

NON-PUBLIC

NON-PUBLIC

13F COVER P 8/14/02



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UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2000

Check here if Amendment []; Amendment Number:

This Amendment (Check only one):

- ☐ is a restatement.
- ☐ adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Kenneth Lipper
Address: 101 Park Avenue, 6th Floor
New York, New York 10178
Form 13F File Number: 28-6106

CONFIDENTIAL TREATMENT EXPIRES

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The institutional investment manager filing this report and the attachment hereto and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists and tables are considered integral parts of this form.

Person Signing this Report on behalf of Reporting Manager:

Name: Kenneth Lipper
Phone: (212) 883-6333

Signature, Place and Date of Signing:

New York, New York August 15, 2000

Report Type (Check only one):

- ☒ 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
- ☐ 13F NOTICE (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)
- ☐ 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

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FORM 13F SUMMARY PAGE

Report Summary

Number of Other Included Mangers: 5

Form 13F Information Table Entry Total: 192

Form 13F Information Table Value Total: \$1,833,438 (thousands)

List of Other Included Mangers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

No.	Form 13F File Number	Name
1	28-6547	Jerome Services Corp. LDC
2	28-6112	Lipper & Company, Inc.
3	28-6114	Lipper & Company, L.P.
4	28-6108	Lipper Convertibles, L.P.
5	28-6802	Lipper Holdings, LLC

ATTACHMENT

Kenneth Lipper ("K. Lipper") owns a majority of the shares of Lipper & Company, Inc. ("Lipper Inc."), a Delaware corporation, and a majority of the member interests of Lipper Holdings, LLC ("Lipper Holdings"), a Delaware limited liability company. Lipper Inc. is the general partner of Lipper & Company, L.P. ("Lipper L.P."), a Delaware limited partnership, and the manager of Lipper Holdings. Lipper L.P. is the investment manager of a number of limited partnerships. Lipper Holdings is the general partner of a number of limited partnerships, some of which are or may be deemed to be "institutional investment managers" for the purposes of the reporting requirements under Section 13(f) of the Act, including Lipper Convertibles, L.P. ("Lipper Convertibles"). K. Lipper is the majority shareholder of Jerome Service Corp. LDC ("Jerome Services"), a Cayman Islands limited duration company, which is the general partner of a number of limited partnerships. K. Lipper, by virtue of his relationship to the aforementioned entities, may be deemed to exercise investment discretion with respect to the Section 13(f) securities held directly and indirectly by such entities, but K. Lipper disclaims investment discretion with respect to such Section 13(f) securities for all other purposes. To the extent that K. Lipper's interest in the aforementioned entities may nevertheless give rise to a Form 13F filing obligation for K. Lipper, the information required by Form 13F is reported herein on behalf of certain entities which are themselves institutional investment managers subject to Section 13(f) of the Act. In that regard, the Section 13(f) securities positions of Jerome Services, Lipper Inc., Lipper L.P., Lipper Convertibles, and Lipper Holdings are included in this Form 13F-HR report by K. Lipper on behalf of himself and each such entity.

