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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, 2001

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

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 14, 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

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## FORM 13F SUMMARY PAGE

### Report Summary

Number of Other Included Mangers: 5

Form 13F Information Table Entry Total: 228

Form 13F Information Table Value Total: \$1,690,395 (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 Val (x\$1000)	Shares or Prn Amt	Investment Discretion	Other Managers	Voting Authority		
							Sole	Shared	None
AES Corp	4.5 % Conv '05	00130H AN 5	20,480	11,202,000	Shared-Def	2,4,5			
AES Corp	4.5 % Conv '05	00130H AN 5	1,828	1,000,000	Shared-Def	1,2,3			
AES Corp	4.5 % Conv '05	00130H AN 5	580	317,000	Shared-Def	2,4,5			
AES Corp	4.5 % Conv '05	00130H AN 5	766	419,000	Shared-Def	1,2,3			
AES TR III	6.75% Conv Pfd	00808N 20 2	76,779	900,000	Shared-Def	2,4,5			900,000
AES TR III	6.75% Conv Pfd	00808N 20 2	7,192	84,300	Shared-Def	1,2,3			84,300
AES TR III	6.75% Conv Pfd	00808N 20 2	674	7,900	Shared-Def	2,4,5			7,900
A T & T	Com	001957 10 9	280	12,729	Shared-Def	2,3,5	12,729		
A T & T	Com	001957 10 9	33	1,495	Shared-Def	2,3	1,495		
A T & T	Com	001957 10 9	62	2,797	Shared-Def	1,2,3	2,797		
Affiliated Computer Services	4% Conv '05	008190 AC 4	20,606	11,782,000	Shared-Def	2,4,5			
Affiliated Computer Services	4% Conv '05	008190 AC 4	4,547	2,600,000	Shared-Def	1,2,3			
Affiliated Computer Services	4% Conv '05	008190 AC 4	1,107	633,000	Shared-Def	2,4,5			
Alpharma Inc	5.75% Conv '05	020813 AB 7	11,068	10,000,000	Shared-Def	2,4,5			
Alpharma Inc	5.75% Conv '05	020813 AB 7	2,214	2,000,000	Shared-Def	1,2,3			
American Tower Corp	6.25% Conv '09	029912 AA 0	31,652	27,291,000	Shared-Def	2,4,5			
American Tower Corp	6.25% Conv '09	029912 AA 0	3,479	3,000,000	Shared-Def	1,2,3			
American Tower Corp	6.25% Conv '09	029912 AA 0	242	209,000	Shared-Def	1,2,3			
Amerisource Health Corp	5% Conv '07	03071P AB 8	19,038	13,356,000	Shared-Def	2,4,5			
Amerisource Health Corp	5% Conv '07	03071P AB 8	7,127	5,000,000	Shared-Def	1,2,3			
Amerisource Health Corp	5% Conv '07	03071P AB 8	4,276	3,000,000	Shared-Def	2,4,5			
Amerisource Health Corp	5% Conv '07	03071P AB 8	597	419,000	Shared-Def	1,2,3			
Aviron	5.25% Conv '08	053762 AD 2	6,208	5,500,000	Shared-Def	2,4,5			
Aviron	5.25% Conv '08	053762 AD 2	2,258	2,000,000	Shared-Def	1,2,3			
Axisys Group Inc	4% Conv '06	055472 AA 2	18,556	16,250,000	Shared-Def	2,4,5			
Axisys Group Inc	4% Conv '06	055472 AA 2	3,426	3,000,000	Shared-Def	1,2,3			
