOLE |
| HOOPER HOLMES INC COM | COM | 439104100 | 52 | 53500 | SH | SOLE |
| HORSEHEAD HLDG CORP COM | COM | 440694305 | 176 | 15000 | SH | SOLE |
| HOSPIRA INC COM | COM | 441060100 | 5709 | 128000 | SH | SOLE |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 235 | 20000 | SH | SOLE |
| HSBC HLDGS PLC ADR SPON NEW | COM | 404280406 | 3728 | 65000 | SH | SOLE |
| HSN INC COM | COM | 404303109 | 2426 | 149000 | SH | SOLE |
| HUANENG PWR INTL INC SPON ADR | COM | 443304100 | 2997 | 112500 | SH | SOLE |
| HUDSON CITY BANCORP INC COM | COM | 443683107 | 1184 | 90000 | SH | SOLE |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 141 | 30000 | SH | SOLE |
| HUNTSMAN CORP COM | COM | 447011107 | 8655 | 950000 | SH | SOLE |
| IAC INTERACTIVECORP COM PAR \$. | COM | 44919P508 | 7561 | 374500 | SH | SOLE |
| IAMGOLD CORP (USD) COM | COM | 450913108 | 9050 | 640000 | SH | SOLE |
| IBASIS INC COM NEW | COM | 450732201 | 72 | 33900 | SH | SOLE |
| PORTVUE-SEC13F.LNP | | | | | | GABELLI FUNDS, LLC |
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|--------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| ICU MEDICAL INC | COM | 44930G107 | 1622 | 44000 | SH | | SOLE | |
| IDEATION ACQUISITION CORP COM | COM | 451665103 | 472 | 60000 | SH | | SOLE | |
| IDEATION ACQUISTION CORP-UT | COM | 451665202 | 2024 | 219500 | SH | | SOLE | |
| IDEX CORP | COM | 45167R104 | 34043 | 1218000 | SH | | SOLE | |
| IMAX CORP COM | COM | 45245E109 | 221 | 23500 | SH | | SOLE | |
| IMS HEALTH INC COM | COM | 449934108 | 2763 | 180000 | SH | | SOLE | |
| INGERSOLL-RAND PLC | COM | G47791101 | 2178 | 71000 | SH | | SOLE | |
| INGLES MKTS INC CL A | COM | 457030104 | 12673 | 800600 | SH | | SOLE | |
| INSITUFORM TECHNOLOGIES INC CL | COM | 457667103 | 536 | 28000 | SH | | SOLE | |
| INSPIRE PHARMACEUTICALS INC CO | COM | 457733103 | 110 | 21000 | SH | | SOLE | |
| INTEGRYS ENERGY GROUP INC | COM | 45822P105 | 28371 | 790500 | SH | | SOLE | |

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| | | | | | | |
|--------------------------------|------------------|-----------|-------|----------|-----|------|
| INTEL CORP | COM | 458140100 | 47203 | 2412000 | SH | SOLE |
| INTERACTIVE BROKERS | COM | 45841N107 | 1649 | 83000 | SH | SOLE |
| INTERACTIVE DATA CORP COM | COM | 45840J107 | 1782 | 68000 | SH | SOLE |
| INTERMEC INC | COM | 458786100 | 10434 | 740000 | SH | SOLE |
| INTERNATIONAL BUSINESS | COM | 459200101 | 41541 | 347300 | SH | SOLE |
| INTERNATIONAL GAME TECH | COM | 459902102 | 8635 | 402000 | SH | SOLE |
| INTERNATIONAL PAPER CO | COM | 460146103 | 9225 | 415000 | SH | SOLE |
| INTERNATIONAL RECTIFIER CORPCO | COM | 460254105 | 1072 | 55000 | SH | SOLE |
| INTERNATIONAL SPEEDWAY A | COM | 460335201 | 441 | 16000 | SH | SOLE |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 22560 | 3000000 | SH | SOLE |
| INTERVAL LEISURE GROUP INC COM | COM | 46113M108 | 1657 | 133000 | SH | SOLE |
| INTL FLAVORS & FRAGRANCES | COM | 459506101 | 13238 | 349000 | SH | SOLE |
| INTL GM TECH 2.600% 12/15/2036 | CONVERTIBLE BOND | 459902AP7 | 11445 | 11450000 | PRN | SOLE |
| INVERNESS MED INNOVATIONS INCO | COM | 46126P106 | 2479 | 64000 | SH | SOLE |
| INVESCO LTD | COM | G491BT108 | 2845 | 125000 | SH | SOLE |
| INVITEL HLDGS A/S ADS | COM | 46186X106 | 92 | 20000 | SH | SOLE |
| ITT INDUSTRIES | COM | 450911102 | 67065 | 1286000 | SH | SOLE |
| IVANHOE MINES LTD COM | COM | 46579N103 | 5924 | 463140 | SH | SOLE |
| I-FLOW CORP COM NEW | COM | 449520303 | 478 | 42000 | SH | SOLE |
| J & J SNACK FOODS CORP | COM | 466032109 | 1080 | 25000 | SH | SOLE |
| J.P. MORGAN CHASE & CO | COM | 46625H100 | 42932 | 979726 | SH | SOLE |
| JA SOLAR HOLD CO 4.500% 05/15/ | CONVERTIBLE BOND | 466090AA5 | 221 | 300000 | PRN | SOLE |
| JANUS CAP GROUP INC COM | COM | 47102X105 | 13896 | 980000 | SH | SOLE |
| JANUS CAPITAL 3.250% 07/15/14 | CONVERTIBLE BOND | 47102XAG0 | 2566 | 2000000 | PRN | SOLE |
| JARDEN CORPORATION | COM | 471109108 | 225 | 8000 | SH | SOLE |
| JOHNSON CONTROLS | COM | 478366107 | 15553 | 608500 | SH | SOLE |
| JOHNSON CTRLS 6.500% 09/30/12 | CONVERTIBLE BOND | 478366AS6 | 486 | 200000 | PRN | SOLE |
| JOHNSON & JOHNSON | COM | 478160104 | 36108 | 593000 | SH | SOLE |
| JOURNAL COMM INC-A | COM | 481130102 | 3202 | 870000 | SH | SOLE |
| JOY GLOBAL INC COM | COM | 481165108 | 3279 | 67000 | SH | SOLE |
| KAMAN CORP | COM | 483548103 | 21490 | 977719 | SH | SOLE |
| KANSAS CITY SOUTHERN | COM | 485170302 | 821 | 31000 | SH | SOLE |
| KBW INC | COM | 482423100 | 387 | 12000 | SH | SOLE |

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|--------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| KELLOGG CO | COM | 487836108 | 5760 | 117000 | SH | | SOLE | |
| KEY ENERGY SVCS INC COM | COM | 492914106 | 261 | 30000 | SH | | SOLE | |
| KIMBERLY CLARK CORP | COM | 494368103 | 19581 | 332000 | SH | | SOLE | |
| KINDER MORGAN EGY PTNS L P UT | COM | 494550106 | 1080 | 20000 | SH | | SOLE | |
| KINETIC CONCEPTS INC COM NEW | COM | 49460W208 | 2404 | 65000 | SH | | SOLE | |
| KING PHARMACEUTICALS INC COM | COM | 495582108 | 108 | 10000 | SH | | SOLE | |
| KINROSS GOLD CORP COM NO PAR | COM | 496902404 | 43571 | 2007900 | SH | | SOLE | |
| KONINKLIJKE PHILIPS ELECTRS SP | COM | 500472303 | 926 | 38000 | SH | | SOLE | |
| KOREA ELEC PWR CO SPONSORED AD | COM | 500631106 | 6568 | 431000 | SH | | SOLE | |
| KRAFT FOODS INC CL A COM | COM | 50075N104 | 27641 | 1052200 | SH | | SOLE | |
| KROGER CO | COM | 501044101 | 2642 | 128000 | SH | | SOLE | |
| KT CORP SPON ADR | COM | 48268K101 | 174 | 10000 | SH | | SOLE | |
| KYOCERA CORP ADR | COM | 501556203 | 918 | 10000 | SH | | SOLE | |
| K-TRON INTL INC | COM | 482730108 | 904 | 9500 | SH | | SOLE | |
| L 3 COMMUNICATIONS | COM | 502424104 | 2948 | 36700 | SH | | SOLE | |
| LABORATORY CORP AMER HLDGS COM | COM | 50540R409 | 2037 | 31000 | SH | | SOLE | |
| LABRANCHE & CO INC COM | COM | 505447102 | 170 | 50000 | SH | | SOLE | |
| LACLEDE GROUP INC | COM | 505597104 | 5724 | 178000 | SH | | SOLE | |
| LAKES ENTERTAINMENT INC COM | COM | 51206P109 | 470 | 140000 | SH | | SOLE | |
| LAMAR ADVERTISING CO CL A | COM | 512815101 | 686 | 25000 | SH | | SOLE | |
| LANDAUER INC | COM | 51476K103 | 9567 | 174000 | SH | | SOLE | |

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|--------------------------------|------------------|-----------|-------|---------|-----|--------------------|
| LAS VEGAS SANDS CORP | COM | 517834107 | 15173 | 901000 | SH | SOLE |
| LAWSON SOFTWARE INC NEW COM | COM | 52078P102 | 115 | 18410 | SH | SOLE |
| LAYNE CHRISTENSEN CO COM | COM | 521050104 | 1795 | 56000 | SH | SOLE |
| LEGG MASON INC COM | COM | 524901105 | 46793 | 1508000 | SH | SOLE |
| LENDER PROCESSING SVCS INC COM | COM | 52602E102 | 1527 | 40000 | SH | SOLE |
| LEUCADIA NATL CORP COM | COM | 527288104 | 6012 | 243200 | SH | SOLE |
| LEVEL 3 COMM INC 2.875% 7/15/2 | CONVERTIBLE BOND | 52729NBA7 | 241 | 250000 | PRN | SOLE |
| LIBERTY ENTERTAINMENT-A | COM | 53071M500 | 80575 | 2590000 | SH | SOLE |
| LIBERTY GLOBAL INC COM SER A | COM | 530555101 | 25935 | 1149084 | SH | SOLE |
| LIBERTY GLOBAL INC COM SER C | COM | 530555309 | 13498 | 600963 | SH | SOLE |
| LIBERTY MEDIA HLDG CORP INT CO | COM | 53071M104 | 12122 | 1105000 | SH | SOLE |
| LIBERTY MEDIA-CAP SER A | COM | 53071M302 | 15154 | 724400 | SH | SOLE |
| LIFE SCIENCES RESH INC COM | COM | 532169109 | 96 | 12000 | SH | SOLE |
| LIFE TECHNOLOGIES CORP COM | COM | 53217V109 | 9799 | 210500 | SH | SOLE |
| LIFEWAY FOODS INC COM | COM | 531914109 | 2521 | 229400 | SH | SOLE |
| LILLY, ELI AND COMPANY | COM | 532457108 | 11164 | 338000 | SH | SOLE |
| LIME ENERGY CO COM NEW | COM | 53261U205 | 56 | 10000 | SH | SOLE |
| LIN TV CORP CL A | COM | 532774106 | 5458 | 1154000 | SH | SOLE |
| LINDSAY CORP | COM | 535555106 | 2796 | 71000 | SH | SOLE |
| LITTELFUSE INC | COM | 537008104 | 1050 | 40000 | SH | SOLE |
| LO JACK CORP COM | COM | 539451104 | 102 | 20000 | SH | SOLE |
| LOCKHEED MARTIN CORP COM | COM | 539830109 | 4341 | 55600 | SH | SOLE |
| LOEWS CORP | COM | 540424108 | 5823 | 170000 | SH | SOLE |
| PORTVUE-SEC13F.LNP | | | | | | GABELLI FUNDS, LLC |
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|--------------------------------|------------------|-----------|--------------------|--------------------|------------|--------------|-------------------|---------|
| LSI LOGIC CORP COM | COM | 502161102 | 8236 | 1500100 | SH | | SOLE | |
| LUFKIN INDS INC COM | COM | 549764108 | 24037 | 452000 | SH | | SOLE | |
| M G M MIRAGE INC COM | COM | 552953101 | 13316 | 1106000 | SH | | SOLE | |
| M & T BK CORP COM | COM | 55261F104 | 11716 | 188000 | SH | | SOLE | |
| MACROVISION CORP 2.625% 08/15/ | CONVERTIBLE BOND | 555904AB7 | 390 | 300000 | PRN | | SOLE | |
| MACY'S INC | COM | 55616P104 | 20905 | 1143000 | SH | | SOLE | |
| MAGNETEK INC COM | COM | 559424106 | 1092 | 700000 | SH | | SOLE | |
| MAINE & MARITIMES CORP | COM | 560377103 | 6417 | 178500 | SH | | SOLE | |
| MANITOWOC CO COM | COM | 563571108 | 1932 | 204000 | SH | | SOLE | |
| MARATHON OIL CORP COM | COM | 565849106 | 23383 | 733000 | SH | | SOLE | |
| MARCUS CORP COM | COM | 566330106 | 921 | 72000 | SH | | SOLE | |
| MARINE PRODS CORP COM | COM | 568427108 | 1880 | 340000 | SH | | SOLE | |
| MARSH & MCLENNAN COS INC COM | COM | 571748102 | 22430 | 907000 | SH | | SOLE | |
| MARTHA STEWART LIVING OMNI | COM | 573083102 | 1127 | 180000 | SH | | SOLE | |
| MARTIN MARIETTA MTLs INC COM | COM | 573284106 | 644 | 7000 | SH | | SOLE | |
| MARVEL ENTERTAINMENT INC COM | COM | 57383T103 | 992 | 20000 | SH | | SOLE | |
| MASSEY ENERGY CORP COM | COM | 576206106 | 279 | 10000 | SH | | SOLE | |
| MASTERCARD INC COM | COM | 57636Q104 | 35073 | 173500 | SH | | SOLE | |
| MATTEL INC | COM | 577081102 | 1255 | 68000 | SH | | SOLE | |
| MATTHEWS INTL CORP CL A | COM | 577128101 | 1132 | 32000 | SH | | SOLE | |
| MCDERMOTT INTERNATIONAL INC. | COM | 580037109 | 2628 | 104000 | SH | | SOLE | |
| MCGRAW HILL COMPANIES, INC. | COM | 580645109 | 12947 | 515000 | SH | | SOLE | |
| MCKESSON HBOC INC. | COM | 58155Q103 | 596 | 10000 | SH | | SOLE | |
| MDS INC COM | COM | 55269P302 | 484 | 59095 | SH | | SOLE | |
| MEAD JOHNSON | COM | 582839106 | 3293 | 73000 | SH | | SOLE | |
| MEDCO HEALTH SOLUTIONS INC COM | COM | 58405U102 | 6858 | 124000 | SH | | SOLE | |
| MEDIA GENERAL CL A | COM | 584404107 | 15946 | 1865000 | SH | | SOLE | |
| MEDIACOM COMMUNICATIONS CORPCL | COM | 58446K105 | 190 | 33000 | SH | | SOLE | |
| MEDICAL ACTION INDS INC COM | COM | 58449L100 | 181 | 15000 | SH | | SOLE | |
| MEDICAL NUTRITION USA INC COM | COM | 58461X107 | 519 | 259400 | SH | | SOLE | |
| MEDTRONIC INC COM | COM | 585055106 | 331 | 9000 | SH | | SOLE | |