FORM 13F INFORMATION TABLE

Col. 1	Col. 2	Col. 3	Col. 4	Col. 5	Col. 6	Col. 7	Col. 8		
Name of Issuer	Title of Class	CUSIP No.	Fair Market	Shares or	Investment	Other	Voting Authority		
			Val (x\$1000)	Prn Amt	Discretion	Managers	Sole	Shared	None
AES Corp	4.5 % Conv '05	00130H AN 5	17,690	9,938,000	Shared-Def	2,4,5			
AES Corp	4.5 % Conv '05	00130H AN 5	1,780	1,000,000	Shared-Def	1,2,3			
AES Corp	4.5 % Conv '05	00130H AN 5	1,780	1,000,000	Shared-Def	2,4,5			
AES Corp	4.5 % Conv '05	00130H AN 5	1,780	1,000,000	Shared-Def	1,2,3			
Affiliated Computer Services	4% Conv '05	008190 AC 4	10,300	10,415,000	Shared-Def	2,4,5			
Affiliated Computer Services	4% Conv '05	008190 AC 4	2,571	2,600,000	Shared-Def	1,2,3			
Affiliated Computer Services	4% Conv '05	008190 AC 4	1,978	2,000,000	Shared-Def	2,4,5			
Affymetrix Inc	5% Conv '06	00826T AA 6	27,135	18,000,000	Shared-Def	2,4,5			
Affymetrix Inc	5% Conv '06	00826T AA 6	3,015	2,000,000	Shared-Def	1,2,3			
Alpharma Inc	5.75% Conv '05	020813 AB 7	6,540	3,000,000	Shared-Def	2,4,5			
Alpharma Inc	5.75% Conv '05	020813 AB 7	7,597	3,485,000	Shared-Def	1,2,3			
Alza Corporation	5% Conv '06	022615 AD 0	35,735	22,689,000	Shared-Def	2,4,5			
Alza Corp Del	5% Conv '06	022615 AD 0	8,663	5,500,000	Shared-Def	1,2,3			
Alza Corp Del	5% Conv '06	022615 AD 0	9600	6,095,000	Shared-Def	2,4,5			
Alza Corp Del	5% Conv '06	022615 AD 0	3074	1,952,000	Shared-Def	1,2,3			
America Online Inc Del	0% Conv '19	02364J AC 8	13,554	25,275,000	Shared-Def	2,4,5			
America Online Inc Del	0% Conv '19	02364J AC 8	2,681	5,000,000	Shared-Def	1,2,3			
American General Corp	Com	026351 10 6	10,233	155,040	Shared-Def	2,4,5	155,040		
American General Corp	Com	026351 10 6	333	5,040	Shared-Def	2,4,5	5,040		
American Tower Corp	6.25% Conv '09	029912 AA 0	50,186	27,000,000	Shared-Def	2,4,5			
American Tower Corp	6.25% Conv '09	029912 AA 0	5,576	3,000,000	Shared-Def	1,2,3			
American Tower Corp	6.25% Conv '09	029912 AA 0	929	500,000	Shared-Def	1,2,3			
American Tower Corp	5% Conv '10	029912 AE 2	3,030	3,000,000	Shared-Def	2,4,5			
American Tower Corp	5% Conv '10	029912 AE 2	1,010	1,000,000	Shared-Def	1,2,3			
American Tower Corp	5% Conv '10	029912 AE 2	505	500,000	Shared-Def	2,4,5			
American Tower Corp	5% Conv '10	029912 AE 2	505	500,000	Shared-Def	1,2,3			
Antec Corp	4.5% Conv '03	03664P AA 3	15,130	8,500,000	Shared-Def	1,2,3			
Antec Corp	4.5% Conv '03	03664P AA 3	1,780	1,000,000	Shared-Def	2,4,5			
Avado Fing I	\$3.5 Conv Pfd	05336Q 20 5	11,379	462,100	Shared-Def	2,4,5			462,100
Bestfoods	Com	08658U 10 1	8,095	116,900	Shared-Def	2,3,5	116,900		
Bestfoods	Com	08658U 10 1	450	6,500	Shared-Def	2,3	6,500		
Bestfoods	Com	08658U 10 1	1,842	26,600	Shared-Def	1,2,3	26,600		
Burr Brown Corp	4.25% Conv '07	122574 AD 8	22,620	13,000,000	Shared-Def	2,4,5			
Burr Brown Corp	4.25% Conv '07	122574 AD 8	2,610	1,500,000	Shared-Def	1,2,3			

