

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-HR

Initial quarterly Form 13F holdings report filed by institutional managers

Filing Date: **2001-08-03** | Period of Report: **2001-06-30**
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FILER

ICM ASSET MANAGEMENT INC/WA

CIK: **905608** | IRS No.: **911150802** | State of Incorpor.: **WA** | Fiscal Year End: **1231**
Type: **13F-HR** | Act: **34** | File No.: **028-03766** | Film No.: **1696602**

Mailing Address
601 W MAIN AVE
STE 917
SPOKANE WA 99201

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5094553588

FORM 13F

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: ICM Asset Management, Inc.
Address: W. 601 Main Avenue, Suite 600
Spokane WA 99201-0613

Form 13F File Number: 28-03766

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 submission.

Person Signing this Report on Behalf of Reporting Manager:

Name: Robert J. Law
Title: Sr. Vice President
Phone: (509)455-3588

Signature, Place and Date of Signing:

Robert J. Law Spokane, WA 08-02-01
[Signature] [City, State] [Date]

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).)

<Page>

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 0
Form 13F Information Table Entry Total: 171
Form 13F Information Table Value Total: 1,744,956
List of Other Included Managers: NONE

<Page>

<Table> <C> <C>

ICM Asset Management, Inc.
FORM 13F
June 30, 2001

Voting Authority

Name of Issuer Title of class CUSIP Value Shares/ Sh/ Put/ Invstmt Other Managers Sole Shared None
(x\$1000) Prn Amt Prn Call Dscretn

Abaxis Inc	com	002567105	1918	363950	SH	Sole	363950	
Abbott Laboratories	com	002824100	1848	38505	SH	Sole	29905	8600
Adaptec Inc	com	00651F108	5039	506900	SH	Sole	453100	53800
Aerogen Inc	com	007779101	775	115000	SH	Sole	115000	
Agco Corp	com	001084102	38573	4215650	SH	Sole	2717150	1498500
Agilent Technologies Inc	com	00846U101	1005	30920	SH	Sole	21720	9200
Air Products & Chemicals	com	009158106	1260	27550	SH	Sole	21150	6400
Ak Steel Holding Corp	com	001547108	2307	184000	SH	Sole	184000	
Albertsons Inc	com	013104104	1963	65450	SH	Sole	53350	12100
Amedisys Inc	com	023436108	636	106000	SH	Sole	106000	
American Express	com	025816109	350	9025	SH	Sole	8375	650
American Greetings Cl A	com	026375105	11576	1052335	SH	Sole	941650	110685
American Hm Prod Co	com	026609107	464	7900	SH	Sole	7900	
American Intl Group Inc	com	026874107	3810	44816	SH	Sole	37239	7577
Amsouth Bancorp	com	032165102	3006	162600	SH	Sole	162600	
Anheuser Busch Cos Inc	com	035229103	350	8500	SH	Sole	8500	
Applica Incorporated	com	03815A106	16391	2059233	SH	Sole	1325133	734100
Aremissoft Corp	com	040026106	1892	116800	SH	Sole	108400	8400
Astec Industries Inc	com	046224101	1294	75000	SH	Sole	75000	
Atherogenics Inc	com	047439104	636	106000	SH	Sole	106000	
Aura Systems Inc	com	051526101	11292	19259756	SH	Sole	18380781	878975
Auto Data Processing	com	053015103	228	4586	SH	Sole	4586	
BE Aerospace Inc	com	073302101	11861	622600	SH	Sole	312700	309900
BP Plc	com	055622104	1358	27232	SH	Sole	20148	7084
Ball Corp	com	058498106	2911	61200	SH	Sole	61200	
Bank of America Corp	com	060505104	1976	32913	SH	Sole	23710	9203
Baxter Int'l Inc	com	071813109	419	8300	SH	Sole	8300	
Bedford Property Investors	com	076446301	22572	1077425	SH	Sole	691775	385650
Bellsouth Corp	com	079860102	1808	44890	SH	Sole	33740	11150
Bergen Brunswig	com	083739102	7555	393077	SH	Sole	349112	43965
Beverly Enterprises	com	087851309	72014	6730253	SH	Sole	4248928	2481325
Bristol Myers	com	110122108	910	17400	SH	Sole	13250	4150
Building Material Hldg Corp	com	120113105	20959	1378000	SH	Sole	707250	670750
Burlington Resources	com	122014103	387	9728	SH	Sole	9728	
Cabot Corp	com	127055101	42515	1180320	SH	Sole	763070	417250
Caci International Inc - Cl A	com	127190304	6935	147550	SH	Sole	118550	29000
Calgon Carbon Corp	com	129603106	33896	4317981	SH	Sole	2540181	1777800
Casey's General Stores Inc	com	147528103	43585	3352730	SH	Sole	2137380	1215350
Casino Data Systems	com	147583108	4121	447000	SH	Sole	182250	264750
Charming Shoppes	com	161133103	52104	8683941	SH	Sole	5612041	3071900
Chevron Corp	com	166751107	247	2725	SH	Sole	2725	
Cisco Systems	com	17275R102	1515	83254	SH	Sole	66004	17250
Coca Cola Co	com	191216100	266	5910	SH	Sole	4610	1300
Colgate-Palmolive	com	194162103	1173	19885	SH	Sole	14035	5850
Colonial BancGroup Inc	com	195493309	4402	306150	SH	Sole	280550	25600
Compass Bancshares Inc	com	20449H109	5688	214650	SH	Sole	212650	2000
Computer Sciences Corp	com	205363104	991	28650	SH	Sole	21150	7500
Covance Inc	com	222816100	6093	269000	SH	Sole	258850	10150
Creative Bakeries Inc	com	225268101	150	882000	SH	Sole	882000	
Crescent Real Estate Equities	com	225756105	3975	161800	SH	Sole	96800	65000
Cross Media Marketing	com	22754R102	996	600000	SH	Sole	600000	
Crown Cork & Seal Co Inc	com	228255105	3230	861400	SH	Sole	801900	59500
Daisytek Intl Corp	com	234053106	2313	146850	SH	Sole	146850	
Detour Magazine Inc	com	250672102	273	2992000	SH	Sole	2992000	
Duke Energy Corp	com	264399106	320	8200	SH	Sole	6200	2000
Eli Lilly & Co	com	532457108	864	11673	SH	Sole	7173	4500
Elite Logistics	com	28660B107	463	680556	SH	Sole	6880556	
Emerson Elec	com	291011104	1996	33000	SH	Sole	26450	6550
Engelhard Corp	com	292845104	46519	1803775	SH	Sole	1162675	641100
Exxon Mobil Corp	com	30231G102	874	10001	SH	Sole	9292	709
Fairchild Semicon Intl-Cl A	com	303726103	1386	60250	SH	Sole	58850	1400
Fannie Mae	com	313586109	3250	38170	SH	Sole	29420	8750
Federated Depart Stores	com	31410H101	878	20650	SH	Sole	12750	7900
First Industrial Rlty-REIT	com	32054K103	5949	185100	SH	Sole	90250	94850
First State Bancorporation	com	336453105	291	15000	SH	Sole	15000	
Flow Int'l Inc	com	343468104	16110	1491650	SH	Sole	827700	663950
Forest Oil Corp	com	346091705	234	8362	SH	Sole	7712	650
Gannett Co	com	364730101	1914	29050	SH	Sole	24650	4400
Gaylord Entertainment Cl A	com	367905106	12741	442400	SH	Sole	199900	242500
General Electric	com	369604103	2246	46082	SH	Sole	42617	3465
Goodrich Corporation	com	382388106	2474	65150	SH	Sole	63800	1350
Grant Prideco Inc	com	38821G101	514	29400	SH	Sole	27550	1850
Grey Wolf Inc	com	397888108	5757	1439250	SH	Sole	1012750	426500
HS Resources Inc	com	404297103	8009	123600	SH	Sole	61500	62100
Halliburton Co	com	406216101	1474	41400	SH	Sole	31800	9600
Harsco Corp	com	415864107	2453	90400	SH	Sole	85900	4500
Hasbro Inc	com	418056107	5413	374625	SH	Sole	355250	19375
Hewlett-Packard	com	428236103	1271	44448	SH	Sole	35248	9200
Hexcel Corp	com	428291108	8182	641750	SH	Sole	611750	30000
Hologic Inc	com	436440101	3669	539600	SH	Sole	392100	147500
IL Tool Works Inc	com	452308109	418	6600	SH	Sole	6400	200
IMC Global Inc	com	449669100	7939	778300	SH	Sole	731650	46650
Ingram Micro Inc Cl A	com	457153104	15639	1079300	SH	Sole	567950	511350