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|--------------------------------|-----|-----------|-------|---------|----|--------------------|
| MELCO PBL ENTERTAINMENT-ADR | COM | 585464100 | 647 | 93000 | SH | SOLE |
| MENTOR GRAPHICS CORP COM | COM | 587200106 | 726 | 78000 | SH | SOLE |
| MERCK & CO INC | COM | 589331107 | 9963 | 315000 | SH | SOLE |
| MEREDITH CORP | COM | 589433101 | 9281 | 310000 | SH | SOLE |
| MET PRO CORP COM | COM | 590876306 | 1454 | 150001 | SH | SOLE |
| METAVANTE HLDG CO COM | COM | 591407101 | 9827 | 285000 | SH | SOLE |
| METHODE ELECTRS INC CL A | COM | 591520200 | 780 | 90000 | SH | SOLE |
| METROPCS COMMUNICATIONS INC | COM | 591708102 | 122 | 13000 | SH | SOLE |
| METROPOLITAN HEALTH NETWORKSCO | COM | 592142103 | 610 | 280000 | SH | SOLE |
| MGE ENERGY INC | COM | 55277P104 | 14483 | 397000 | SH | SOLE |
| MGP INGREDIENTS INC COM | COM | 55302G103 | 298 | 70000 | SH | SOLE |
| MICROSOFT CORP | COM | 594918104 | 34040 | 1323500 | SH | SOLE |
| MICRUS ENDOVASCULAR CORP COM | COM | 59518V102 | 1716 | 132500 | SH | SOLE |
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|--------------------------------|------------------|-----------|--------------------|--------------------|------------|--------------|---------------------|---------|
| MIDAS GROUP INC COM | COM | 595626102 | 7184 | 764290 | SH | | SOLE | |
| MIDDLEBY CORP COM | COM | 596278101 | 1623 | 29500 | SH | | SOLE | |
| MIDDLESEX WTR CO COM | COM | 596680108 | 1800 | 119333 | SH | | SOLE | |
| MILLICOM INTL CELLULAR S A SHS | COM | L6388F110 | 10074 | 138500 | SH | | SOLE | |
| MIRANT CORP NEW COM | COM | 60467R100 | 2759 | 167932 | SH | | SOLE | |
| MIRANT CORP NEW WT A EX 010311 | WARRANT AND RIGH | 60467R118 | 115 | 78016 | SH | | SOLE | |
| MIRANT CORP NEW WT B EX 010311 | WARRANT AND RIGH | 60467R126 | 74 | 38363 | SH | | SOLE | |
| MKS INSTRS INC COM | COM | 55306N104 | 389 | 20187 | SH | | SOLE | |
| MOBILE TELESYSTEMS OJSC ADR SP | COM | 607409109 | 459 | 9500 | SH | | SOLE | |
| MODINE MFG CO | COM | 607828100 | 9279 | 1001000 | SH | | SOLE | |
| MOLEX INC CL A | COM | 608554200 | 827 | 44000 | SH | | SOLE | |
| MONRO MUFFLER BRAKE INC | COM | 610236101 | 477 | 15000 | SH | | SOLE | |
| MONSANTO CO NEW COM | COM | 61166W101 | 33673 | 435058 | SH | | SOLE | |
| MONSTER WORLDWIDE INC COM | COM | 611742107 | 2709 | 155000 | SH | | SOLE | |
| MOODYS CORP COM | COM | 615369105 | 4460 | 218000 | SH | | SOLE | |
| MOOG INC CL A | COM | 615394202 | 2655 | 90000 | SH | | SOLE | |
| MOOG INC CL B | COM | 615394301 | 476 | 16100 | SH | | SOLE | |
| MORGAN STANLEY | COM | 617446448 | 5250 | 170000 | SH | | SOLE | |
| MORNINGSTAR INC COM | COM | 617700109 | 777 | 16000 | SH | | SOLE | |
| MOSAIC CO/THE | COM | 61945A107 | 6874 | 143000 | SH | | SOLE | |
| MOSY INC | COM | 619718109 | 118 | 47000 | SH | | SOLE | |
| MOTOROLA INC | COM | 620076109 | 4063 | 473000 | SH | | SOLE | |
| MOVADO GROUP INC COM | COM | 624580106 | 523 | 36000 | SH | | SOLE | |
| MSC SOFTWARE CORP COM | COM | 553531104 | 4051 | 481700 | SH | | SOLE | |
| MUELLER INDS INC COM | COM | 624756102 | 3485 | 146000 | SH | | SOLE | |
| MUELLER WATER PRODUCTS INC | COM | 624758108 | 250 | 45533 | SH | | SOLE | |
| MURPHY OIL CORP COM | COM | 626717102 | 20466 | 355500 | SH | | SOLE | |
| MVC CAP COM | COM | 553829102 | 746 | 85000 | SH | | SOLE | |
| MWI VETERINARY SUPPLY INC | COM | 55402X105 | 1598 | 40000 | SH | | SOLE | |
| MYERS INDS INC | COM | 628464109 | 15918 | 1478000 | SH | | SOLE | |
| MYLAN LABS INC COM | COM | 628530107 | 640 | 40000 | SH | | SOLE | |
| M-SYSTEMS FIN NV 1.000% 03/15/ | CONVERTIBLE BOND | 55375VAB8 | 296 | 300000 | PRN | | SOLE | |
| NABI BIOPHARMACEUTICALS | COM | 629519109 | 65 | 18000 | SH | | SOLE | |
| NABORS INDS INC 0.940% 05/15/1 | CONVERTIBLE BOND | 629568AP1 | 1945 | 200000 | PRN | | SOLE | |
| NABORS INDUSTRIES LTD SHS | COM | G6359F103 | 6061 | 290000 | SH | | SOLE | |
| NARA BANCORP INC COM | COM | 63080P105 | 1981 | 285000 | SH | | SOLE | |
| NATHANS FAMOUS INC NEW COM | COM | 632347100 | 1649 | 112000 | SH | | SOLE | |
| NATIONAL FUEL GAS CO N J COM | COM | 636180101 | 53735 | 1173000 | SH | | SOLE | |
| NATIONAL GRID PLC | COM | 636274300 | 2581 | 52952 | SH | | SOLE | |
| NATIONAL PRESTO INDS INC | COM | 637215104 | 6878 | 79500 | SH | | SOLE | |
| NATIONAL-OILWELL INC COM | COM | 637071101 | 6124 | 142000 | SH | | SOLE | |

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|--------------------------------|-----|-----------|-------|--------|----|--------------------|
| NAVISTAR INTL CORP COM | COM | 63934E108 | 26381 | 705000 | SH | SOLE |
| NCR CORP NEW COM | COM | 62886E108 | 9259 | 670000 | SH | SOLE |
| NEW ALLIANCE BANCSHARES INC CO | COM | 650203102 | 7369 | 688718 | SH | SOLE |
| PORTVUE-SEC13F.LNP | | | | | | GABELLI FUNDS, LLC |
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|--------------------------------|------------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| NEW GERMANY FD COM (B:GF US) | MUTUAL FUNDS | 644465106 | 1486 | 124000 | SH | | SOLE | |
| NEW YORK CMNTY BANCORP INC COM | COM | 649445103 | 2649 | 232000 | SH | | SOLE | |
| NEW YORK TIMES CO CLASS A | COM | 650111107 | 633 | 78000 | SH | | SOLE | |
| NEWMARKET CORP COM | COM | 651587107 | 326 | 3500 | SH | | SOLE | |
| NEWMONT MINING 1.625% 07/15/17 | CONVERTIBLE BOND | 651639AJ5 | 5801 | 5250000 | PRN | | SOLE | |
| NEWMONT MINING CORP HOLDING CO | COM | 651639106 | 104806 | 2380871 | SH | | SOLE | |
| NEWS CORP CL A | COM | 65248E104 | 70971 | 5934000 | SH | | SOLE | |
| NEWS CORP CL B | COM | 65248E203 | 1287 | 92016 | SH | | SOLE | |
| NEXEN INC COM | COM | 65334H102 | 1580 | 70000 | SH | | SOLE | |
| NEXTWAVE WIRELESS INC COM | COM | 65337Y102 | 18 | 20000 | SH | | SOLE | |
| NICOR INC COM | COM | 654086107 | 13063 | 357000 | SH | | SOLE | |
| NIKE INC CL B | COM | 654106103 | 6794 | 105000 | SH | | SOLE | |
| NIPPON TELEG&TEL CORP ADR (B:N | COM | 654624105 | 415 | 18000 | SH | | SOLE | |
| NISOURCE INC | COM | 65473P105 | 7918 | 570086 | SH | | SOLE | |
| NOBILITY HOMES INC COM | COM | 654892108 | 621 | 69000 | SH | | SOLE | |
| NOBLE CORPORATION BAAR NAMEN - | COM | H5833N103 | 10970 | 289000 | SH | | SOLE | |
| NOKIA CORP SPONSORED ADR (B:NO | COM | 654902204 | 366 | 25000 | SH | | SOLE | |
| NORTHEAST UTILS COM | COM | 664397106 | 24642 | 1038000 | SH | | SOLE | |
| NORTHERN TRUST CORP | COM | 665859104 | 8840 | 152000 | SH | | SOLE | |
| NORTHROP GRUMMAN CORP (B:NOC) | COM | 666807102 | 6365 | 123000 | SH | | SOLE | |
| NORTHSTAR NEUROSCIENCE INC COM | COM | 66704V101 | 43 | 550000 | SH | | SOLE | |
| NORTHWESTERN CORP COM NEW | COM | 668074305 | 20204 | 827000 | SH | | SOLE | |
| NOVARTIS AG - ADR (B:NVS US) | COM | 66987V109 | 12242 | 243000 | SH | | SOLE | |
| NRG ENERGY INC COM NEW | COM | 629377508 | 14151 | 502000 | SH | | SOLE | |
| NSTAR COM | COM | 67019E107 | 38868 | 1221500 | SH | | SOLE | |
| NV ENERGY INC COM | COM | 67073Y106 | 406 | 35000 | SH | | SOLE | |
| NYSE EURONEXT COM | COM | 629491101 | 2022 | 70000 | SH | | SOLE | |
| O REILLY AUTOMOTIVE INC COM | COM | 686091109 | 35779 | 990000 | SH | | SOLE | |
| OCCIDENTAL PETE CORP | COM | 674599105 | 37867 | 483000 | SH | | SOLE | |
| OCEANEERING INTL INC COM | COM | 675232102 | 12485 | 220000 | SH | | SOLE | |
| OCH ZIFF CAP MGMT GROUP CL A | COM | 67551U105 | 3274 | 269000 | SH | | SOLE | |
| ODYSSEY HEALTHCARE INC COM | COM | 67611V101 | 3313 | 265000 | SH | | SOLE | |
| ODYSSEY RE HLDGS CORP COM | COM | 67612W108 | 13131 | 202600 | SH | | SOLE | |
| OGE ENERGY CORP COM | COM | 670837103 | 30136 | 911000 | SH | | SOLE | |
| OIL DRI CORP AMER COM | COM | 677864100 | 2030 | 140000 | SH | | SOLE | |
| OLIN CORP COM PAR \$1. | COM | 680665205 | 2093 | 120000 | SH | | SOLE | |
| OMNICARE INC COM | COM | 681904108 | 563 | 25000 | SH | | SOLE | |
| OMNITURE INC COM | COM | 68212S109 | 25514 | 1190000 | SH | | SOLE | |
| OMNOVA SOLUTIONS INC COM | COM | 682129101 | 9500 | 1466000 | SH | | SOLE | |
| ONEOK INC NEW COM | COM | 682680103 | 23876 | 652000 | SH | | SOLE | |
| OPENTV CORP CL A | COM | G67543101 | 21 | 15000 | SH | | SOLE | |
| OPKO HEALTH INC COM | COM | 68375N103 | 217 | 95000 | SH | | SOLE | |
| ORIENT-EXPRESS HOTELS LTD COM | COM | G67743107 | 2947 | 256000 | SH | | SOLE | |
| ORMAT TECHNOLOGIES INC | COM | 686688102 | 4715 | 115500 | SH | | SOLE | |
| PORTVUE-SEC13F.LNP | | | | | | | GABELLI FUNDS, LLC | |
| RUN DATE: 10/23/09 10:14 A.M. | | | | | | | | |