Axisys Group Inc	4% Conv '06	055472 AA 2	2,284	2,000,000	Shared-Def	2,4,5			
Barnes & Noble Inc	5.25% Conv '09	067774 AC 3	30,037	21,162,000	Shared-Def	2,4,5			
Barnes & Noble Inc	5.25% Conv '09	067774 AC 3	5,678	4,000,000	Shared-Def	1,2,3			
Barnes & Noble Inc	5.25% Conv '09	067774 AC 3	2,839	2,000,000	Shared-Def	2,4,5			
Barnes & Noble Inc	5.25% Conv '09	067774 AC 3	1,189	838,000	Shared-Def	1,2,3			
EA Sys Inc	4% Conv '06	073325 AC 6	20,881	17,800,000	Shared-Def	2,4,5			
EA Sys Inc	4% Conv '06	073325 AC 6	3,241	2,763,000	Shared-Def	1,2,3			
Envirovail Corp	6.75% Conv Pfd	09067J 20 8	47,784	530,400	Shared-Def	2,4,5			530,400
Enviros Automation Inc	4.75% Conv '08	11434A AA 8	10,436	11,000,000	Shared-Def	2,4,5			
Enviros Automation Inc	4.75% Conv '08	11434A AA 8	3,795	4,000,000	Shared-Def	1,2,3			
Enviros Automation Inc	4.75% Conv '08	11434A AA 8	949	1,000,000	Shared-Def	2,4,5			

Canadian Natl Ry Co	5.25% Conv Pfd	136375 40 9	30,048	465,500	Shared-Def	2,4,5			465,500
Canadian Natl Ry Co	5.25% Conv Pfd	136375 40 9	613	9,500	Shared-Def	2,4,5			9,500
Cell Therapeutics	5.75% Conv '08	150934 AA 5	3,697	3,500,000	Shared-Def	2,4,5			
Cell Therapeutics	5.75% Conv '08	150934 AA 5	1,056	1,000,000	Shared-Def	1,2,3			
Cell Therapeutics	5.75% Conv '08	150934 AA 5	528	500,000	Shared-Def	2,4,5			
Charter Communications Inc Del	5.75% Conv '05	16117M AA 5	46,929	34,662,000	Shared-Def	2,4,5			
Charter Communications Inc Del	5.75% Conv '05	16117M AA 5	9,477	7,000,000	Shared-Def	1,2,3			
Charter Communications Inc Del	5.75% Conv '05	16117M AA 5	5,416	4,000,000	Shared-Def	2,4,5			
Charter Communications Inc Del	5.75% Conv '05	16117M AA 5	1,135	838,000	Shared-Def	1,2,3			
Charter Communications Inc Del	4.75% Conv '06	16117M AC 1	17,685	16,000,000	Shared-Def	2,4,5			
Charter Communications Inc Del	4.75% Conv '06	16117M AC 1	10,307	9,325,000	Shared-Def	1,2,3			
Charter Communications Inc Del	4.75% Conv '06	16117M AC 1	3,316	3,000,000	Shared-Def	2,4,5			
Charter Communications Inc Del	4.75% Conv '06	16117M AC 1	1,105	1,000,000	Shared-Def	1,2,3			
Citizens Utils Tr	5% Conv Pfd	177351 20 2	20,761	334,800	Shared-Def	2,4,5			334,800
Comverse Technology Inc	4.5% Conv '05	205862 AG 0	83,284	30,450,000	Shared-Def	2,4,5			
Comverse Technology Inc	4.5% Conv '05	205862 AG 0	23,043	8,425,000	Shared-Def	1,2,3			
Comverse Technology Inc	4.5% Conv '05	205862 AG 0	5,197	1,900,000	Shared-Def	2,4,5			
Cor Therapeutics Inc	4.5% Conv '06	217753 AE 2	4,772	4,750,000	Shared-Def	2,4,5			
Cor Therapeutics Inc	4.5% Conv '06	217753 AE 2	1,181	1,175,000	Shared-Def	2,4,5			
Cor Therapeutics Inc	5% Conv '07	217753 AC 6	18,223	15,400,000	Shared-Def	2,4,5			
Cor Therapeutics Inc	5% Conv '07	217753 AC 6	2,958	2,500,000	Shared-Def	1,2,3			