Burr Brown Corp	4.25% Conv '07	122574 AD 8	1,740	1,000,000	Shared-Def	2,4,5			
Burr Brown Corp	4.25% Conv '07	122574 AD 8	1,740	1,000,000	Shared-Def	1,2,3			
CNF Transportation Inc	5% Conv Pfd A	12612V 20 5	6,997	158,800	Shared-Def	2,4,5			158,800
Canadian Natl Ry Co	5.25% Conv Pfd	136375 40 9	23,140	445,000	Shared-Def	2,4,5			445,000
Canadian Natl Ry Co	5.25% Conv Pfd	136375 40 9	1,560	30,000	Shared-Def	2,4,5			30,000
Chiquita Brands Intl Inc	\$3.75 Conv Pfd B	170032 50 2	18,057	527,200	Shared-Def	2,4,5			527,200
Cincinnati Finl Corp	5.5% Snr Conv '02	172062 AB 7	4,792	2,161,000	Shared-Def	2,4,5			
Cincinnati Finl Corp	5.5% Snr Conv '02	172062 AB 7	2,218	1,000,000	Shared-Def	1,2,3			
Citizens Utils Co Tr	5% Conv Pfd	177351 20 2	13,671	195,300	Shared-Def	2,4,5			195,300
Columbia Energy Group	Com	197648 10 8	2,822	43,000	Shared-Def	2,3,5	43,000		
Columbia Energy Group	Com	197648 10 8	158	2,400	Shared-Def	2,3	2,400		
Columbia Energy Group	Com	197648 10 8	630	9,600	Shared-Def	1,2,3	9,600		
Comverse Technology Inc	4.5% Conv '05	205862 AG 0	115,677	26,350,000	Shared-Def	2,4,5			
Comverse Technology Inc	4.5% Conv '05	205862 AG 0	36,986	8,425,000	Shared-Def	1,2,3			
Comverse Technology Inc	4.5% Conv '05	205862 AG 0	26,340	6,000,000	Shared-Def	2,4,5			
Conexant Systems Inc	4.25% Conv '06	207142 AA 8	12,431	5,625,000	Shared-Def	2,4,5			
Conexant Systems Inc	4.25% Conv '06	207142 AA 8	7,514	3,400,000	Shared-Def	1,2,3			
Conexant Systems Inc	4.25% Conv '06	207142 AA 8	6,630	3,000,000	Shared-Def	2,4,5			
Conexant Systems Inc	4.25% Conv '06	207142 AA 8	1,326	600,000	Shared-Def	1,2,3			