FORM 13F INFORMATION TABLE
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | O MA |
|----------------|----------------|-------|--------------------|--------------------|------------|--------------|--------------------|---------|
|----------------|----------------|-------|--------------------|--------------------|------------|--------------|--------------------|---------|

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| | | | | | | |
|--------------------------------|------------------|-----------|-------|---------|-----|--------------------|
| ORTHOFIX INTL N V ORD | COM | N6748L102 | 4026 | 137000 | SH | SOLE |
| OTIX GLOBAL INC | COM | 68906N101 | 19 | 20000 | SH | SOLE |
| OTTER TAIL CORPORATION COM | COM | 689648103 | 4834 | 202000 | SH | SOLE |
| OUTDOOR HLDGS INC (NEW) | COM | 690027206 | 216 | 33000 | SH | SOLE |
| OWENS ILL INC COM NEW | COM | 690768403 | 4797 | 130000 | SH | SOLE |
| OWENS & MINOR INC NEW COM | COM | 690732102 | 5521 | 122000 | SH | SOLE |
| PACCAR INC | COM | 693718108 | 11615 | 308000 | SH | SOLE |
| PACTIV CORP COM | COM | 695257105 | 4793 | 184000 | SH | SOLE |
| PAIN THERAPEUTICS INC COM | COM | 69562K100 | 2201 | 435000 | SH | SOLE |
| PALOMAR MED TECHNOLOGIES INCCO | COM | 697529303 | 4863 | 300000 | SH | SOLE |
| PARALLEL PETE CORP DEL COM | COM | 699157103 | 2367 | 746825 | SH | SOLE |
| PARK ELECTROCHEMICAL CORP COM | COM | 700416209 | 7789 | 316000 | SH | SOLE |
| PARK OHIO HLDGS CORP COM | COM | 700666100 | 3008 | 345000 | SH | SOLE |
| PARKER HANNIFIN CORP | COM | 701094104 | 622 | 12000 | SH | SOLE |
| PATTERSON COMPANIES INC | COM | 703395103 | 2671 | 98000 | SH | SOLE |
| PEABODY ENERGY CORP COM | COM | 704549104 | 7511 | 201800 | SH | SOLE |
| PENFORD CORP COM | COM | 707051108 | 430 | 60000 | SH | SOLE |
| PENN NATIONAL GAMING INC COM | COM | 707569109 | 3264 | 118000 | SH | SOLE |
| PENNICHUCK CORP COM NEW | COM | 708254206 | 7246 | 333000 | SH | SOLE |
| PENTAIR INC COM | COM | 709631105 | 1565 | 53000 | SH | SOLE |
| PENWEST PHARMACEUTICALS CO COM | COM | 709754105 | 324 | 155000 | SH | SOLE |
| PEP BOYS MANNY MOE & JACK | COM | 713278109 | 4348 | 445000 | SH | SOLE |
| PEPCO HLDGS INC COM | COM | 713291102 | 4204 | 282500 | SH | SOLE |
| PEPSI BOTTLING GROUP INC. | COM | 713409100 | 364 | 10000 | SH | SOLE |
| PEPSIAMERICAS | COM | 71343P200 | 49038 | 1717000 | SH | SOLE |
| PEPSICO INC | COM | 713448108 | 24672 | 420600 | SH | SOLE |
| PEROT SYSTEMS CORP | COM | 714265105 | 36977 | 1245000 | SH | SOLE |
| PETROBRAS BRASILEIRO ADR SPONS | COM | 71654V408 | 35839 | 780800 | SH | SOLE |
| PETROCHINA CO LTD SPONSORED AD | COM | 71646E100 | 4368 | 38400 | SH | SOLE |
| PFIZER INC | COM | 717081103 | 14564 | 880000 | SH | SOLE |
| PG&E CORP COM | COM | 69331C108 | 3604 | 89000 | SH | SOLE |
| PHH CORP COM NEW | COM | 693320202 | 456 | 23000 | SH | SOLE |
| PHHM 3.25% 5/15/2024 | CONVERTIBLE BOND | 696639AB9 | 1313 | 3950000 | PRN | SOLE |
| PHILIP MORRIS INTL INC COM | COM | 718172109 | 4362 | 89500 | SH | SOLE |
| PHILLIPINE LONG DISTANCE TEL S | COM | 718252604 | 6091 | 118500 | SH | SOLE |
| PHOENIX COS INC NEW COM | COM | 71902E109 | 439 | 135000 | SH | SOLE |
| PIEDMONT NAT GAS INC COM | COM | 720186105 | 3088 | 129000 | SH | SOLE |
| PIER 1 IMPORTS INC SHS BEN INT | COM | 720279108 | 182 | 47000 | SH | SOLE |
| PINNACLE ENTMT INC COM | COM | 723456109 | 7452 | 731300 | SH | SOLE |
| PINNACLE WEST CAP CORP COM | COM | 723484101 | 13719 | 418000 | SH | SOLE |
| PLANTRONICS | COM | 727493108 | 322 | 12000 | SH | SOLE |
| PLATO LEARNING INC COM | COM | 72764Y100 | 65 | 15000 | SH | SOLE |
| PNC FINANCIAL CORP | COM | 693475105 | 18075 | 372000 | SH | SOLE |
| PNM RES INC | COM | 69349H107 | 27798 | 2380000 | SH | SOLE |
| PORTVUE-SEC13F.LNP | | | | | | GABELLI FUNDS, LLC |
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|--------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| POLO RALPH LAUREN CORP | COM | 731572103 | 3525 | 46000 | SH | | SOLE | |
| POPULAR INC COM | COM | 733174106 | 303 | 107137 | SH | | SOLE | |
| PORTUGAL TELECOM ADR (B:PT US) | COM | 737273102 | 1220 | 115000 | SH | | SOLE | |
| POTASH CORP SASK INC | COM | 73755L107 | 5737 | 63500 | SH | | SOLE | |
| PPL CORP COM | COM | 69351T106 | 1523 | 50200 | SH | | SOLE | |
| PRECISION CASTPARTS CORP | COM | 740189105 | 53074 | 521000 | SH | | SOLE | |
| PRIMEDIA INC COM NEW | COM | 74157K846 | 501 | 199000 | SH | | SOLE | |
| PRIVATEBANCORP INC COM | COM | 742962103 | 269 | 11000 | SH | | SOLE | |
| PROCTER & GAMBLE COMPANY | COM | 742718109 | 56501 | 975500 | SH | | SOLE | |

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| | | | | | | |
|--------------------------------|------------------|-----------|-------|---------|-----|--------------------|
| PROGRESS ENERGY INC COM | COM | 743263105 | 28436 | 728000 | SH | SOLE |
| PROLOGIS SH BEN INT | COM | 743410102 | 429 | 36000 | SH | SOLE |
| PROSHARES TR PSHS ULTRA FINL | ETF/ISHARE - EQU | 74347R743 | 1773 | 300000 | SH | SOLE |
| PROVIDENCE SERV 6.500% 05/15/1 | CONVERTIBLE BOND | 743815AB8 | 203 | 300000 | PRN | SOLE |
| PROVIDENCE & WORCESTER RR COCO | COM | 743737108 | 1328 | 130000 | SH | SOLE |
| PRUDENTIAL FINANCIAL INC | COM | 744320102 | 250 | 5000 | SH | SOLE |
| PSS WORLD MED INC COM | COM | 69366A100 | 961 | 44000 | SH | SOLE |
| PT INDOSAT TBK SPONSORED ADR | COM | 744383100 | 390 | 14000 | SH | SOLE |
| PT TELEKOMUNIKASI INDONESIA (B | COM | 715684106 | 763 | 21360 | SH | SOLE |
| PUBLIC SVC ENTERPRISES COM | COM | 744573106 | 15318 | 487200 | SH | SOLE |
| QUAKER CHEM CORP COM | COM | 747316107 | 504 | 23000 | SH | SOLE |
| QUALCOMM INC COM | COM | 747525103 | 12504 | 278000 | SH | SOLE |
| QUIDEL CORP COM | COM | 74838J101 | 4382 | 270000 | SH | SOLE |
| QWEST COMMUNICATIONS INTL. | COM | 749121109 | 4915 | 1290000 | SH | SOLE |
| RALCORP HOLDINGS INC | COM | 751028101 | 15728 | 269000 | SH | SOLE |
| RANDGOLD RES LTD ADR | COM | 752344309 | 81914 | 1172207 | SH | SOLE |
| RAYONIER INC COM | COM | 754907103 | 1022 | 24984 | SH | SOLE |
| RAYTHEON COMPANY | COM | 755111507 | 480 | 10000 | SH | SOLE |
| RCN CORP COM NEW | COM | 749361200 | 577 | 62000 | SH | SOLE |
| REGAL ENTERTAINMENT GROUP | COM | 758766109 | 444 | 36000 | SH | SOLE |
| REPSOL YPF S A ADR SPONSORED | COM | 76026T205 | 8229 | 303000 | SH | SOLE |
| REPUBLIC SVCS INC CL A | COM | 760759100 | 36752 | 1383200 | SH | SOLE |
| RESEARCH IN MOTION LTD COM | COM | 760975102 | 9617 | 142200 | SH | SOLE |
| RGC RES INC COM | COM | 74955L103 | 248 | 9000 | SH | SOLE |
| RIO TINTO LTD ADR SPONSORED (B | COM | 767204100 | 23841 | 140000 | SH | SOLE |
| ROBBINS & MYERS INC | COM | 770196103 | 3182 | 135500 | SH | SOLE |
| ROCKWELL AUTOMATION INC (B:ROK | COM | 773903109 | 32120 | 754000 | SH | SOLE |
| ROCKWELL COLLINS INC COM | COM | 774341101 | 4216 | 83000 | SH | SOLE |
| ROCKWOOD HLDGS INC COM | COM | 774415103 | 2057 | 100000 | SH | SOLE |
| ROGERS COMMUNICATIONS CL B | COM | 775109200 | 80948 | 2870500 | SH | SOLE |
| ROLLINS INC | COM | 775711104 | 45628 | 2420600 | SH | SOLE |
| ROPER 1.481% 01/15/34 | CONVERTIBLE BOND | 776696AA4 | 888 | 1400000 | PRN | SOLE |
| ROPER INDS INC NEW | COM | 776696106 | 1631 | 32000 | SH | SOLE |
| ROSTELECOM LONG DISTANCE & ISP | COM | 778529107 | 514 | 17500 | SH | SOLE |
| ROVI CORP COM | COM | 779376102 | 5611 | 167000 | SH | SOLE |
| PORTVUE-SEC13F.LNP | | | | | | |
| | | | | | | GABELLI FUNDS, LLC |
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|--------------------------------|------------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| ROWAN COS INC | COM | 779382100 | 23255 | 1008000 | SH | | SOLE | |
| ROYAL BK CDA MONTREAL QUE COM | COM | 780087102 | 804 | 15000 | SH | | SOLE | |
| ROYAL DUTCH SHELL PLC ADR-A(RD | COM | 780259206 | 23677 | 414000 | SH | | SOLE | |
| ROYAL GOLD INC COM | COM | 780287108 | 14031 | 307700 | SH | | SOLE | |
| ROYCE VALUE TR INC | COM | 780910105 | 1151 | 111420 | SH | | SOLE | |
| RPC INC. COMMON | COM | 749660106 | 16873 | 1610000 | SH | | SOLE | |
| RTI BIOLOGICS INC COM | COM | 74975N105 | 726 | 167000 | SH | | SOLE | |
| RUSH ENTERPRISES INC CL B | COM | 781846308 | 2194 | 200000 | SH | | SOLE | |
| SAFEWAY INC COM NEW | COM | 786514208 | 14691 | 745000 | SH | | SOLE | |
| SALEM COMMUNICATIONS CORP DECL | COM | 794093104 | 1422 | 629000 | SH | | SOLE | |
| SALLY BEAUTY HLDGS INC COM | COM | 79546E104 | 6321 | 889000 | SH | | SOLE | |
| SANDISK CORP 1.000% 05/15/13 | CONVERTIBLE BOND | 80004CAC5 | 4589 | 5900000 | PRN | | SOLE | |
| SANDISK CORP COM | COM | 80004C101 | 2778 | 128000 | SH | | SOLE | |
| SARA LEE CORP COM | COM | 803111103 | 25176 | 2260000 | SH | | SOLE | |
| SASOL LTD ADR SPONSORED | COM | 803866300 | 3496 | 91700 | SH | | SOLE | |
| SCANA CORP NEW COM | COM | 80589M102 | 9615 | 275500 | SH | | SOLE | |
| SCHEIN HENRY INC COM | COM | 806407102 | 8204 | 149400 | SH | | SOLE | |
| SCHERING PLOUGH CORP | COM | 806605101 | 30482 | 1079000 | SH | | SOLE | |
| SCHIFF NUTRITION INTL INC COM | COM | 806693107 | 4382 | 841000 | SH | | SOLE | |