Cor Therapeutics Inc	5% Conv '07	217753 AC 6	1,183	1,000,000	Shared-Def	2,4,5			
Cor Therapeutics Inc	5% Conv '07	217753 AC 6	1,183	1,000,000	Shared-Def	1,2,3			
CV Therapeutics Inc	4.75% Conv '07	126667 AA 2	12,312	11,000,000	Shared-Def	2,4,5			
Dean Foods Co	Com	242361 10 3	1,427	35,500	Shared-Def	2,3,5	35,500		
Dean Foods Co	Com	242361 10 3	68	1,700	Shared-Def	2,3	1,700		
Dean Foods Co	Com	242361 10 3	406	10,100	Shared-Def	1,2,3	10,100		
Dean Foods Co	Com	242361 10 3	109	2,700	Shared-Def	2,3,5	2,700		
Echostar Communications New	4.875% Conv '07	278762 AB 5	8,322	8,000,000	Shared-Def	2,4,5			
Echostar Communications New	4.875% Conv '07	278762 AB 5	2,081	2,000,000	Shared-Def	1,2,3			
Echostar Communications New	5.75% Conv '08	278762 AE 9	3,171	3,000,000	Shared-Def	2,4,5			
Echostar Communications New	5.75% Conv '08	278762 AE 9	2,114	2,000,000	Shared-Def	1,2,3			
Echostar Communications New	5.75% Conv '08	278762 AE 9	1,057	1,000,000	Shared-Def	2,4,5			
Echostar Communications New	5.75% Conv '08	278762 AE 9	1,057	1,000,000	Shared-Def	1,2,3			
El Paso Enrgy Cap Tr I	4.75% Conv Pfd	283678 20 9	44,262	560,700	Shared-Def	2,4,5			560,700
El Paso Enrgy Cap Tr I	4.75% Conv Pfd	283678 20 9	1,247	15,800	Shared-Def	2,4,5			15,800
Emcore Corp	5% Conv '06	290846 AA 2	5,029	5,000,000	Shared-Def	2,4,5			
Emcore Corp	5% Conv '06	290846 AA 2	1,006	1,000,000	Shared-Def	1,2,3			
Emcore Corp	5% Conv '06	290846 AA 2	1,006	1,000,000	Shared-Def	2,4,5			
Emcore Corp	5% Conv '06	290846 AA 2	503	500,000	Shared-Def	1,2,3			
Emmis Communications Corp	6.25% Conv Pfd A	291525 20 2	15,559	273,300	Shared-Def	2,4,5			273,300
First Data Corp	2% Conv '08	319963 AD 6	19,493	17,162,000	Shared-Def	2,4,5			
First Data Corp	2% Conv '08	319963 AD 6	4,543	4,000,000	Shared-Def	1,2,3			

First Data Corp	2% Conv '08	319963 AD 6	2,272	2,000,000		Shared-Def	2,4,5			
First Data Corp	2% Conv '08	319963 AD 6	952	838,000		Shared-Def	1,2,3			
Genzyme Corp	3% Conv '21	372917 AJ 3	5,471	5,000,000		Shared-Def	2,4,5			
Genzyme Corp	Com-Molecular	372917 50 0	774	57,085		Shared-Def	2,4,5	57,085		
Genzyme Corp	Com-Molecular	372917 50 0	389	28,714		Shared-Def	1,2,3	28,714		
Genzyme Corp	Com-Molecular	372917 50 0	80	5,926		Shared-Def	2,4,5	5,926		
Genzyme Corp	Com-Molecular	372917 50 0	21	1,514		Shared-Def	1,2,3	1,514		
Genzyme Corp	Com-Biosurgery	372917 70 8	206	24,926		Shared-Def	2,4,5	24,926		
Genzyme Corp	Com-Biosurgery	372917 70 8	125	15,128		Shared-Def	1,2,3	15,128		
Genzyme Corp	Com-Biosurgery	372917 70 8	44	5,273		Shared-Def	2,4,5	5,273		
Genzyme Corp	Com-Biosurgery	372917 70 8	12	1,412		Shared-Def	1,2,3	1,412		
Gilead Sciences Inc	5% Conv '07	375558 AA 1	13,170	10,000,000		Shared-Def	2,4,5			
