

13FCON P 11/14/02



**United States Securities and Exchange Commission
Washington, DC 20549**

**FORM 13F
Form 13F Cover Page**

Report for the Calendar Year or Quarter Ended: 09/30/01

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: **Edward O. Thorp & Associates, L.P.**
Address: 610 Newport Center Drive, Suite 1240
Newport Beach, California 92660

13F File Number: 28-7692

The institutional investment manager filing this report 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: Steve Mizusawa
Title: Chief Operating Officer
Phone: (949) 720-0130

Signature, Place, and Date of Signing:

Newport Beach, California

October 30, 2001

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).)

CONFIDENTIAL TREATMENT EXPIRED

PROCESSED

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FORM 13F SUMMARY PAGE
Edward O. Thorp & Associates, L.P.

Report Summary:

Number of Other Included Managers: 0

Form 13F Information Table Entry Total: 75

Form 13F Information Value Total (thousands): \$36,607

Edward O. Thorp and Associates, L.P.

FORM 13F

September 28, 2001

Name of Issuer	Title of class	CUSIP	Value (x\$1000)	Shares/ Prn Amt	Sh/ Prn	Put/ Call	Invstmt Dscretn	Other Managers	Voting Authority		
									Sole	Shared	None
ADVANCED MICRO DEVICES INC	COM	007903107	685	84000	SH		Sole		84000		
AIRBORNE FREIGHT CORP	COM	009269101	483	50600	SH		Sole		50600		
ALLEGHENY TECHNOLOGIES INC	COM	01741r102	420	31500	SH		Sole		31500		
ARCHER-DANIELS-MIDLAND CO	COM	039483102	1071	85100	SH		Sole		85100		
AVISTA CORP	COM	05379b107	443	32600	SH		Sole		32600		
Americredit Corp.	COM	03060r101	841	26600	SH		Sole		26600		
B F GOODRICH CO	COM	382388106	1122	57600	SH		Sole		57600		
BELLSOUTH CORP	COM	079860102	266	6400	SH		Sole		6400		
BEST BUY COMPANY INC	COM	086516101	318	7000	SH		Sole		7000		
BJ SVCS CO COM	COM	055482103	1076	60500	SH		Sole		60500		
BROADWING INC	COM	111620100	732	45500	SH		Sole		45500		
CALLAWAY GOLF CO	COM	131193104	742	58000	SH		Sole		58000		
COX COMMUNICATIONS INC NEW	CL COM	224044107	250	6000	SH		Sole		6000		
DAIMLERCHRYSLER A.G. COM	COM	d1668r123	1130	37700	SH		Sole		37700		
E I DU PONT DE NEMOURS & CO	COM	263534109	251	6700	SH		Sole		6700		
EASTMAN CHEMICAL CO	COM	277432100	523	14400	SH		Sole		14400		
EL PASO ENERGY CORP	COM	283361109	399	9600	SH		Sole		9600		
ENRON CORP	COM	293561106	278	10200	SH		Sole		10200		
ETHAN ALLEN INTERIORS INC	COM	297602104	357	13000	SH		Sole		13000		
EXIDE CORP	COM	302051107	130	34700	SH		Sole		34700		
FANNIE MAE	COM	313586109	272	3400	SH		Sole		3400		
FEDERAL HOME LN MTG CP COM	COM	313400301	520	8000	SH		Sole		8000		
FIRST DATA CORP	COM	319963104	1043	17900	SH		Sole		17900		
FRANKLIN RES INC COM	COM	354613101	569	16400	SH		Sole		16400		
GRUPO TELEvisa SA DE CV-GDS RECOM	COM	40049j206	276	9600	SH		Sole		9600		
GTECH HOLDINGS CORP	COM	400518106	421	12200	SH		Sole		12200		
H J HEINZ CO	COM	423074103	1020	24200	SH		Sole		24200		
HALLIBURTON CO	COM	406216101	512	22700	SH		Sole		22700		
HARMAN INTERNATIONAL INDUSTRIES	COM	413086109	265	7900	SH		Sole		7900		
ILLINOIS TOOL WORKS INC	COM	452308109	525	9700	SH		Sole		9700		
INTERPUBLIC GROUP OF COS INC	COM	460690100	255	12500	SH		Sole		12500		
INTERTAN INC	COM	461120107	78	10000	SH		Sole		10000		
IONICS INC COM	COM	462218108	301	13600	SH		Sole		13600		
J P MORGAN & CO INC	COM	46625h100	1004	29400	SH		Sole		29400		
JONES APPAREL GROUP INC	COM	480074103	324	12700	SH		Sole		12700		
LANDS END INC	COM	515086106	223	7700	SH		Sole		7700		
LIMITED INC	COM	532716107	506	53300	SH		Sole		53300		
LONGVIEW FIBRE CO	COM	543213102	677	67000	SH		Sole		67000		
LOUISIANA PACIFIC CORP	COM	546347105	155	23900	SH		Sole		23900		
LSI LOGIC CORP COM	COM	502161102	906	77100	SH		Sole		77100		
M I SCHOTTENSTEIN HOMES INC NECOM	COM	55305b101	294	8700	SH		Sole		8700		
MAYTAG CORP	COM	578592107	712	28900	SH		Sole		28900		
MCDERMOTT INTERNATIONAL INCCOM	COM	580037109	167	20200	SH		Sole		20200		
MCDONALDS CORP COM	COM	580135101	214	7900	SH		Sole		7900		
MDU RES GROUP INC COM	COM	552690109	657	28100	SH		Sole		28100		
MEREDITH CORP	COM	589433101	733	22800	SH		Sole		22800		
MERRILL LYNCH & CO INC	COM	590188108	398	9800	SH		Sole		9800		
MICRON TECHNOLOGY INC	COM	595112103	271	14400	SH		Sole		14400		
MILACRON INC	COM	598709103	163	13600	SH		Sole		13600		
MILLIPORE CORP	COM	601073109	259	4900	SH		Sole		4900		
OMNICARE INC COM	COM	681904108	546	25000	SH		Sole		25000		
ORGANOGENESIS INC	COM	685906109	119	20400	SH		Sole		20400		
PHELPS DODGE CORP	COM	717265102	327	11900	SH		Sole		11900		
PINNACLE WEST CAPITAL CORP	COM	723484101	838	21100	SH		Sole		21100		
POLARIS INDUSTRIES INC	COM	731068102	580	15100	SH		Sole		15100		
POTASH CORP OF SASKATCHEWAN INCOM	COM	737551107	468	8400	SH		Sole		8400		
ROBERT HALF INTL INC COM	COM	770323103	796	39800	SH		Sole		39800		
RTI INTERNATIONAL METALS INCCOM	COM	74973w107	256	30700	SH		Sole		30700		