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| | | | | | | |
|--------------------------------|------------------|-----------|-------|---------|-----|------|
| SCHLUMBERGER | COM | 806857108 | 13541 | 227200 | SH | SOLE |
| SCHULMAN A INC COM | COM | 808194104 | 1156 | 58000 | SH | SOLE |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 15665 | 818000 | SH | SOLE |
| SCHWEITZER-MAUDUIT INTL INC CO | COM | 808541106 | 924 | 17000 | SH | SOLE |
| SCRIPPS E W CO OHIO CL A | COM | 811054402 | 4750 | 633333 | SH | SOLE |
| SCRIPPS NETWORKS INTERAC | COM | 811065101 | 21985 | 595000 | SH | SOLE |
| SEACOAST BKG CORP FLA COM | COM | 811707306 | 83 | 33000 | SH | SOLE |
| SEALED AIR CORP NEW | COM | 81211K100 | 432 | 22000 | SH | SOLE |
| SEMPRA ENERGY COM | COM | 816851109 | 9364 | 188000 | SH | SOLE |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 26354 | 949000 | SH | SOLE |
| SEPRACOR INC | COM | 817315104 | 48951 | 2137600 | SH | SOLE |
| SHAW COMMUNICATIONS CL B NON V | COM | 82028K200 | 11040 | 613000 | SH | SOLE |
| SHENANDOAH TELECOMMUNICATIONCD | COM | 82312B106 | 1723 | 96000 | SH | SOLE |
| SINCLAIR BROAD 4.875% 7/15/201 | CONVERTIBLE BOND | 829226AU3 | 1531 | 1750000 | PRN | SOLE |
| SINCLAIR BROADCAST GROUP INCCL | COM | 829226109 | 1471 | 411000 | SH | SOLE |
| SIRIUS XM RADIO INC COM | COM | 82967N108 | 286 | 450000 | SH | SOLE |
| SJW CORP COM | COM | 784305104 | 12378 | 541700 | SH | SOLE |
| SK TELECOM LTD SPONSORED ADR (| COM | 78440P108 | 2872 | 164600 | SH | SOLE |
| SKYLINE CORP | COM | 830830105 | 6881 | 305000 | SH | SOLE |
| SL INDS INC COM | COM | 784413106 | 1662 | 207800 | SH | SOLE |
| SLM CORP COM | COM | 78442P106 | 8319 | 954000 | SH | SOLE |
| SMART BALANCE INC COM | COM | 83169Y108 | 1045 | 170200 | SH | SOLE |
| SMITH A O CORP COM | COM | 831865209 | 457 | 12000 | SH | SOLE |
| SMUCKER J M CO COM NEW | COM | 832696405 | 5518 | 104100 | SH | SOLE |
| SOAPSTONE NETWORKS INC COM | COM | 833570104 | 12 | 21600 | SH | SOLE |

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|--------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|-------------------|---------|
| SONESTA INTL HOTELS CORP CL A | COM | 835438409 | 2030 | 162500 | SH | | SOLE | |
| SONOCO PRODS CO COM | COM | 835495102 | 909 | 33000 | SH | | SOLE | |
| SONY CORP-ADR (B:SNE US) | COM | 835699307 | 1460 | 50000 | SH | | SOLE | |
| SORL AUTO PTS INC COM | COM | 78461U101 | 721 | 140000 | SH | | SOLE | |
| SOUTH JERSEY INDS INC COM | COM | 838518108 | 3707 | 105000 | SH | | SOLE | |
| SOUTHERN CO | COM | 842587107 | 12193 | 385000 | SH | | SOLE | |
| SOUTHERN UN CO NEW COM | COM | 844030106 | 29813 | 1434000 | SH | | SOLE | |
| SOUTHWEST GAS CORP | COM | 844895102 | 35454 | 1386000 | SH | | SOLE | |
| SOUTHWEST WATER CO | COM | 845331107 | 123 | 24901 | SH | | SOLE | |
| SOUTHWESTERN ENERGY CO COM | COM | 845467109 | 2902 | 68000 | SH | | SOLE | |
| SP AQUISITION HOLDING-UNITS | COM | 78470A203 | 119 | 12500 | SH | | SOLE | |
| SPAIN FUND INC | MUTUAL FUNDS | 846330108 | 79 | 11000 | SH | | SOLE | |
| SPARTAN MTRS INC COM | COM | 846819100 | 413 | 80375 | SH | | SOLE | |
| SPECTRA ENERGY CORP COM | COM | 847560109 | 35228 | 1860000 | SH | | SOLE | |
| SPRINT NEXTEL CORP | COM | 852061100 | 43817 | 11093000 | SH | | SOLE | |
| SPSS INC COM | COM | 78462K102 | 59143 | 1183800 | SH | | SOLE | |
| ST JUDE MEDICAL CENTER INC | COM | 790849103 | 8364 | 214400 | SH | | SOLE | |
| ST. JOE COMPANY | COM | 790148100 | 17326 | 595000 | SH | | SOLE | |
| STAMPS.COM INC (NEW) | COM | 852857200 | 902 | 97502 | SH | | SOLE | |
| STANDARD MTR PRODS INC CLASS A | COM | 853666105 | 13270 | 873000 | SH | | SOLE | |
| STANDEX INTL CORP | COM | 854231107 | 1428 | 72000 | SH | | SOLE | |
| STARRETT L S CO CL A | COM | 855668109 | 1794 | 172500 | SH | | SOLE | |
| STARWOOD HOTELS & RESORTS WRLD | COM | 85590A401 | 7300 | 221000 | SH | | SOLE | |
| STATE STREET CORP | COM | 857477103 | 28330 | 538600 | SH | | SOLE | |
| STATOIL ASA SPONSORED ADR | COM | 85771P102 | 21602 | 958400 | SH | | SOLE | |
| STEAK N SHAKE CO COM | COM | 857873103 | 4096 | 348000 | SH | | SOLE | |
| STERLING BANCORP COM | COM | 859158107 | 2859 | 396000 | SH | | SOLE | |
| STEWART ENTERPRISES INC CL A | COM | 860370105 | 314 | 60000 | SH | | SOLE | |
| STILLWATER MINING | COM | 86074Q102 | 350 | 52100 | SH | | SOLE | |

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|-----------------------------|-----|-----------|-------|---------|----|------|
| STONERIDGE INC | COM | 86183P102 | 1310 | 185000 | SH | SOLE |
| STRATTEC SECURITY CORP. | COM | 863111100 | 2308 | 165000 | SH | SOLE |
| STRYKER CORP | COM | 863667101 | 4466 | 98300 | SH | SOLE |
| STUDENT LN CORP COM | COM | 863902102 | 278 | 6000 | SH | SOLE |
| SUN MICROSYSTEMS INC CO | COM | 866810203 | 47877 | 5267000 | SH | SOLE |
| SUNCOR ENERGY INC | COM | 867224107 | 10921 | 316000 | SH | SOLE |
| SUNOCO INC COM | COM | 86764P109 | 4979 | 175000 | SH | SOLE |
| SUNPOWER CORP COM CL A | COM | 867652109 | 3357 | 112300 | SH | SOLE |
| SUNTRUST BANKS INC | COM | 867914103 | 1173 | 52000 | SH | SOLE |
| SUPERIOR INDS INTL INC | COM | 868168105 | 5020 | 353500 | SH | SOLE |
| SUPERVALU INC COMMON | COM | 868536103 | 3946 | 262000 | SH | SOLE |
| SWS GROUP INC | COM | 78503N107 | 7632 | 530000 | SH | SOLE |
| SYCAMORE NETWORKS | COM | 871206108 | 1661 | 550000 | SH | SOLE |
| SYNERON MEDICAL LTD ORD SHS | COM | M87245102 | 160 | 14000 | SH | SOLE |
| SYNGENTA AG ADR SPONSORED | COM | 87160A100 | 2757 | 60000 | SH | SOLE |

PORTVUE-SEC13F.LNP

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|--------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| T ROWE PRICE GROUP INC | COM | 74144T108 | 18371 | 402000 | SH | | SOLE | |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 13228 | 1180000 | SH | | SOLE | |
| TD AMERITRADE HLDG CORP COM | COM | 87236Y108 | 1963 | 100000 | SH | | SOLE | |
| TECH OPS SEVCON INC | COM | 878293109 | 662 | 202006 | SH | | SOLE | |
| TECO ENERGY INC COM | COM | 872375100 | 4365 | 310000 | SH | | SOLE | |
| TEEKAY SHIPPING CORP COM | COM | Y8564W103 | 481 | 22000 | SH | | SOLE | |
| TELE CELULAR SUL PARTICIPACOE | COM | 88706P106 | 1539 | 62566 | SH | | SOLE | |
| TELE NORTE LESTE PARTICIPACO A | COM | 879246106 | 5676 | 302096 | SH | | SOLE | |
| TELECOM ARGENTINA SA ADR | COM | 879273209 | 3742 | 234000 | SH | | SOLE | |
| TELECOM ITALIA SPA ADR | COM | 87927Y102 | 6311 | 360000 | SH | | SOLE | |
| TELECOM NEW ZEALAND ADR(R:STVM | COM | 879278208 | 535 | 55844 | SH | | SOLE | |
| TELEFLEX INC | COM | 879369106 | 242 | 5000 | SH | | SOLE | |
| TELEFONICA DE ARGENTINA S A SP | COM | 879378404 | 341 | 35000 | SH | | SOLE | |
| TELEFONICA DE ESPANA SA ADR (B | COM | 879382208 | 39445 | 475761 | SH | | SOLE | |
| TELEFONOS DE MEXICO ADR REP (B | COM | 879403780 | 6906 | 396000 | SH | | SOLE | |
| TELEPHONE & DATA SYS INC SPL C | COM | 879433860 | 36723 | 1237300 | SH | | SOLE | |
| TELEPHONE & DATA SYSTEM INC. | COM | 879433100 | 52556 | 1694800 | SH | | SOLE | |
| TELMEX INTERNACIONAL SAB DE SP | COM | 879690105 | 5733 | 411000 | SH | | SOLE | |
| TELUS CORP NON VTG SHS | COM | 87971M202 | 4418 | 142100 | SH | | SOLE | |
| TELVENT GIT SA SHS | COM | E90215109 | 290 | 10000 | SH | | SOLE | |
| TENARIS S A SPONSORED ADR | COM | 88031M109 | 21657 | 608000 | SH | | SOLE | |
| TENET HEALTHCARE CORP COM | COM | 88033G100 | 5762 | 980000 | SH | | SOLE | |
| TENNANT CO | COM | 880345103 | 9415 | 324000 | SH | | SOLE | |
| TENNECO AUTOMOTIVE INC COM | COM | 880349105 | 6729 | 516000 | SH | | SOLE | |
| TESORO PETE CORP COM | COM | 881609101 | 1558 | 104000 | SH | | SOLE | |
| TEVA PHARMACEUTICAL INDS LTDAD | COM | 881624209 | 4828 | 95500 | SH | | SOLE | |
| TEXAS INSTRUMENTS INC | COM | 882508104 | 22885 | 966000 | SH | | SOLE | |
| TEXTRON INC | COM | 883203101 | 18354 | 967000 | SH | | SOLE | |
| THE SCOTTS MIRACLE GRO CO | COM | 810186106 | 687 | 16000 | SH | | SOLE | |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 721 | 16500 | SH | | SOLE | |
| THOMAS & BETTS CORP | COM | 884315102 | 39224 | 1304000 | SH | | SOLE | |
| THOR INDS INC COM | COM | 885160101 | 836 | 27000 | SH | | SOLE | |
| TICKETMASTER COM | COM | 88633P302 | 421 | 36000 | SH | | SOLE | |
| TIER TECHNOLOGIES INC CL B | COM | 88650Q100 | 212 | 25000 | SH | | SOLE | |
| TIFFANY & CO NEW COM | COM | 886547108 | 4446 | 115400 | SH | | SOLE | |
| TIME WARNER CABLE INC COM | COM | 88732J207 | 9351 | 217000 | SH | | SOLE | |
| TIME WARNER INC COM | COM | 887317303 | 49426 | 1717366 | SH | | SOLE | |
| TIVO INC | COM | 888706108 | 570 | 55000 | SH | | SOLE | |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 15437 | 649166 | SH | | SOLE | |