Gilead Sciences Inc	5% Conv '07	375558 AA 1	3,951	3,000,000		Shared-Def	1,2,3			
Gilead Sciences Inc	5% Conv '07	375558 AA 1	2,634	2,000,000		Shared-Def	2,4,5			
Global Crossing Ltd	6.75% Conv Pfd	G3921A 13 4	11,188	66,400		Shared-Def	2,4,5			66,400
Hanover Compressor Co	4.75% Conv '08	410768 AC 9	4,369	4,392,000		Shared-Def	2,4,5			
Harcourt Gen Inc	Com	41163G 10 1	5,662	97,300		Shared-Def	2,3,5	97,300		
Harcourt Gen Inc	Com	41163G 10 1	285	4,900		Shared-Def	2,3	4,900		
Harcourt Gen Inc	Com	41163G 10 1	1,548	26,600		Shared-Def	1,2,3	26,600		
Harcourt Gen Inc	Com	41163G 10 1	361	6,200		Shared-Def	2,3,5	6,200		
Honeywell Intl Inc	Com	438516 10 6	4,342	124,100		Shared-Def	2,3,5	124,100		
Honeywell Intl Inc	Com	438516 10 6	203	5,800		Shared-Def	2,3	5,800		
Honeywell Intl Inc	Com	438516 10 6	1,246	35,600		Shared-Def	1,2,3	35,600		
Honeywell Intl Inc	Com	438516 10 6	332	9,500		Shared-Def	2,3,5	9,500		
Honeywell Intl Inc	Com	438516 95 6	1,855	53,000	P	Shared-Def	2,3,5	53,000		
Honeywell Intl Inc	Com	438516 95 6	88	2,500	P	Shared-Def	2,3	2,500		
Honeywell Intl Inc	Com	438516 95 6	539	15,400	P	Shared-Def	1,2,3	15,400		
Honeywell Intl Inc	Com	438516 95 6	144	4,100	P	Shared-Def	2,3,5	4,100		
Human Genome Sciences Inc	3.75% Conv '07	444903 AG 3	13,766	14,419,000		Shared-Def	2,4,5			
Human Genome Sciences Inc	3.75% Conv '07	444903 AH 1	329	345,000		Shared-Def	2,4,5			
Human Genome Sciences Inc	3.75% Conv '07	444903 AG 3	2,864	3,000,000		Shared-Def	1,2,3			
Human Genome Sciences Inc	3.75% Conv '07	444903 AG 3	303	317,000		Shared-Def	2,4,5			
Human Genome Sciences Inc	3.75% Conv '07	444903 AG 3	400	419,000		Shared-Def	1,2,3			
Human Genome Sciences Inc	5% Conv '07	444903 AF 5	14,472	10,000,000		Shared-Def	2,4,5			
iclone Sys Inc	5.5% Conv '05	45245W AA 7	17,674	14,683,000		Shared-Def	2,4,5			
iclone Sys Inc	5.5% Conv '05	45245W AA 7	1,204	1,000,000		Shared-Def	1,2,3			
iclone Sys Inc	5.5% Conv '05	45245W AA 7	382	317,000		Shared-Def	2,4,5			
nhale Therapeutic Sys Inc	3.5% Conv '07	457191 AG 9	5,835	8,000,000		Shared-Def	2,4,5			
vax Corp	5.5% Conv '07	465823 AB 8	24,033	15,525,000		Shared-Def	2,4,5			
vax Corp	5.5% Conv '07	465823 AB 8	2,322	1,500,000		Shared-Def	1,2,3			
vax Corp	5.5% Conv '07	465823 AB 8	735	475,000		Shared-Def	2,4,5			
vax Corp	4.5% Conv '08	465823 AE 2	31,652	26,000,000		Shared-Def	2,4,5			
vax Corp	4.5% Conv '08	465823 AE 2	6,087	5,000,000		Shared-Def	1,2,3			

Ivax Corp	4.5% Conv '08	465823 AE 2	2,435	2,000,000	Shared-Def	2,4,5			
Ivax Corp	4.5% Conv '08	465823 AE 2	1,217	1,000,000	Shared-Def	1,2,3			
KMart Fing I	7.75% Conv Pfd	498778 20 8	33,137	604,800	Shared-Def	2,4,5			604,800