Cor Therapeutics Inc	5% Conv '07	217753 AC 6	7,563	5,400,000	Shared-Def	2,4,5			
Cor Therapeutics Inc	5% Conv '07	217753 AC 6	700	500,000	Shared-Def	1,2,3			
CV Therapeutics Inc	4.75% Conv '07	126667 AA 2	13,750	11,000,000	Shared-Def	2,4,5			
El Paso Ntrl Enrgy Cap	4.75% Conv Pfd	283678 20 9	28,070	412,800	Shared-Def	2,4,5			412,800
El Paso Ntrl Enrgy Cap	4.75% Conv Pfd	283678 20 9	3,400	50,000	Shared-Def	2,4,5			50,000
Emmis Communications Corp	6.25% Conv Pfd A	291525 20 2	18,106	273,300	Shared-Def	2,4,5			273,300
GTE Corp	Com	362320 10 3	1,468	23,700	Shared-Def	2,3,5	23,700		
GTE Corp	Com	362320 10 3	74	1,200	Shared-Def	2,3	1,200		
GTE Corp	Com	362320 10 3	316	5,100	Shared-Def	1,2,3	5,100		
Genzyme Corp	5.25% Conv '05	372917 AE 4	34,445	20,750,000	Shared-Def	2,4,5			
Genzyme Corp	5.25% Conv '05	372917 AE 4	20,750	12,500,000	Shared-Def	1,2,3			
Genzyme Corp	5.25% Conv '05	372917 AE 4	12,450	7,500,000	Shared-Def	2,4,5			
Genzyme Corp	5.25% Conv '05	372917 AE 4	2,490	1,500,000	Shared-Def	1,2,3			
Getty Images Inc	5% Conv '07	374276 AD 5	4,531	5,000,000	Shared-Def	2,4,5			
Global Crossing Ltd	6.75% Conv Pfd	G3921A 13 4	7,850	31,500	Shared-Def	2,4,5			31,500
Harcourt Gen Inc	Com	41163G 10 1	511	9,400	Shared-Def	2,3,5	9,400		
Harcourt Gen Inc	Com	41163G 10 1	27	500	Shared-Def	2,3	500		
Harcourt Gen Inc	Com	41163G 10 1	120	2,200	Shared-Def	1,2,3	2,200		
Human Genome Sciences Inc	3.75% Conv '07	444903 AG 3	11,971	13,155,000	Shared-Def	2,4,5			
Human Genome Sciences Inc	3.75% Conv '07	444903 AH 1	314	345,000	Shared-Def	2,4,5			
Human Genome Sciences Inc	3.75% Conv '07	444903 AG 3	2,730	3,000,000	Shared-Def	1,2,3			