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| | | | | | | |
|-------------------------------|------------------|-----------|-------|---------|-----|--------------------|
| TOTAL SA ADR (B:TOT US) | COM | 89151E109 | 14223 | 240018 | SH | SOLE |
| TRACTOR SUPPLY CO COM | COM | 892356106 | 8231 | 170000 | SH | SOLE |
| TRANS LUX CORP | COM | 893247106 | 773 | 628400 | SH | SOLE |
| TRANSACT TECHNOLOGIES INC COM | COM | 892918103 | 270 | 50850 | SH | SOLE |
| TRANSOCEAN INC 1.5% 12/15/37 | CONVERTIBLE BOND | 893830AV1 | 970 | 1000000 | PRN | SOLE |
| PORTVUE-SEC13F.LNP | | | | | | GABELLI FUNDS, LLC |
| RUN DATE: 10/23/09 10:14 A.M. | | | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | O MA |
|---------------------------------|------------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| TRANSOCEAN INC 1.625% 12/15/20 | CONVERTIBLE BOND | 893830AU3 | 784 | 800000 | PRN | | SOLE | |
| TRANSOCEAN LTD ZUG NAMEN AKT | COM | H8817H100 | 27006 | 315751 | SH | | SOLE | |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 17674 | 359000 | SH | | SOLE | |
| TREDEGAR INDS INC | COM | 894650100 | 2828 | 195000 | SH | | SOLE | |
| TREE COM INC COM | COM | 894675107 | 641 | 84886 | SH | | SOLE | |
| TRIDENT MICROSYSTEMS INC COM | COM | 895919108 | 907 | 350000 | SH | | SOLE | |
| TRIMBLE NAV LTD COM | COM | 896239100 | 3587 | 150000 | SH | | SOLE | |
| TRINITY INDS INC | COM | 896522109 | 3197 | 186000 | SH | | SOLE | |
| TURKCELL ILETISIM HIZMETLERISP | COM | 900111204 | 3842 | 215000 | SH | | SOLE | |
| TW TELECOM INC | COM | 87311L104 | 2475 | 184000 | SH | | SOLE | |
| TYCO ELECTRONICS LTD | COM | H8912P106 | 12594 | 565250 | SH | | SOLE | |
| TYCO INTERNATIONAL LTD SHS | COM | H89128104 | 29067 | 843000 | SH | | SOLE | |
| TYLER TECHNOLOGIES INC COM | COM | 902252105 | 5042 | 295000 | SH | | SOLE | |
| TYSON FOODS INC | COM | 902494103 | 10167 | 805000 | SH | | SOLE | |
| UIL HLDG CORP COM | COM | 902748102 | 2243 | 84997 | SH | | SOLE | |
| UNDER ARMOUR INC CL A | COM | 904311107 | 6799 | 244300 | SH | | SOLE | |
| UNILEVER N V NEW YORK SHS N | COM | 904784709 | 2251 | 78000 | SH | | SOLE | |
| UNION DRILLING INC COM | COM | 90653P105 | 191 | 25000 | SH | | SOLE | |
| UNISOURCE ENERGY CORP COM | COM | 909205106 | 16279 | 529400 | SH | | SOLE | |
| UNITED GUARDIAN INC COM | COM | 910571108 | 452 | 48000 | SH | | SOLE | |
| UNITED RENTALS INC COM | COM | 911363109 | 618 | 60000 | SH | | SOLE | |
| UNITED STATES CELLULAR CORP | COM | 911684108 | 32589 | 834130 | SH | | SOLE | |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 7494 | 123000 | SH | | SOLE | |
| UNITEDHEALTH GROUP INC COM | COM | 91324P102 | 12174 | 486200 | SH | | SOLE | |
| UNITIL CORP | COM | 913259107 | 1639 | 73000 | SH | | SOLE | |
| UNITRIN INC | COM | 913275103 | 1150 | 59000 | SH | | SOLE | |
| UNIVERSAL TECHNICAL INST INCCO | COM | 913915104 | 3940 | 200000 | SH | | SOLE | |
| URANIUM RES INC COM PAR \$0.001 | COM | 916901507 | 99 | 86000 | SH | | SOLE | |
| UTILITIES HOLDRS TR DEP RCPT | COM | 918019100 | 8923 | 95000 | SH | | SOLE | |
| VALE S A ADR | COM | 91912E105 | 2727 | 117900 | SH | | SOLE | |
| VALERO ENERGY CORP COM | COM | 91913Y100 | 1476 | 76100 | SH | | SOLE | |
| VALMONT INDS INC | COM | 920253101 | 3271 | 38400 | SH | | SOLE | |
| VALUE LINE INC | COM | 920437100 | 503 | 16300 | SH | | SOLE | |
| VALUECLICK INC COM | COM | 92046N102 | 1847 | 140000 | SH | | SOLE | |
| VARIAN INC COM | COM | 922206107 | 33751 | 661009 | SH | | SOLE | |
| VARIAN MED SYS INC COM | COM | 92220P105 | 3834 | 91000 | SH | | SOLE | |
| VASCULAR SOLUTIONS INC COM | COM | 92231M109 | 1340 | 162000 | SH | | SOLE | |
| VECTREN INC. | COM | 92240G101 | 13340 | 579000 | SH | | SOLE | |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 70432 | 2326784 | SH | | SOLE | |
| VIACOM INC NEW CL A | COM | 92553P102 | 62198 | 2112000 | SH | | SOLE | |
| VIACOM INC NEW CL B | COM | 92553P201 | 841 | 30000 | SH | | SOLE | |
| VICOR CORP COM | COM | 925815102 | 540 | 70000 | SH | | SOLE | |
| VILLAGE SUPER MKT INC CL A NEW | COM | 927107409 | 1671 | 56700 | SH | | SOLE | |
| VIMPEL COMMUNICATIONS ADR (B:V | COM | 68370R109 | 29527 | 1579000 | SH | | SOLE | |
| PORTVUE-SEC13F.LNP | | | | | | | GABELLI FUNDS, LLC | |
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|--------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|-------------------|---------|
| VISA INC-CLASS A SHRS | COM | 92826C839 | 9675 | 140000 | SH | | SOLE | |
| VIVO PARTICIPACOE S A SPON AD | COM | 92855S200 | 2291 | 90739 | SH | | SOLE | |
| VODAFONE GROUP PLC-ADR | COM | 92857W209 | 8333 | 370375 | SH | | SOLE | |
| W D 40 COMPANY | COM | 929236107 | 625 | 22000 | SH | | SOLE | |
| WADDELL & REED FINL INC CL A | COM | 930059100 | 38464 | 1352000 | SH | | SOLE | |
| WAL MART STORES INC | COM | 931142103 | 20225 | 412000 | SH | | SOLE | |
| WALGREEN COMPANY | COM | 931422109 | 32786 | 875000 | SH | | SOLE | |
| WARNER MUSIC GROUP CORP COM | COM | 934550104 | 100 | 18000 | SH | | SOLE | |
| WASHINGTON POST CO CL B | COM | 939640108 | 374 | 800 | SH | | SOLE | |
| WASTE MGMT INC DEL COM | COM | 94106L109 | 39601 | 1328000 | SH | | SOLE | |
| WATSCO INC CL B | COM | 942622101 | 419 | 7875 | SH | | SOLE | |
| WATSON PHARMACEUTICALS INC COM | COM | 942683103 | 3517 | 96000 | SH | | SOLE | |
| WATTS WATER TECHNOLOGIES | COM | 942749102 | 25592 | 846000 | SH | | SOLE | |
| WAUSAU PAPER CORP | COM | 943315101 | 400 | 40000 | SH | | SOLE | |
| WEATHERFORD INTERNATIONAL LTD | COM | H27013103 | 26327 | 1270000 | SH | | SOLE | |
| WEBSTER FINL CORP WATERBURY CO | COM | 947890109 | 811 | 65000 | SH | | SOLE | |
| WEIGHT WATCHERS INTL INC NEWCO | COM | 948626106 | 412 | 15000 | SH | | SOLE | |
| WEIS MKTS INC | COM | 948849104 | 1757 | 55000 | SH | | SOLE | |
| WELLS FARGO & CO NEW | COM | 949746101 | 60555 | 2148865 | SH | | SOLE | |
| WENDYS/ARBYS GROUP INC | COM | 950587105 | 795 | 168000 | SH | | SOLE | |
| WESTAR ENERGY INC | COM | 95709T100 | 40893 | 2096000 | SH | | SOLE | |
| WHOLE FOODS MKT INC COM | COM | 966837106 | 9391 | 308000 | SH | | SOLE | |
| WHX CORP | COM | 929248607 | 1004 | 523000 | SH | | SOLE | |
| WILEY JOHN & SONS INC CL B | COM | 968223305 | 440 | 12800 | SH | | SOLE | |
| WILLIAMS COS INC | COM | 969457100 | 3588 | 200800 | SH | | SOLE | |
| WILLIS GROUP HOLDINGS LTD SHS | COM | G96655108 | 634 | 22464 | SH | | SOLE | |
| WILMINGTON TR CORP COM | COM | 971807102 | 6134 | 432000 | SH | | SOLE | |
| WIMM BILL DANN FOODS OJSC SPON | COM | 97263M109 | 1287 | 18000 | SH | | SOLE | |
| WINDSTREAM CORP COM | COM | 97381W104 | 1075 | 106169 | SH | | SOLE | |
| WINN DIXIE STORES INC COM NEW | COM | 974280307 | 4592 | 350000 | SH | | SOLE | |
| WISCONSIN ENERGY CORP COM | COM | 976657106 | 18520 | 410000 | SH | | SOLE | |
| WOLVERINE WORLD WIDE INC COM | COM | 978097103 | 2633 | 106000 | SH | | SOLE | |
| WONDER AUTO TECHNOLOGY INC COM | COM | 978166106 | 552 | 46000 | SH | | SOLE | |
| WOODWARD GOVERNOR CO COM | COM | 980745103 | 2111 | 87000 | SH | | SOLE | |
| WORLD WRESTLING ENTERTAINMENT | COM | 98156Q108 | 1583 | 113000 | SH | | SOLE | |
| WPT ENTERPRISES INC | COM | 98211W108 | 83 | 85057 | SH | | SOLE | |
| WRIGHT MED GROUP INC COM | COM | 98235T107 | 679 | 38000 | SH | | SOLE | |
| WYETH (B:WYE) | COM | 983024100 | 60914 | 1253900 | SH | | SOLE | |
| WYNDHAM WORLDWIDE CORP COM | COM | 98310W108 | 326 | 20000 | SH | | SOLE | |
| WYNN RESORTS LTD COM | COM | 983134107 | 7373 | 104000 | SH | | SOLE | |
| XCEL ENERGY INC COM | COM | 98389B100 | 11833 | 615000 | SH | | SOLE | |
| XEROX CORP | COM | 984121103 | 7353 | 950000 | SH | | SOLE | |
| XTO ENERGY INC COM | COM | 98385X106 | 11497 | 278250 | SH | | SOLE | |
| YAHOO INC. | COM | 984332106 | 25166 | 1413000 | SH | | SOLE | |

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|------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|-------------------|---------|
| YAMANA GOLD INC COM | COM | 98462Y100 | 11205 | 1046200 | SH | | SOLE | |
| YORK WTR CO COM | COM | 987184108 | 806 | 58150 | SH | | SOLE | |
| YOUBET COM INC COM | COM | 987413101 | 61 | 29000 | SH | | SOLE | |
| YOUNG INNOVATIONS INC COM | COM | 987520103 | 381 | 14500 | SH | | SOLE | |
| ZEBRA TECHNOLOGIES CORP CL A | COM | 989207105 | 4641 | 179000 | SH | | SOLE | |
| ZEP INC | COM | 98944B108 | 11603 | 714000 | SH | | SOLE | |
| ZIMMER HLDGS INC COM | COM | 98956P102 | 7964 | 149000 | SH | | SOLE | |

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|----------------------|-----|-----------|------|--------|----|------|
| ZORAN CORP COM | COM | 98975F101 | 3064 | 266000 | SH | SOLE |
| ZYGO CORP COM | COM | 989855101 | 182 | 26900 | SH | SOLE |
| ZYMOGENETICS INC COM | COM | 98985T109 | 121 | 20000 | SH | SOLE |

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GABELLI SECURITIES, INC.

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|--------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| ABBOTT LABS | COM | 002824100 | 272 | 5500 | SH | | SOLE | |
| AFFILIATED COMPUTER SVCS INCCL | COM | 008190100 | 1679 | 31000 | SH | | SOLE | |
| AGNICO-EAGLE MINES (USD) | COM | 008474108 | 237 | 3500 | SH | | SOLE | |
| AMERICAN DG ENERGY INC | COM | 025398108 | 225 | 79000 | SH | | SOLE | |
| AMKOR TECHNOLOGY INC COM | COM | 031652100 | 416 | 60500 | SH | | SOLE | |
| ARVINMERITOR, INC | COM | 043353101 | 429 | 54800 | SH | | SOLE | |
| ASPECT MED SYS INC COM | COM | 045235108 | 1645 | 137353 | SH | | SOLE | |
| BANK OF AMERICA | COM | 060505104 | 1840 | 108729 | SH | | SOLE | |
| BECTON DICKINSON & CO COM | COM | 075887109 | 384 | 5500 | SH | | SOLE | |
| BELO CORP | COM | 080555105 | 248 | 45900 | SH | | SOLE | |
| BIOLASE TECHNOLOGY INC COM | COM | 090911108 | 23 | 10000 | SH | | SOLE | |
| BJ SVCS CO COM | COM | 055482103 | 3837 | 197500 | SH | | SOLE | |
| BLOCKBUSTER INC-CL B (BBI B) | COM | 093679207 | 112 | 187400 | SH | | SOLE | |
| CABLEVISION SYS NY GROUP A | COM | 12686C109 | 565 | 23800 | SH | | SOLE | |
| CADBURY PLC-SPONS ADR | COM | 12721E102 | 303 | 5920 | SH | | SOLE | |
| CANDELA CORP COM | COM | 136907102 | 280 | 84740 | SH | | SOLE | |

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|--------------------------------|------------------|-----------|------|---------|-----|------|
| CENTENNIAL COMMUNICATIONS CORP | COM | 15133V208 | 7241 | 907338 | SH | SOLE |
| CF INDS HLDGS INC | COM | 125269100 | 2061 | 23900 | SH | SOLE |
| CHEMED CORP 1.875% 05/15/14 | CONVERTIBLE BOND | 16359RAC7 | 473 | 575000 | PRN | SOLE |
| CHIPOTLE MEXICAN GRILL INC CL | COM | 169656204 | 1207 | 14500 | SH | SOLE |
| CHIQUITA BRANDS INTL INC COM | COM | 170032809 | 354 | 21900 | SH | SOLE |
| CHORDIANT SOFTWARE INC COM | COM | 170404305 | 78 | 20000 | SH | SOLE |
| CITIZENS BKG CORP MICH COM | COM | 174420109 | 258 | 338973 | SH | SOLE |
| CLEAR CHANNEL OUTDOOR HLDGS CL | COM | 18451C109 | 84 | 12000 | SH | SOLE |
| COMCAST CORP CL A SPL | COM | 20030N200 | 756 | 47000 | SH | SOLE |
| COMCAST CORP NEW COM CL A | COM | 20030N101 | 844 | 50000 | SH | SOLE |
| CORCEPT THERAPEUTICS INC OC-CO | COM | 218352102 | 54 | 36000 | SH | SOLE |
| CRUCELL N V SPONSORED ADR | COM | 228769105 | 479 | 20925 | SH | SOLE |
| CUTERA INC COM | COM | 232109108 | 124 | 14300 | SH | SOLE |
| CYNOSURE INC CL A | COM | 232577205 | 132 | 11300 | SH | SOLE |
| D & E COMMUNICATIONS INC COM | COM | 232860106 | 341 | 29688 | SH | SOLE |
| DELUXE CORP | COM | 248019101 | 595 | 34800 | SH | SOLE |
| DIEBOLD INC COM | COM | 253651103 | 533 | 16200 | SH | SOLE |
| DOMTAR CORPORATION | COM | 257559203 | 423 | 12000 | SH | SOLE |
| EASTMAN KODAK 3.375% 10/15/33 | CONVERTIBLE BOND | 277461BE8 | 999 | 1000000 | PRN | SOLE |
| EMULEX CORP COM NEW | COM | 292475209 | 463 | 45000 | SH | SOLE |
| ENTRAVISION COMM CORP CL A | COM | 29382R107 | 39 | 22400 | SH | SOLE |
| ENZON INC COM | COM | 293904108 | 83 | 10000 | SH | SOLE |
| FERRO CORP 6.500% 08/15/13 | CONVERTIBLE BOND | 315405AL4 | 436 | 500000 | PRN | SOLE |
| GENTEK INC COM NEW | COM | 37245X203 | 2128 | 55954 | SH | SOLE |
| GEOMET INC DEL COM | COM | 37250U201 | 76 | 45000 | SH | SOLE |
| GOLD FIELDS LTD NEW SPON ADR (| COM | 38059T106 | 160 | 11600 | SH | SOLE |
| GREIF INC CL B | COM | 397624206 | 3339 | 64000 | SH | SOLE |

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GABELLI SECURITIES, INC.