KMart Fing I	7.75% Conv Pfd	498778 20 8	6,849	125,000	Shared-Def	1,2,3			125,000
KMart Fing I	7.75% Conv Pfd	498778 20 8	2,740	50,000	Shared-Def	2,4,5			50,000
Kerr McGee Corp	5.25% Conv '10	492386 AP 2	28,394	21,315,000	Shared-Def	2,4,5			
Kerr McGee Corp	5.25% Conv '10	492386 AP 2	2,664	2,000,000	Shared-Def	1,2,3			
Kerr McGee Corp	5.25% Conv '10	492386 AP 2	1,686	1,266,000	Shared-Def	2,4,5			
Kerr McGee Corp	5.25% Conv '10	492386 AP 2	558	419,000	Shared-Def	1,2,3			
Kulicke & Soffa Inds Inc	4.75% Conv '06	501242 AE 1	17,629	17,339,000	Shared-Def	2,4,5			
Kulicke & Soffa Inds Inc	4.75% Conv '06	501242 AE 1	1,017	1,000,000	Shared-Def	1,2,3			
Kulicke & Soffa Inds Inc	4.75% Conv '06	501242 AE 1	322	317,000	Shared-Def	2,4,5			
Kulicke & Soffa Inds Inc	4.75% Conv '06	501242 AE 1	426	419,000	Shared-Def	1,2,3			
Lamar Advertising Co	5.25% Conv '06	512815 AF 8	12,993	10,992,000	Shared-Def	2,4,5			
Lamar Advertising Co	5.25% Conv '06	512815 AF 8	3,032	2,565,000	Shared-Def	1,2,3			
Lattice Semiconductor Corp	4.75% Conv '06	518415 AC 8	23,813	16,750,000	Shared-Def	2,4,5			
LSI Logic Corp	4.25% Conv '04	502161 AB 8	46,358	31,879,000	Shared-Def	2,4,5			
LSI Logic Corp	4.25% Conv '04	502161 AB 8	15,996	11,000,000	Shared-Def	1,2,3			
LSI Logic Corp	4.25% Conv '04	502161 AB 8	2,648	1,821,000	Shared-Def	2,4,5			
--3 Communications Hldgs Inc	5.25% Conv '09	502424 AA 2	10,938	9,000,000	Shared-Def	2,4,5			
--3 Communications Hldgs Inc	5.25% Conv '09	502424 AA 2	2,431	2,000,000	Shared-Def	1,2,3			
loral Space & Communications	6% Conv Pfd C	G56462 14 9	15,622	600,850	Shared-Def	2,4,5			600,850
Magna Intl Inc	5% Conv '02	559222 AE 4	11,883	8,894,000	Shared-Def	2,4,5			
Magna Intl Inc	5% Conv '02	559222 AE 4	2,569	1,923,000	Shared-Def	1,2,3			
McLeodUSA Inc	6.75% Conv Pfd	582266 20 1	12,175	37,040	Shared-Def	2,4,5			37,040
Mirant Tr I	6.25% Conv Pfd	60467Q 10 2	42,333	526,400	Shared-Def	2,4,5			526,400
MCO Group Inc	4.75% Conv '06	628858 AC 6	2,376	2,000,000	Shared-Def	2,4,5			
Mewfield Finl Tr I	6.5% Conv Pfd	651291 20 5	10,837	184,800	Shared-Def	2,4,5			184,800
Mewport News Shipbuilding Inc	Com	652228 10 7	4,232	69,100	Shared-Def	2,3,5	69,100		
Mewport News Shipbuilding Inc	Com	652228 10 7	196	3,200	Shared-Def	2,3	3,200		
Mewport News Shipbuilding Inc	Com	652228 10 7	1,188	19,400	Shared-Def	1,2,3	19,400		
Mewport News Shipbuilding Inc	Com	652228 10 7	508	8,300	Shared-Def	2,3,5	8,300		
Nvidia Corp	4.75% Conv '07	67066G AA 2	33,897	25,711,000	Shared-Def	2,4,5			
Nvidia Corp	4.75% Conv '07	67066G AA 2	6,592	5,000,000	Shared-Def	1,2,3			
Nvidia Corp	4.75% Conv '07	67066G AA 2	1,945	1,475,000	Shared-Def	2,4,5			
Nvidia Corp	4.75% Conv '07	67066G AA 2	1,732	1,314,000	Shared-Def	1,2,3			