Human Genome Sciences Inc	3.75% Conv '07	444903 AG 3	910	1,000,000		Shared-Def	2,4,5			
Human Genome Sciences Inc	3.75% Conv '07	444903 AG 3	910	1,000,000		Shared-Def	1,2,3			
I2 Technologies Inc	5.25% Conv '06	465754 AD 1	8,704	5,500,000		Shared-Def	2,4,5			
I2 Technologies Inc	5.25% Conv '06	465754 AD 1	1,583	1,000,000		Shared-Def	1,2,3			
Interpublic Group Cos Inc	1.87% Conv '06	460690 AG 5	5,243	5,350,000		Shared-Def	2,4,5			
Interpublic Group Cos Inc	1.87% Conv '06	460690 AG 5	11,201	11,430,000		Shared-Def	1,2,3			
Interpublic Group Cos Inc	1.87% Conv '06	460690 AG 5	49	50,000		Shared-Def	1,2,3			
Interpublic Group Cos Inc	1.87% Conv '06	460690 AG 5	1,274	1,300,000		Shared-Def	1,2,3			
Juniper Networks Inc	4.75% Conv '07	48203R AA 2	14,400	12,900,000		Shared-Def	2,4,5			
Juniper Networks Inc	4.75% Conv '07	48203R AA 2	1,674	1,500,000		Shared-Def	1,2,3			
Juniper Networks Inc	4.75% Conv '07	48203R AA 2	1,674	1,500,000		Shared-Def	2,4,5			
Juniper Networks Inc	4.75% Conv '07	48203R AA 2	1,116	1,000,000		Shared-Def	1,2,3			
Kmart Financing I	7.75% Conv Pfd	498778 20 8	17,150	350,000		Shared-Def	2,4,5			350,000
Kerr McGee Corp	5.25% Conv '10	492386 AP 2	6,904	6,000,000		Shared-Def	2,4,5			
Kerr McGee Corp	5.25% Conv '10	492386 AP 2	4,603	4,000,000		Shared-Def	2,4,5			
Kulicke & Soffa Inds Inc	4.75% Conv '06	501242 AE 1	7,305	5,000,000		Shared-Def	2,4,5			
Lamar Advertising Co	5.25% Conv '06	512815 AF 8	12,641	10,992,000		Shared-Def	2,4,5			
Lamar Advertising Co	5.25% Conv '06	512815 AF 8	2,950	2,565,000		Shared-Def	1,2,3			
Lattice Semiconductors Corp	4.75% Conv '06	518415 AC 8	18,582	10,000,000		Shared-Def	2,4,5			
Lattice Semiconductors Corp	4.75% Conv '06	518415 AA 2	12,542	6,750,000		Shared-Def	2,4,5			
LSI Logic Corp	4.25% Conv '04	502161 AB 8	99,257	27,950,000		Shared-Def	2,4,5			
LSI Logic Corp	4.25% Conv '04	502161 AB 8	39,064	11,000,000		Shared-Def	1,2,3			
LSI Logic Corp	4.25% Conv '04	502161 AB 8	20,420	5,750,000		Shared-Def	2,4,5			
LSI Logic Corp	4% Conv '05	502161 AE 2	788	750,000		Shared-Def	2,4,5			
LSI Logic Corp	4% Conv '05	502161 AE 2	2,100	2,000,000		Shared-Def	1,2,3			
LSI Logic Corp	4% Conv '05	502161 AE 2	525	500,000		Shared-Def	2,4,5			
LSI Logic Corp	4% Conv '05	502161 AE 2	525	500,000		Shared-Def	1,2,3			
Loral Space & Comm	6% Conv Pfd C	G56462 14 9	31,363	874,850		Shared-Def	2,4,5			874,850
MGC Communications Inc	7.25% Conv Pfd D	552763 50 0	8,218	141,200		Shared-Def	2,4,5			141,200
Magna Intl Inc	5% Conv '02	559222 AE 4	16,017	14,594,000		Shared-Def	2,4,5			
Magna Intl Inc	5% Conv '02	559222 AE 4	11,064	10,081,000		Shared-Def	1,2,3			
Mallinkrodt Inc New	Com	561232 10 9	1,182	27,200		Shared-Def	2,3,5	27,200		
Mallinkrodt Inc New	Com	561232 10 9	65	1,500		Shared-Def	2,3	1,500		
Mallinkrodt Inc New	Com	561232 10 9	274	6,300		Shared-Def	1,2,3	6,300		
Mark IV Inds Inc	Com	570387 10 0	407	19,500		Shared-Def	2,3,5	19,500		
Mark IV Inds Inc	Com	570387 10 0	23	1,100		Shared-Def	2,3	1,100		
Mark IV Inds Inc	Com	570387 10 0	92	4,400		Shared-Def	1,2,3	4,400		
McleodUSA Inc	6.75% Conv Pfd	582266 20 1	23,706	37,040		Shared-Def	2,4,5			37,040
Mediaone Group Inc	Com	58440J 10 4	7,805	117,400		Shared-Def	2,3,5	117,400		
Mediaone Group Inc	Com	58440J 10 4	512	7,700		Shared-Def	2,3	7,700		