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|--------------------------------|------------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| HARMONY GOLD MINING CO LTD ADR | COM | 413216300 | 109 | 10000 | SH | | SOLE | |
| HEADWATERS INC COM | COM | 42210P102 | 77 | 20000 | SH | | SOLE | |
| HI SHEAR TECHNOLOGY CORP COM | COM | 42839Y104 | 990 | 51900 | SH | | SOLE | |
| HORSEHEAD HLDG CORP COM | COM | 440694305 | 152 | 13000 | SH | | SOLE | |
| HUNTSMAN CORP COM | COM | 447011107 | 219 | 24000 | SH | | SOLE | |
| IDEATION ACQUISITION CORP COM | COM | 451665103 | 537 | 68185 | SH | | SOLE | |
| INTEL CORP 2.950% 02/15/35 | CONVERTIBLE BOND | 458140AD2 | 2250 | 2500000 | PRN | | SOLE | |
| INTELLON CORP COM | COM | 45816W504 | 1649 | 232603 | SH | | SOLE | |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 462 | 61400 | SH | | SOLE | |
| KINROSS GOLD CORP COM NO PAR | COM | 496902404 | 240 | 11067 | SH | | SOLE | |
| LENNAR CORP COM | COM | 526057104 | 403 | 28300 | SH | | SOLE | |
| LIBERTY ACQUISITION HLDGS | COM | 53015Y107 | 1209 | 127237 | SH | | SOLE | |
| LIBERTY ENTERTAINMENT-A | COM | 53071M500 | 4100 | 131793 | SH | | SOLE | |
| LIBERTY MEDIA-CAP SER A | COM | 53071M302 | 256 | 12250 | SH | | SOLE | |
| LSI LOGIC CORP COM | COM | 502161102 | 63 | 11400 | SH | | SOLE | |
| LUCENT TECH 2.750% 06/15/25 | CONVERTIBLE BOND | 549463AH0 | 815 | 1000000 | PRN | | SOLE | |
| MARKET VECTORS GOLD 10/09 15 C | OPTION - CALL | | 9 | 100 | SH | CALL | SOLE | |
| MARKET VECTORS SOLAR ENGY 10/0 | OPTION - CALL | | 25 | 250 | SH | CALL | SOLE | |
| MARVEL ENTERTAINMENT INC COM | COM | 57383T103 | 5136 | 103500 | SH | | SOLE | |
| MAXTOR CORP 6.8% 4/30/10 | CONVERTIBLE BOND | 577729AC0 | 1829 | 1800000 | PRN | | SOLE | |
| MDS INC COM | COM | 55269P302 | 784 | 95700 | SH | | SOLE | |
| MEDTRONIC 1.625% 04/15/13 | CONVERTIBLE BOND | 585055AM8 | 494 | 500000 | PRN | | SOLE | |
| MEDTRONIC INC 1.500% 04/15/11 | CONVERTIBLE BOND | 585055AL0 | 994 | 1000000 | PRN | | SOLE | |
| METAVANTE HLDG CO COM | COM | 591407101 | 5724 | 166000 | SH | | SOLE | |
| MICRON TECH 1.875% 06/01/14 | CONVERTIBLE BOND | 595112AH6 | 839 | 1000000 | PRN | | SOLE | |
| MICROSOFT CORP | COM | 594918104 | 381 | 14800 | SH | | SOLE | |
| MSC SOFTWARE CORP COM | COM | 553531104 | 2055 | 244405 | SH | | SOLE | |

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|--------------------------------|------------------|-----------|------|--------|-----|--------------------------|
| NATCO GROUP INC | COM | 63227W203 | 4122 | 93100 | SH | SOLE |
| NATIONAL FUEL GAS CO N J COM | COM | 636180101 | 275 | 6000 | SH | SOLE |
| NEKTAR THERAPEUTICS COM | COM | 640268108 | 97 | 10000 | SH | SOLE |
| NEUROMETRIX INC COM | COM | 641255104 | 36 | 11200 | SH | SOLE |
| NEWS CORP CL A | COM | 65248E104 | 144 | 12000 | SH | SOLE |
| NORTHSTAR NEUROSCIENCE INC COM | COM | 66704V101 | 29 | 372855 | SH | SOLE |
| NRG ENERGY INC COM NEW | COM | 629377508 | 226 | 8000 | SH | SOLE |
| NYFIX INC COM | COM | 670712108 | 635 | 384687 | SH | SOLE |
| O REILLY AUTOMOTIVE INC COM | COM | 686091109 | 361 | 10000 | SH | SOLE |
| ODYSSEY RE HLDGS CORP COM | COM | 67612W108 | 7693 | 118700 | SH | SOLE |
| OMNITURE INC COM | COM | 68212S109 | 4266 | 198956 | SH | SOLE |
| ON2 TECHNOLOGIES INC COM | COM | 68338A107 | 427 | 722969 | SH | SOLE |
| OSG AMER L P COM UNIT LPI | COM | 671028108 | 103 | 10100 | SH | SOLE |
| OTIX GLOBAL INC | COM | 68906N101 | 10 | 10000 | SH | SOLE |
| PARALLEL PETE CORP DEL COM | COM | 699157103 | 441 | 139266 | SH | SOLE |
| PEABODY ENERGY 4.750% 12/15/41 | CONVERTIBLE BOND | 704549AG9 | 440 | 500000 | PRN | SOLE |
| PEPSI BOTTLING GROUP INC. | COM | 713409100 | 4515 | 123900 | SH | SOLE |
| PORTVUE-SEC13F.LNP | | | | | | GABELLI SECURITIES, INC. |
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|----------------------------------|------------------|-----------|--------------------|--------------------|------------|--------------|---------------------|---------|
| PEPSIAMERICAS | COM | 71343P200 | 628 | 22000 | SH | | SOLE | |
| PEROT SYSTEMS CORP | COM | 714265105 | 10858 | 365600 | SH | | SOLE | |
| PRO-DEX INC COLO COM | COM | 74265M106 | 6 | 10000 | SH | | SOLE | |
| QUICKSILVER RESOURCES INC COM | COM | 74837R104 | 190 | 13400 | SH | | SOLE | |
| QUIKSILVER INC COM | COM | 74838C106 | 182 | 66300 | SH | | SOLE | |
| RANDGOLD RES LTD ADR | COM | 752344309 | 280 | 4000 | SH | | SOLE | |
| RITE AID CORP COM | COM | 767754104 | 213 | 129600 | SH | | SOLE | |
| ROCKWELL AUTOMATION INC (B:ROK | COM | 773903109 | 251 | 5900 | SH | | SOLE | |
| SANDISK CORP 1.000% 05/15/13 | CONVERTIBLE BOND | 80004CAC5 | 817 | 1050000 | PRN | | SOLE | |
| SAPPHIRE INDUSTRIALS CORP | COM | 80306T109 | 1339 | 134941 | SH | | SOLE | |
| SCHERING PLOUGH CORP | COM | 806605101 | 8390 | 297000 | SH | | SOLE | |
| SCHERING PLOUGH CORP PFD CONV | PREFERRED STOCKS | 806605705 | 2063 | 8500 | SH | | SOLE | |
| SEPRACOR INC | COM | 817315104 | 13598 | 593819 | SH | | SOLE | |
| SINCLAIR BROAD 4.875% 7/15/201 | CONVERTIBLE BOND | 829226AU3 | 438 | 500000 | PRN | | SOLE | |
| SP ACQUISITION HOLDINGS INC CO | COM | 78470A104 | 1152 | 119059 | SH | | SOLE | |
| SPRINT NEXTEL CORP | COM | 852061100 | 328 | 83000 | SH | | SOLE | |
| SPSS INC COM | COM | 78462K102 | 9724 | 194641 | SH | | SOLE | |
| SUN MICROSYSTEMS INC CO | COM | 866810203 | 13094 | 1440489 | SH | | SOLE | |
| SUNAIR ELECTRS INC COM | COM | 867017105 | 121 | 45000 | SH | | SOLE | |
| SYCAMORE NETWORKS | COM | 871206108 | 54 | 18000 | SH | | SOLE | |
| SYNERON MEDICAL LTD ORD SHS | COM | M87245102 | 178 | 15600 | SH | | SOLE | |
| TAKE-TWO INTERACTIVE SOFTWARE CO | COM | 874054109 | 157 | 14000 | SH | | SOLE | |
| TELEPHONE & DATA SYSTEM INC. | COM | 879433100 | 341 | 11000 | SH | | SOLE | |
| TELVENT GIT SA SHS | COM | E90215109 | 261 | 9000 | SH | | SOLE | |
| TEPPCO PARTNERS LP UT L P INT | OIL & GAS PARTNE | 872384102 | 365 | 10500 | SH | | SOLE | |
| TEXAS INSTRUMENTS INC | COM | 882508104 | 201 | 8500 | SH | | SOLE | |
| TICKETMASTER COM | COM | 88633P302 | 191 | 16322 | SH | | SOLE | |
| TIME WARNER INC COM | COM | 887317303 | 518 | 17999 | SH | | SOLE | |
| TM ENTERTAINMENT & MEDIA-U | COM | 87260T207 | 156 | 20000 | SH | | SOLE | |
| TRANSOCEAN LTD ZUG NAMEN AKT | COM | H8817H100 | 257 | 3000 | SH | | SOLE | |
| TRIAN ACQUISITION I CORP COM | COM | 89582E108 | 1589 | 163336 | SH | | SOLE | |
| TRIPLECROWN ACQUISITION CORP CO | COM | 89677G109 | 486 | 50096 | SH | | SOLE | |
| TWEEN BRANDS INC COM | COM | 901166108 | 84 | 10000 | SH | | SOLE | |
| U S CONCRETE INC COM | COM | 90333L102 | 81 | 46800 | SH | | SOLE | |
| UNITED REFINING ENERGY CORP | COM | 911360105 | 539 | 54200 | SH | | SOLE | |
| UNITED RENTALS INC COM | COM | 911363109 | 339 | 32900 | SH | | SOLE | |
| VARIAN INC COM | COM | 922206107 | 8350 | 163531 | SH | | SOLE | |

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| | | | | | | |
|--------------------------------|-----|-----------|------|--------|----|------|
| VARIAN MED SYS INC COM | COM | 92220P105 | 333 | 7900 | SH | SOLE |
| VIACOM INC NEW CL A | COM | 92553P102 | 353 | 12000 | SH | SOLE |
| VIMPEL COMMUNICATIONS ADR (B:V | COM | 68370R109 | 187 | 10000 | SH | SOLE |
| VIRGIN MOBILE USA INC-A | COM | 92769R108 | 1460 | 292000 | SH | SOLE |
| VOLTERRA SEMICONDUCTOR CORP CO | COM | 928708106 | 184 | 10000 | SH | SOLE |
| WASTE MGMT INC DEL COM | COM | 94106L109 | 215 | 7200 | SH | SOLE |
| WELLS FARGO & CO NEW | COM | 949746101 | 2300 | 81628 | SH | SOLE |

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GABELLI SECURITIES, INC.

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | O MA |
|----------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| WHX CORP | COM | 929248607 | 88 | 46073 | SH | | SOLE | |
| WYETH (B:WYE) | COM | 983024100 | 10445 | 215000 | SH | | SOLE | |
| XEROX CORP | COM | 984121103 | 77 | 10000 | SH | | SOLE | |
| YAHOO INC. | COM | 984332106 | 684 | 38400 | SH | | SOLE | |

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TETON ADVISORS, INC.