Neregrine Systems Inc	5.5% Conv '07	71366Q AA 9	12,090	8,500,000	Shared-Def	2,4,5			
Neregrine Systems Inc	5.5% Conv '07	71366Q AA 9	2,133	1,500,000	Shared-Def	1,2,3			
Nogo Tr I	6.5% Conv Pfd	73044P 20 8	16,841	262,200	Shared-Def	2,4,5			262,200
Nogo Tr I	6.5% Conv Pfd	73044P 20 8	925	14,400	Shared-Def	2,4,5			14,400
rotein Design Labs Inc	5.5% Conv '07	74369L AA 1	8,241	5,494,000	Shared-Def	2,4,5			
rotein Design Labs Inc	5.5% Conv '07	74369L AA 1	2,250	1,500,000	Shared-Def	1,2,3			
rotein Design Labs Inc	5.5% Conv '07	74369L AA 1	570	380,000	Shared-Def	2,4,5			

Protein Design Labs Inc	5.5% Conv '07	74369L AA 1	189	126,000		Shared-Def	1,2,3			
Ralston Purina Co	Com	751277 30 2	3,512	117,000		Shared-Def	2,3,5	117,000		
Ralston Purina Co	Com	751277 30 2	174	5,800		Shared-Def	2,3	5,800		
Ralston Purina Co	Com	751277 30 2	1,015	33,800		Shared-Def	1,2,3	33,800		
Ralston Purina Co	Com	751277 30 2	267	8,900		Shared-Def	2,3,5	8,900		
Remedy Corp	Com	759548 10 0	2,408	69,200		Shared-Def	2,3,5	69,200		
Remedy Corp	Com	759548 10 0	108	3,100		Shared-Def	2,3	3,100		
Remedy Corp	Com	759548 10 0	675	19,400		Shared-Def	1,2,3	19,400		
Remedy Corp	Com	759548 10 0	289	8,300		Shared-Def	2,3,5	8,300		
Rouse Co	\$3 Conv Pfd B	779273 30 9	9,692	185,000		Shared-Def	2,4,5			185,000
Sanmina Corp	4.25% Conv '04	800907 AB 3	19,011	14,581,000		Shared-Def	2,4,5			
Sanmina Corp	4.25% Conv '04	800907 AB 3	2,608	2,000,000		Shared-Def	1,2,3			
Sanmina Corp	4.25% Conv '04	800907 AB 3	1,304	1,000,000		Shared-Def	2,4,5			
Sanmina Corp	4.25% Conv '04	800907 AB 3	546	419,000		Shared-Def	1,2,3			
Seacor Smit Inc	5.375% Conv '06	811904 AE 1	3,693	3,230,000		Shared-Def	2,4,5			
Seacor Smit Inc	5.375% Conv '06	811904 AE 1	1,972	1,725,000		Shared-Def	1,2,3			
Sealed Air Corp New	4% Conv Pfd A	81211K 20 9	80,988	1,679,200		Shared-Def	2,4,5	1,679,200		
Sealed Air Corp New	4% Conv Pfd A	81211K 20 9	762	15,800		Shared-Def	2,4,5	15,800		
Sensormatic Electrs Corp	6.5% Conv Pfd	817265 80 4	11,964	405,002		Shared-Def	2,4,5			405,002
Sepracor Inc	7% Conv '05	817315 AF 1	4,881	4,400,000		Shared-Def	2,4,5			
Sepracor Inc	7% Conv '05	817315 AF 1	1,775	1,600,000		Shared-Def	1,2,3			
Sepracor Inc	7% Conv '05	817315 AF 1	555	500,000		Shared-Def	2,4,5			
Sepracor Inc	5% Conv '07	817315 AL 8	14,130	13,712,000		Shared-Def	2,4,5			
Sepracor Inc	5% Conv '07	817315 AL 8	3,092	3,000,000		Shared-Def	1,2,3			
Sepracor Inc	5% Conv '07	817315 AL 8	979	950,000		Shared-Def	2,4,5			
Sepracor Inc	5% Conv '07	817315 AL 8	864	838,000		Shared-Def	1,2,3			
Siebel Sys Inc	5.5% Conv '06	826170 AC 6	36,642	16,500,000		Shared-Def	2,4,5			
Texaco Inc	Com	881694 10 3	939	14,100		Shared-Def	2,3,5	14,100		