Edward O. Thorp and Associates, L.P.

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September 28, 2001

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									Sole	Shared	None
RUSSELL CORP COM	COM	782352108	173	12600	SH		Sole		12600		
SAN JUAN BASIN ROYALTY TR-UBICOM		798241105	224	21700	SH		Sole		21700		
SONY CORP-ADR NEW	COM	835699307	618	18600	SH		Sole		18600		
ST JOE CO	COM	790148100	465	18000	SH		Sole		18000		
TALBOTS INC	COM	874161102	276	12300	SH		Sole		12300		
TERADYNE INC COM	COM	880770102	230	11800	SH		Sole		11800		
TOMMY HILFINGER CORP-ORD	COM	g8915z102	150	16800	SH		Sole		16800		
TOYS R US INC	COM	892335100	918	53300	SH		Sole		53300		
UNILEVER NV-NEW YORK SHARESCOM		904784709	459	8500	SH		Sole		8500		
UNITED DOMINION REALTY TRUST ICOM		910197102	188	13200	SH		Sole		13200		
UNIVERSAL CORP-VA	COM	913456109	244	7300	SH		Sole		7300		
UNUMPROVIDENT CORP	COM	91529y106	727	28800	SH		Sole		28800		
VALASSIS COMMUNICATNS COM	COM	918866104	211	6600	SH		Sole		6600		
VIACOM INC CL A	COM	925524100	489	14000	SH		Sole		14000		
WM WRIGLEY JR CO	COM	982526105	1072	20900	SH		Sole		20900		
BRITISH TELECOMMUNICATIONS PLCADR		111021408	880	17200	SH		Sole		17200		
TUBOS DE ACERO DE MEXICO SA ADADR		898592506	114	12700	SH		Sole		12700		
REPORT SUMMARY	75 DATA RECORDS		36607					0 OTHER MANAGERS ON WHOSE BEHALF REPORT IS FILED			