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | O MA | |
|--------------------------------|----------------|-----------|----------------------|--------------------|------------|--------------|--------------------|---------|--|
| 1 800 FLOWERS COM INC CL A | COM | 68243Q106 | 500 | 145000 | SH | | SOLE | | |
| A T & T INC (NEW) | COM | 00206R102 | 216 | 8000 | SH | | SOLE | | |
| ADAMS GOLF INC COM NEW | COM | 006228209 | 59 | 18000 | SH | | SOLE | | |
| ADVANCED ANALOGIC TECHNOLOGICO | COM | 00752J108 | 44 | 11200 | SH | | SOLE | | |
| AKAMAI TECHNOLOGIES INC COM | COM | 00971T101 | 581 | 29529 | SH | | SOLE | | |
| AMERICAN EAGLE OUTFITTERS INCO | COM | 02553E106 | 644 | 38207 | SH | | SOLE | | |
| AMICAS INC | COM | 001712108 | 2142 | 595000 | SH | | SOLE | | |
| AMPCO PITTSBURGH CORP | COM | 032037103 | 372 | 14000 | SH | | SOLE | | |
| ANGIODYNAMICS INC COM | COM | 03475V101 | 1022 | 74171 | SH | | SOLE | | |
| APPLIED SIGNAL TECHNOLOGY COM | COM | 038237103 | 442 | 19000 | SH | | SOLE | | |
| ARCH CHEMICALS INC COM | COM | 03937R102 | 596 | 19857 | SH | | SOLE | | |
| ARTHROCARE CORP | COM | 043136100 | 224 | 11000 | SH | | SOLE | | |
| ASCENT MEDIA CORP COM SER A | COM | 043632108 | 1947 | 76050 | SH | | SOLE | | |
| ASPECT MED SYS INC COM | COM | 045235108 | 2396 | 200000 | SH | | SOLE | | |
| ATLANTIC TELE NETWORK INC COM | COM | 049079205 | 641 | 12000 | SH | | SOLE | | |
| ATLAS AIR WORLDWIDE HLDGS INCO | COM | 049164205 | 234 | 7308 | SH | | SOLE | | |
| AVNET INC | COM | 053807103 | 608 | 23393 | SH | | SOLE | | |
| BALDWIN TECHNOLOGY INC CL A | COM | 058264102 | 315 | 170000 | SH | | SOLE | | |
| BEASLEY BROADCAST GRP INC. | COM | 074014101 | 118 | 33000 | SH | | SOLE | | |
| BEL FUSE INC CL A | COM | 077347201 | 648 | 35000 | SH | | SOLE | | |
| BELO CORP | COM | 080555105 | 978 | 180800 | SH | | SOLE | | |
| BERKSHIRE BANCORP INC DEL COM | COM | 084597202 | 110 | 16100 | SH | | SOLE | | |
| BIOLASE TECHNOLOGY INC COM | COM | 090911108 | 542 | 240000 | SH | | SOLE | | |
| BOSTON BEER INC CL A | COM | 100557107 | 667 | 18000 | SH | | SOLE | | |
| BOWNE & CO INC COM | COM | 103043105 | 153 | 19929 | SH | | SOLE | | |
| BRIGHAM EXPLORATION CO COM | COM | 109178103 | 228 | 25100 | SH | | SOLE | | |
| BROOKS AUTOMATION COM | COM | 114340102 | 189 | 24504 | SH | | SOLE | | |
| BRUSH ENGINEERED MATLS INC COM | COM | 117421107 | 1093 | 44700 | SH | | SOLE | | |
| BTU INTL INC COM | COM | 056032105 | 507 | 82650 | SH | | SOLE | | |
| BUCYRUS INTL INC NEW CL A | COM | 118759109 | 626 | 17570 | SH | | SOLE | | |
| CALIFORNIA MICRO DEVICES CORCO | COM | 130439102 | 1046 | 324850 | SH | | SOLE | | |
| CANTERBURY PK HLDG CORP | COM | 13811E101 | 148 | 20000 | SH | | SOLE | | |
| CAPSTONE TURBINE CORP COM | COM | 14067D102 | 26 | 20000 | SH | | SOLE | | |
| CASELLA WASTE SYS INC CL A | COM | 147448104 | 323 | 110000 | SH | | SOLE | | |
| CAVCO INDUSTRIES | COM | 149568107 | 359 | 10100 | SH | | SOLE | | |
| CENVEO INC COM | COM | 15670S105 | 263 | 38000 | SH | | SOLE | | |
| CEPHEID COM | COM | 15670R107 | 820 | 62000 | SH | | SOLE | | |
| CHASE CORP | COM | 16150R104 | 501 | 42800 | SH | | SOLE | | |
| CIRCOR INTL INC COM | COM | 17273K109 | 565 | 20000 | SH | | SOLE | | |
| CLARIENT INC COM | COM | 180489106 | 56 | 13400 | SH | | SOLE | | |
| COHEN & STEERS INC COM | COM | 19247A100 | 672 | 28000 | SH | | SOLE | | |
| COLDWATER CREEK INC COM | COM | 193068103 | 943 | 115000 | SH | | SOLE | | |
| COMMUNICATIONS SYS | COM | 203900105 | 228 | 19500 | SH | | SOLE | | |
| PORTVUE-SEC13F.LNP | | | | | | | | | |
| | | | TETON ADVISORS, INC. | | | | | | |
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | O MA |
|-------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| CONSOLIDATED WATER CO LTD ORD | COM | G23773107 | 653 | 40000 | SH | | SOLE | |
| CONTINUCARE CORP COM | COM | 212172100 | 1491 | 493600 | SH | | SOLE | |
| CORE MOLDING TECH COM | COM | 218683100 | 505 | 155000 | SH | | SOLE | |
| CROWN MEDIA HLDGS INC CL A | COM | 228411104 | 74 | 47600 | SH | | SOLE | |
| CTS CORP | COM | 126501105 | 1663 | 178850 | SH | | SOLE | |

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| | | | | | | |
|--------------------------------|-----|-----------|------|--------|----|----------------------|
| CUTERA INC COM | COM | 232109108 | 649 | 75000 | SH | SOLE |
| CYNOSURE INC CL A | COM | 232577205 | 713 | 61200 | SH | SOLE |
| D & E COMMUNICATIONS INC COM | COM | 232860106 | 1264 | 110000 | SH | SOLE |
| DANA HOLDING CORP COM | COM | 235825205 | 477 | 70000 | SH | SOLE |
| DAWSON GEOPHYSICAL CO COM | COM | 239359102 | 465 | 17000 | SH | SOLE |
| DELTA NAT GAS INC COM | COM | 247748106 | 384 | 14500 | SH | SOLE |
| DISCOVER FINANCIAL | COM | 254709108 | 162 | 10000 | SH | SOLE |
| DOVER DOWNS GAMING & ENTMT INC | COM | 260095104 | 1459 | 256000 | SH | SOLE |
| DOVER MOTORSPORTS INC.(B:DVD) | COM | 260174107 | 315 | 210000 | SH | SOLE |
| EDGAR ONLINE INC | COM | 279765101 | 120 | 61650 | SH | SOLE |
| EDGEWATER TECHNOLOGY INC COM | COM | 280358102 | 805 | 273643 | SH | SOLE |
| ENERGY RECOVERY INC | COM | 29270J100 | 117 | 20000 | SH | SOLE |
| ENTEGRIS INC COM | COM | 29362U104 | 281 | 56690 | SH | SOLE |
| ENTERCOM COMMUNICATIONS CORPCL | COM | 293639100 | 383 | 75000 | SH | SOLE |
| EPOCH HOLDING CORP | COM | 29428R103 | 2695 | 308015 | SH | SOLE |
| ESTERLINE TECHNOLOGIES CORP CO | COM | 297425100 | 204 | 5211 | SH | SOLE |
| EXACTECH INC COM | COM | 30064E109 | 647 | 41100 | SH | SOLE |
| FAIR ISAAC & CO INC COM | COM | 303250104 | 520 | 24187 | SH | SOLE |
| FERRO CORP | COM | 315405100 | 4055 | 455569 | SH | SOLE |
| FIRST NIAGARA FINL GP INC COM | COM | 33582V108 | 308 | 25000 | SH | SOLE |
| FISHER COMMUNICATIONS INC COM | COM | 337756209 | 978 | 53800 | SH | SOLE |
| FLORIDA PUB UTILS CO COM | COM | 341135101 | 1018 | 83800 | SH | SOLE |
| FLOW INTL CORP COM | COM | 343468104 | 520 | 199400 | SH | SOLE |
| FLUSHING FINL CORP COM | COM | 343873105 | 684 | 60000 | SH | SOLE |
| FORMFACTOR INC COM | COM | 346375108 | 257 | 10736 | SH | SOLE |
| FSI INTL INC COM | COM | 302633102 | 40 | 34900 | SH | SOLE |
| FULL HOUSE RESORTS INC COM | COM | 359678109 | 41 | 15000 | SH | SOLE |
| FURMANITE CORPORATION | COM | 361086101 | 647 | 150000 | SH | SOLE |
| GENCORP INC | COM | 368682100 | 2332 | 435000 | SH | SOLE |
| GENERAL MILLS INC | COM | 370334104 | 242 | 3761 | SH | SOLE |
| GERBER SCIENTIFIC INSTR | COM | 373730100 | 1168 | 195370 | SH | SOLE |
| GLOBAL SOURCES LTD COM | COM | G39300101 | 824 | 120000 | SH | SOLE |
| GP STRATEGIES CORP COM | COM | 36225V104 | 135 | 17970 | SH | SOLE |
| GRAFTECH INTERNATIONAL | COM | 384313102 | 230 | 15617 | SH | SOLE |
| GRAHAM CORP COM | COM | 384556106 | 244 | 15700 | SH | SOLE |
| GRAY TELEVISION, INC | COM | 389375106 | 1369 | 590000 | SH | SOLE |
| GREAT ATLANTIC & PAC TEA INCCO | COM | 390064103 | 537 | 60300 | SH | SOLE |
| GRIFFIN LAND & NUR | COM | 398231100 | 544 | 17000 | SH | SOLE |
| GRIFFON CORP COM | COM | 398433102 | 552 | 54788 | SH | SOLE |
| PORTVUE-SEC13F.LNP | | | | | | TETON ADVISORS, INC. |
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|--------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|-------------------|----|
| GSE SYS INC COM | COM | 36227K106 | 243 | 39000 | SH | | SOLE | |
| HAWKINS INC COM | COM | 420261109 | 1168 | 50000 | SH | | SOLE | |
| HEELYS INC COM | COM | 42279M107 | 123 | 58000 | SH | | SOLE | |
| HERLEY INDS INC COM | COM | 427398102 | 2307 | 176800 | SH | | SOLE | |
| HESKA CORP COM | COM | 42805E108 | 13 | 28700 | SH | | SOLE | |
| HICKORY TECH CORP COM | COM | 429060106 | 428 | 50000 | SH | | SOLE | |
| HOME DIAGNOSTICS INC DEL COM | COM | 437080104 | 387 | 57300 | SH | | SOLE | |
| IDEX CORP | COM | 45167R104 | 616 | 22056 | SH | | SOLE | |
| IMAX CORP COM | COM | 45245E109 | 536 | 57000 | SH | | SOLE | |
| INGLES MKTS INC CL A | COM | 457030104 | 1201 | 75900 | SH | | SOLE | |
| INTEGRATED DEVICE TECH INC COM | COM | 458118106 | 264 | 39057 | SH | | SOLE | |
| INTERNATIONAL RECTIFIER CORPCO | COM | 460254105 | 752 | 38594 | SH | | SOLE | |
| INTRICON CORP COM | COM | 46121H109 | 516 | 157900 | SH | | SOLE | |
| I-FLOW CORP COM NEW | COM | 449520303 | 1139 | 100000 | SH | | SOLE | |
| JOURNAL COMM INC-A | COM | 481130102 | 3031 | 823700 | SH | | SOLE | |