Texaco Inc	Com	881694 10 3	53	800		Shared-Def	2,3	800		
Texaco Inc	Com	881694 10 3	280	4,200		Shared-Def	1,2,3	4,200		
Texaco Inc	Com	881694 10 3	60	900		Shared-Def	2,3,5	900		
Titan Corp	Conv Pfd	888266 20 2	5,350	80,000		Shared-Def	2,4,5			80,000
Titan Corp	Conv Pfd	888266 20 2	1,337	20,000		Shared-Def	1,2,3			20,000
Fosco Corp	Com	891490 30 2	3,158	71,700		Shared-Def	2,3,5	71,700		
Fosco Corp	Com	891490 30 2	159	3,600		Shared-Def	2,3	3,600		
Fosco Corp	Com	891490 30 2	881	20,000		Shared-Def	1,2,3	20,000		
Fosco Corp	Com	891490 30 2	207	4,700		Shared-Def	2,3,5	4,700		
Ultramar Diamond Shamrock Corp	Com	904000 10 6	2,698	57,100		Shared-Def	2,3,5	57,100		
Ultramar Diamond Shamrock Corp	Com	904000 10 6	128	2,700		Shared-Def	2,3	2,700		
Ultramar Diamond Shamrock Corp	Com	904000 10 6	751	15,900		Shared-Def	1,2,3	15,900		
Ultramar Diamond Shamrock Corp	Com	904000 10 6	203	4,300		Shared-Def	2,3,5	4,300		
Unitedglobalcom	7% Conv PFD A	913247 10 2	7,719	212,300		Shared-Def	2,4,5			212,300
Unitedglobalcom	7% Conv PFD A	913247 10 2	462	12,700		Shared-Def	2,4,5			12,700



Unitedglobalcom	7% Conv PFD D	913247 20 1	9,700	251,100		Shared-Def	2,4,5			251,100
United States Cellular Corp	0% Conv '15	911684 AA 6	12,098	19,106,000		Shared-Def	2,4,5			
United States Cellular Corp	0% Conv '15	911684 AA 6	3,166	5,000,000		Shared-Def	1,2,3			
United States Cellular Corp	0% Conv '15	911684 AA 6	301	475,000		Shared-Def	2,4,5			
United States Cellular Corp	0% Conv '15	911684 AA 6	265	419,000		Shared-Def	1,2,3			
Venator Group Inc	5.5% Conv '08	922944 AA 1	4,890	4,250,000		Shared-Def	2,4,5			
Venator Group Inc	5.5% Conv '08	922944 AA 1	1,151	1,000,000		Shared-Def	1,2,3			
Vertex Pharmaceuticals Inc	5% Conv '07	92532F AC 4	9,863	11,217,000		Shared-Def	2,4,5			
Vertex Pharmaceuticals Inc	5% Conv '07	92532F AC 4	1,649	1,875,000		Shared-Def	1,2,3			
Vertex Pharmaceuticals Inc	5% Conv '07	92532F AC 4	522	594,000		Shared-Def	2,4,5			
Vertex Pharmaceuticals Inc	5% Conv '07	92532F AC 4	276	314,000		Shared-Def	1,2,3			
Waste Connections Inc	5.5% Conv '06	941053 AA 8	6,866	6,000,000		Shared-Def	2,4,5			
Wendys Fing I	\$2.50 Conv PFD T	950588 20 2	17,362	275,200		Shared-Def	2,4,5			275,200
Wendys Fing I	\$2.50 Conv PFD T	950588 20 2	1,666	26,400		Shared-Def	2,4,5			26,400
Williamette Inds Inc	Com	969133 10 7	3,505	70,800		Shared-Def	2,3,5	70,800		
Williamette Inds Inc	Com	969133 10 7	178	3,600		Shared-Def	2,3	3,600		
Williamette Inds Inc	Com	969133 10 7	990	20,000		Shared-Def	1,2,3	20,000		
Williamette Inds Inc	Com	969133 10 7	277	5,600		Shared-Def	2,3,5	5,600		
XM Satellite Radio Hldgs Inc	8.25% Conv PFD B	983759 20 0	2,394	55,000		Shared-Def	2,4,5			55,000