Mediaone Group Inc	Com	58440J 10 4	1,655	24,900	Shared-Def	1,2,3	24,900		
Millennium Pharmaceuticals Inc	5.5% Conv '07	599902 AA 1	8,109	5,300,000	Shared-Def	2,4,5			
Millennium Pharmaceuticals Inc	5.5% Conv '07	599902 AA 1	765	500,000	Shared-Def	1,2,3			
Nabisco Hldgs Corp	Com	629526 10 4	1,433	27,300	Shared-Def	2,3,5	27,300		
Nabisco Hldgs Corp	Com	629526 10 4	74	1,400	Shared-Def	2,3	1,400		
Nabisco Hldgs Corp	Com	629526 10 4	331	6,300	Shared-Def	1,2,3	6,300		
Nabisco Group Hldg Corp	Com	62952P 10 2	4,044	155,900	Shared-Def	2,3,5	155,900		
Nabisco Group Hldg Corp	Com	62952P 10 2	213	8,200	Shared-Def	2,3	8,200		
Nabisco Group Hldg Corp	Com	62952P 10 2	931	35,900	Shared-Def	1,2,3	35,900		
Nasdaq 100 Tr	Unit Ser 1	631100 10 4	1,869	20,000	Shared-Def	2,4,5	20,000		
Nasdaq 100 Tr	Unit Ser 1	631100 10 4	280	3,000	Shared-Def	1,2,3	3,000		
Nasdaq 100 Tr	Unit Ser 1	631100 10 4	140	1,500	Shared-Def	2,4,5	1,500		
Nasdaq 100 Tr	Unit Ser 1	631100 10 4	47	500	Shared-Def	1,2,3	500		
Newfield Financial	6.5% Conv Pfd	651291 20 5	8,599	129,800	Shared-Def	2,4,5			129,800
Omnicom Group Inc	4.25% Conv '07	681919 AE 6	67,062	23,250,000	Shared-Def	2,4,5			
Omnicom Group Inc	4.25% Conv '07	681919 AE 6	11,249	3,900,000	Shared-Def	1,2,3			
Omnicom Group Inc	4.25% Conv '07	681919 AE 6	12,980	4,500,000	Shared-Def	2,4,5			
Orbital Sciences Corp	5% Conv '02	685564 AB 2	908	1,210,000	Shared-Def	2,4,5			
Orbital Sciences Corp	5% Conv '02	685564 AB 2	1,050	1,400,000	Shared-Def	1,2,3			
Penn Treaty Amer Corp	6.25% Conv '03	707874 AC 7	2,565	3,000,000	Shared-Def	2,4,5			
Penn Treaty Amer Corp	6.25% Conv '03	707874 AC 7	1,283	1,500,000	Shared-Def	1,2,3			
PSINet Inc	6.75% Conv Pfd	74437C 30 9	23,079	422,500	Shared-Def	2,4,5			422,500
PSINet Inc	6.75% Conv Pfd	74437C 30 9	4,479	82,000	Shared-Def	2,4,5			82,000
Quantum Corporation	7% Conv '04	747906 AC 9	3,578	5,158,000	Shared-Def	1,2,3			
Reliastar Finl Corp	Com	75952U 10 3	3,928	74,900	Shared-Def	2,3,5	74,900		
Reliastar Finl Corp	Com	75952U 10 3	210	4,000	Shared-Def	2,3	4,000		
Reliastar Finl Corp	Com	75952U 10 3	844	16,100	Shared-Def	1,2,3	16,100		
Rouse Co	\$3 Conv Pfd B	779273 30 9	8,880	185,000	Shared-Def	2,4,5			185,000
Sanmina Corp	4.25% Conv '04	800907 AA 5	10,242	5,007,000	Shared-Def	2,4,5			
Sanmina Corp	4.25% Conv '04	800907 AA 5	13,297	6,500,000	Shared-Def	1,2,3			
Sanmina Corp	4.25% Conv '04	800907 AA 5	8,183	4,000,000	Shared-Def	2,4,5			
Seacor Smit Inc	5.375% Conv '06	811904 AE 1	9,363	9,270,000	Shared-Def	2,4,5			
Seacor Smit Inc	5.375% Conv '06	811904 AE 1	4,545	4,500,000	Shared-Def	1,2,3			
Seagate Technology	Com	811804 10 3	1,199	21,800	Shared-Def	2,3,5	21,800		
Seagate Technology	Com	811804 10 3	66	1,200	Shared-Def	2,3	1,200		
Seagate Technology	Com	811804 10 3	275	5,000	Shared-Def	1,2,3	5,000		
Sealed Air Corp	4% Conv Pfd A	81211K 20 9	98,700	1,645,000	Shared-Def	2,4,5	1,645,000		
Sealed Air Corp	4% Conv Pfd A	81211K 20 9	3,000	50,000	Shared-Def	2,4,5	50,000		
Semtech Corp	Com	816850 10 1	428	5,600	Shared-Def	2,4,5	5,600		
Sepracor Inc	6.25% Conv '05	817315 AE 4	64,522	12,605,000	Shared-Def	2,4,5			