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| | | | | | | |
|-------------------------------|-----|-----------|------|--------|----|----------------------|
| KAMAN CORP | COM | 483548103 | 2573 | 117080 | SH | SOLE |
| KBW INC | COM | 482423100 | 613 | 19027 | SH | SOLE |
| KEY TECHNOLOGY INC COM | COM | 493143101 | 259 | 23000 | SH | SOLE |
| LAKELAND INDS INC COM | COM | 511795106 | 122 | 15300 | SH | SOLE |
| LAWSON SOFTWARE INC NEW COM | COM | 52078P102 | 117 | 18726 | SH | SOLE |
| LECROY CORP COM | COM | 52324W109 | 882 | 217847 | SH | SOLE |
| LIFEWAY FOODS INC COM | COM | 531914109 | 989 | 90000 | SH | SOLE |
| LIN TV CORP CL A | COM | 532774106 | 520 | 110000 | SH | SOLE |
| LINDSAY CORP | COM | 535555106 | 236 | 6000 | SH | SOLE |
| LITTELFUSE INC | COM | 537008104 | 280 | 10653 | SH | SOLE |
| LYDALL INC COM | COM | 550819106 | 96 | 18312 | SH | SOLE |
| MAGMA DESIGN AUTOMATION COM | COM | 559181102 | 259 | 123892 | SH | SOLE |
| MAGNETEK INC COM | COM | 559424106 | 584 | 374600 | SH | SOLE |
| MAINE & MARITIMES CORP | COM | 560377103 | 1079 | 30000 | SH | SOLE |
| MANITOWOC CO COM | COM | 563571108 | 194 | 20500 | SH | SOLE |
| MARCUS CORP COM | COM | 566330106 | 179 | 14000 | SH | SOLE |
| MARINE PRODS CORP COM | COM | 568427108 | 221 | 40000 | SH | SOLE |
| MARINEMAX INC COM | COM | 567908108 | 78 | 10000 | SH | SOLE |
| MEADOWBROOK INS GROUP INC COM | COM | 58319P108 | 155 | 20900 | SH | SOLE |
| MEDIA GENERAL CL A | COM | 584404107 | 2907 | 340000 | SH | SOLE |
| MEDICAL NUTRITION USA INC COM | COM | 58461X107 | 120 | 59900 | SH | SOLE |
| MERCURY COMPUTER SYS INC COM | COM | 589378108 | 480 | 48653 | SH | SOLE |
| MERIX CORP COM | COM | 590049102 | 85 | 28200 | SH | SOLE |
| MET PRO CORP COM | COM | 590876306 | 686 | 70800 | SH | SOLE |
| METHODE ELECTRS INC CL A | COM | 591520200 | 650 | 75000 | SH | SOLE |
| MGE ENERGY INC | COM | 55277P104 | 219 | 6000 | SH | SOLE |
| MGP INGREDIENTS INC COM | COM | 55302G103 | 64 | 15000 | SH | SOLE |
| MICROSEMI CORP COM | COM | 595137100 | 270 | 17084 | SH | SOLE |
| MICRUS ENDOVASCULAR CORP COM | COM | 59518V102 | 777 | 60000 | SH | SOLE |
| PORTVUE-SEC13F.LNP | | | | | | TETON ADVISORS, INC. |
| RUN DATE: 10/23/09 10:25 A.M. | | | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DCRETN | O MA |
|--------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|-------------------|---------|
| MIDAS GROUP INC COM | COM | 595626102 | 1121 | 119300 | SH | | SOLE | |
| MIDDLEBY CORP COM | COM | 596278101 | 888 | 16143 | SH | | SOLE | |
| MINE SAFETY APPLIANCES CO COM | COM | 602720104 | 481 | 17469 | SH | | SOLE | |
| MODINE MFG CO | COM | 607828100 | 769 | 83000 | SH | | SOLE | |
| MOLEX INC | COM | 608554101 | 729 | 34929 | SH | | SOLE | |
| MORGANS HOTEL GROUP CO COM | COM | 61748W108 | 217 | 40000 | SH | | SOLE | |
| MOSY INC | COM | 619718109 | 189 | 75400 | SH | | SOLE | |
| MSC SOFTWARE CORP COM | COM | 553531104 | 673 | 80000 | SH | | SOLE | |
| MVC CAP COM | COM | 553829102 | 281 | 32000 | SH | | SOLE | |
| MYERS INDS INC | COM | 628464109 | 194 | 18000 | SH | | SOLE | |
| NARA BANCORP INC COM | COM | 63080P105 | 215 | 30900 | SH | | SOLE | |
| NATHANS FAMOUS INC NEW COM | COM | 632347100 | 1483 | 100777 | SH | | SOLE | |
| NEOGEN CORP COM | COM | 640491106 | 2099 | 65000 | SH | | SOLE | |
| NEW ALLIANCE BANCSHARES INC CO | COM | 650203102 | 111 | 10386 | SH | | SOLE | |
| NEW YORK CMNTY BANCORP INC COM | COM | 649445103 | 126 | 11055 | SH | | SOLE | |
| NEWPORT CORP COM | COM | 651824104 | 811 | 92558 | SH | | SOLE | |
| NOBILITY HOMES INC COM | COM | 654892108 | 153 | 17000 | SH | | SOLE | |
| NYFIX INC COM | COM | 670712108 | 50 | 30000 | SH | | SOLE | |
| OIL DRI CORP AMER COM | COM | 677864100 | 771 | 53200 | SH | | SOLE | |
| OMNICELL INC COM | COM | 68213N109 | 123 | 11054 | SH | | SOLE | |
| OMNOVA SOLUTIONS INC COM | COM | 682129101 | 1620 | 250000 | SH | | SOLE | |
| ON SEMICONDUCTOR CORP COM | COM | 682189105 | 606 | 73503 | SH | | SOLE | |
| OPKO HEALTH INC COM | COM | 68375N103 | 87 | 38000 | SH | | SOLE | |
| ORITANI FINL CORP COM | COM | 686323106 | 341 | 25000 | SH | | SOLE | |
| ORTHOFIX INTL N V ORD | COM | N6748L102 | 647 | 22000 | SH | | SOLE | |

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|--------------------------------|-----|-----------|------|--------|----|------|
| OTIX GLOBAL INC | COM | 68906N101 | 384 | 404000 | SH | SOLE |
| PAIN THERAPEUTICS INC COM | COM | 69562K100 | 380 | 75000 | SH | SOLE |
| PALM HBR HOMES INC COM | COM | 696639103 | 35 | 12000 | SH | SOLE |
| PALOMAR MED TECHNOLOGIES INCCO | COM | 697529303 | 438 | 27000 | SH | SOLE |
| PARALLEL PETE CORP DEL COM | COM | 699157103 | 239 | 75400 | SH | SOLE |
| PARAMETRIC TECHNOLOGY CORP COM | COM | 699173209 | 608 | 43972 | SH | SOLE |
| PARK ELECTROCHEMICAL CORP COM | COM | 700416209 | 1068 | 43341 | SH | SOLE |
| PARK OHIO HLDGS CORP COM | COM | 700666100 | 87 | 10000 | SH | SOLE |
| PC GROUP INC | COM | 70455G107 | 14 | 22550 | SH | SOLE |
| PENNICHUCK CORP COM NEW | COM | 708254206 | 1190 | 54700 | SH | SOLE |
| PERICOM SEMICONDUCTOR CORP COM | COM | 713831105 | 751 | 76600 | SH | SOLE |
| PERRIGO CO | COM | 714290103 | 635 | 18680 | SH | SOLE |
| PETROHAWK ENERGY CORP COM | COM | 716495106 | 643 | 26561 | SH | SOLE |
| PHOENIX TECHNOLOGIES LTD COM | COM | 719153108 | 342 | 93792 | SH | SOLE |
| PINNACLE ENTMT INC COM | COM | 723456109 | 183 | 18000 | SH | SOLE |
| PREFORMED LINE PRODS CO COM | COM | 740444104 | 312 | 7788 | SH | SOLE |
| PRIDE INTL INC COM | COM | 74153Q102 | 727 | 23877 | SH | SOLE |
| PRIMEDIA INC COM NEW | COM | 74157K846 | 504 | 200000 | SH | SOLE |
| PROVIDENCE & WORCESTER RR COCO | COM | 743737108 | 624 | 61048 | SH | SOLE |

TETON ADVISORS, INC.

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|--------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| PZENA INVESTMENT MGMT INC CLAS | COM | 74731Q103 | 368 | 45000 | SH | | SOLE | |
| QLOGIC CORP COM | COM | 747277101 | 704 | 40921 | SH | | SOLE | |
| QUIDEL CORP COM | COM | 74838J101 | 357 | 22000 | SH | | SOLE | |
| READING INTERNATIONAL INC CL B | COM | 755408200 | 129 | 25100 | SH | | SOLE | |
| READING INTL INC CL A | COM | 755408101 | 238 | 58000 | SH | | SOLE | |
| RGC RES INC COM | COM | 74955L103 | 454 | 16500 | SH | | SOLE | |
| ROCHESTER MED CORP COM | COM | 771497104 | 508 | 42175 | SH | | SOLE | |
| RPC INC. COMMON | COM | 749660106 | 419 | 40000 | SH | | SOLE | |
| RTI BIOLOGICS INC COM | COM | 74975N105 | 163 | 37415 | SH | | SOLE | |
| SALEM COMMUNICATIONS CORP DECL | COM | 794093104 | 118 | 52000 | SH | | SOLE | |
| SCHIFF NUTRITION INTL INC COM | COM | 806693107 | 978 | 187665 | SH | | SOLE | |
| SCRIPPS E W CO OHIO CL A | COM | 811054402 | 900 | 120000 | SH | | SOLE | |
| SEALED AIR CORP NEW | COM | 81211K100 | 208 | 10571 | SH | | SOLE | |
| SHENANDOAH TELECOMMUNICATIONCD | COM | 82312B106 | 323 | 18000 | SH | | SOLE | |
| SINCLAIR BROADCAST GROUP INCCL | COM | 829226109 | 179 | 50000 | SH | | SOLE | |
| SJW CORP COM | COM | 784305104 | 377 | 16500 | SH | | SOLE | |
| SL INDS INC COM | COM | 784413106 | 1403 | 175400 | SH | | SOLE | |
| SONESTA INTL HOTELS CORP CL A | COM | 835438409 | 1725 | 138100 | SH | | SOLE | |
| SONOSITE INC COM | COM | 83568G104 | 608 | 22986 | SH | | SOLE | |
| STAMPS.COM INC (NEW) | COM | 852857200 | 1203 | 130000 | SH | | SOLE | |
| STANDARD MTR PRODS INC CLASS A | COM | 853666105 | 3222 | 212000 | SH | | SOLE | |
| STARRETT L S CO CL A | COM | 855668109 | 676 | 65026 | SH | | SOLE | |
| STEAK N SHAKE CO COM | COM | 857873103 | 471 | 40000 | SH | | SOLE | |
| STONERIDGE INC | COM | 86183P102 | 1451 | 205000 | SH | | SOLE | |
| STRATEGIC DIAGNOSTICS INC COM | COM | 862700101 | 376 | 213900 | SH | | SOLE | |
| STRATTEC SECURITY CORP. | COM | 863111100 | 644 | 46000 | SH | | SOLE | |
| SVB FINL GROUP COM | COM | 78486Q101 | 685 | 15831 | SH | | SOLE | |
| SWS GROUP INC | COM | 78503N107 | 792 | 55000 | SH | | SOLE | |
| SYCAMORE NETWORKS | COM | 871206108 | 100 | 33000 | SH | | SOLE | |
| SYMMETRICOM INC COM | COM | 871543104 | 226 | 43650 | SH | | SOLE | |
| SYNERON MEDICAL LTD ORD SHS | COM | M87245102 | 1097 | 96100 | SH | | SOLE | |
| TECH OPS SEVCON INC | COM | 878293109 | 230 | 70048 | SH | | SOLE | |
| TELEFLEX INC | COM | 879369106 | 535 | 11082 | SH | | SOLE | |
| TENNANT CO | COM | 880345103 | 1387 | 47724 | SH | | SOLE | |
| TENNECO AUTOMOTIVE INC COM | COM | 880349105 | 522 | 40000 | SH | | SOLE | |

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| | | | | | | |
|-------------------------------|-----|-----------|------|--------|----|----------------------|
| TERADATA CORP DEL COM | COM | 88076W103 | 567 | 20621 | SH | SOLE |
| TESCO CORP COM | COM | 88157K101 | 542 | 67900 | SH | SOLE |
| TIER TECHNOLOGIES INC CL B | COM | 88650Q100 | 640 | 75500 | SH | SOLE |
| TIFFANY & CO NEW COM | COM | 886547108 | 670 | 17397 | SH | SOLE |
| TORO CO COM | COM | 891092108 | 619 | 15567 | SH | SOLE |
| TRANS LUX CORP | COM | 893247106 | 39 | 32000 | SH | SOLE |
| TRANSACT TECHNOLOGIES INC COM | COM | 892918103 | 1696 | 320000 | SH | SOLE |
| TREE COM INC COM | COM | 894675107 | 76 | 10000 | SH | SOLE |
| TTM TECHNOLOGIES INC COM | COM | 87305R109 | 268 | 23404 | SH | SOLE |
| PORTVUE-SEC13F.LNP | | | | | | TETON ADVISORS, INC. |
| RUN DATE: 10/23/09 10:25 A.M. | | | | | | |

FORM 13F INFORMATION TABLE
AS OF DATE: 09/30/09

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DCRETN | O MA |
|--------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|-------------------|---------|
| U S ENERGY CORP WYO COM | COM | 911805109 | 79 | 20300 | SH | | SOLE | |
| ULTRA CLEAN HLDGS INC COM | COM | 90385V107 | 941 | 182425 | SH | | SOLE | |
| ULTRALIFE BATTERIES INC COM | COM | 903899102 | 283 | 46700 | SH | | SOLE | |
| ULTRATECH INC COM | COM | 904034105 | 621 | 46950 | SH | | SOLE | |
| UMPQUA HLDGS CORP COM | COM | 904214103 | 147 | 13908 | SH | | SOLE | |
| UNITED GUARDIAN INC COM | COM | 910571108 | 715 | 76000 | SH | | SOLE | |
| VALASSIS COMMUNICATIONS INC CO | COM | 918866104 | 179 | 10000 | SH | | SOLE | |
| VALLEY NATL BANCORP COM | COM | 919794107 | 193 | 15688 | SH | | SOLE | |
| VARIAN SEMICONDUCTOR EQUIPTMCO | COM | 922207105 | 203 | 6190 | SH | | SOLE | |
| VASCULAR SOLUTIONS INC COM | COM | 92231M109 | 253 | 30600 | SH | | SOLE | |
| VICOR CORP COM | COM | 925815102 | 400 | 51750 | SH | | SOLE | |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 356 | 45113 | SH | | SOLE | |
| WEBSTER FINL CORP WATERBURY CO | COM | 947890109 | 134 | 10768 | SH | | SOLE | |
| WESTERN SIZZLIN CORP DEL COM N | COM | 959542200 | 186 | 13600 | SH | | SOLE | |
| WHITNEY HLDG CORP | COM | 966612103 | 531 | 55639 | SH | | SOLE | |
| WHX CORP | COM | 929248607 | 211 | 110000 | SH | | SOLE | |
| WILLAMETTE VY VINEYARD INC COM | COM | 969136100 | 71 | 17000 | SH | | SOLE | |
| WILLIAMS SONOMA INC COM | COM | 969904101 | 701 | 34640 | SH | | SOLE | |
| WILSHIRE BANCORP INC COM | COM | 97186T108 | 280 | 38100 | SH | | SOLE | |
| YORK WTR CO COM | COM | 987184108 | 139 | 10000 | SH | | SOLE | |
| YOUBET COM INC COM | COM | 987413101 | 277 | 132000 | SH | | SOLE | |
| YOUNG INNOVATIONS INC COM | COM | 987520103 | 487 | 18500 | SH | | SOLE | |
| ZEBRA TECHNOLOGIES CORP CL A | COM | 989207105 | 691 | 26649 | SH | | SOLE | |
| ZEP INC | COM | 98944B108 | 2139 | 131650 | SH | | SOLE | |
| ZORAN CORP COM | COM | 98975F101 | 856 | 74300 | SH | | SOLE | |
| ZYGO CORP COM | COM | 989855101 | 736 | 108600 | SH | | SOLE | |