Sepracor Inc	6.25% Conv '05	817315 AE 4	36,829	7,195,000	Shared-Def	1,2,3			
Sepracor Inc	6.25% Conv '05	817315 AE 4	24,519	4,790,000	Shared-Def	2,4,5			
Sepracor Inc	7% Conv '5	817315 AF 1	21,000	10,000,000	Shared-Def	2,4,5			
Sepracor Inc	7% Conv '5	817315 AF 1	6,300	3,000,000	Shared-Def	1,2,3			
Sepracor Inc	7% Conv '5	817315 AF 1	6,300	3,000,000	Shared-Def	2,4,5			
Siebel Sys Inc	5.5% Conv '06	826170 AC 6	29,040	8,000,000	Shared-Def	2,4,5			
St. Paul Capital LLC	6% Conv Pfd	792856 20 5	47,256	716,000	Shared-Def	2,4,5			716,000
Sunrise Assisted Living Inc	5.5% Conv '02	86768K AC 0	5,087	5,822,000	Shared-Def	2,4,5			
Sunrise Assisted Living Inc	5.5% Conv '02	86768K AC 0	2,350	2,690,000	Shared-Def	1,2,3			
Sunrise Assisted Living Inc	5.5% Conv '02	86768K AC 0	874	1,000,000	Shared-Def	2,4,5			
Sunrise Assisted Living Inc	5.5% Conv '02	86768K AC 0	437	500,000	Shared-Def	1,2,3			
TV Guide Inc	Com	87307Q 10 9	1,603	46,800	Shared-Def	2,3,5	46,800		
TV Guide Inc	Com	87307Q 10 9	86	2,500	Shared-Def	2,3	2,500		
TV Guide Inc	Com	87307Q 10 9	366	10,700	Shared-Def	1,2,3	10,700		
Telefonos De Mexico S A	4.25% Conv '04	879403 AD 5	20,925	15,000,000	Shared-Def	2,4,5			
Telefonos De Mexico S A	4.25% Conv '04	879403 AD 5	16,740	12,000,000	Shared-Def	1,2,3			
Telefonos De Mexico S A	4.25% Conv '04	879403 AD 5	4,185	3,000,000	Shared-Def	2,4,5			
Telefonos De Mexico S A	4.25% Conv '04	879403 AD 5	4,185	3,000,000	Shared-Def	1,2,3			
Union Carbide Corp	Com	905581 10 4	5,410	109,300	Shared-Def	2,3,5	109,300		
Union Carbide Corp	Com	905581 10 4	327	6,600	Shared-Def	2,3	6,600		
Union Carbide Corp	Com	905581 10 4	1,079	21,800	Shared-Def	1,2,3	21,800		
Unitedglobalcom	7% Conv PFD A	913247 10 2	12,395	185,000	Shared-Def	2,4,5			185,000
Unitedglobalcom	7% Conv PFD A	913247 10 2	2,680	40,000	Shared-Def	2,4,5			40,000
Unitedglobalcom	7% Conv PFD D	913247 80 5	13,497	251,100	Shared-Def	2,4,5			251,100
U.S. Cellular Corp	0% Conv '15	911684 AA 6	10,938	17,500,000	Shared-Def	2,4,5			
U.S. Cellular Corp	0% Conv '15	911684 AA 6	3,125	5,000,000	Shared-Def	1,2,3			
U.S. Cellular Corp	0% Conv '15	911684 AA 6	938	1,500,000	Shared-Def	2,4,5			
U.S. Cellular Corp	0% Conv '15	911684 AA 6	625	1,000,000	Shared-Def	1,2,3			
Verio Inc	Com	923433 10 6	649	11,700	Shared-Def	2,3,5	11,700		
Verio Inc	Com	923433 10 6	33	600	Shared-Def	2,3	600		
Verio Inc	Com	923433 10 6	150	2,700	Shared-Def	1,2,3	2,700		
Viropharma Inc	6% Conv '07	928241 AA 6	3,994	7,000,000	Shared-Def	2,4,5			
Wendys Fing I	\$2.50 Conv PFD T	950588 20 2	14,306	280,500	Shared-Def	2,4,5			280,500
Wendys Fing I	\$2.50 Conv PFD T	950588 20 2	4,259	83,500	Shared-Def	2,4,5			83,500
Wesley Jessen Visioncare Inc	Com	951018 10 0	732	19,500	Shared-Def	2,3,5	19,500		
Wesley Jessen Visioncare Inc	Com	951018 10 0	41	1,100	Shared-Def	2,3	1,100		
Wesley Jessen Visioncare Inc	Com	951018 10 0	165	4,400	Shared-Def	1,2,3	4,400		
XM Satellite Radio Holdings Inc	8.25% Conv PFD B	983759 20 0	3,035	55,000	Shared-Def	2,4,5			55,000
			1,833,438						