Input/Output Inc	com	457652105	33999	2677081	SH	Sole	1838556	838525
Insight Health Services Corp	com	45766Q101	2110	119200	SH	Sole	119200	
Int'l Rectifier Corp	com	460254105	10310	302356	SH	Sole	167906	134450
Intel Corp	com	458140100	2403	82160	SH	Sole	69610	12550
Interface Inc	com	458665106	36314	4841923	SH	Sole	3028673	1813250
John H Harland Co	com	412693103	52108	2236392	SH	Sole	1430367	806025
Johnson & Johnson	com	478160104	1544	30890	SH	Sole	28990	1900
K2 Inc	com	482732104	19597	1714548	SH	Sole	1028498	686050
Keycorp	com	493267108	288	11048	SH	Sole	11048	
Keystone Automotive Inds Inc	com	49338N109	4692	392600	SH	Sole	392600	
LabOne Inc New	com	50540L105	1964	290975	SH	Sole	186150	104825
Lion Inc	com	53620L102	110	1764000	SH	Sole	1764000	
Loral Space & Communications	com	G56462107	11681	4171700	SH	Sole	2307300	1864400
Louisiana Pacific Corp	com	546347105	32376	2760100	SH	Sole	2032550	727550
MDU Resources Group Inc	com	552690109	316	10000	SH	Sole	10000	
MN Mining & Mfg	com	604059105	628	5500	SH	Sole	5500	
Magnetek Inc.	com	559424106	29344	2347497	SH	Sole	1335347	1012150
Mandalay Resort Group	com	562567107	28480	1039400	SH	Sole	530850	508550
Manor Care Inc	com	564055101	56640	1783934	SH	Sole	994750	789184
Marine Drilling Co Inc	com	568240204	6667	348850	SH	Sole	182450	166400
Material Sciences Corp	com	576674105	3941	398850	SH	Sole	398850	
McDermott Int'l Inc	com	580037109	36948	3171519	SH	Sole	2033019	1138500
McDonalds Corp	com	580135101	1634	60395	SH	Sole	46395	14000
Medtronic Inc	com	585055106	2641	57400	SH	Sole	46150	11250
Merck & Co	com	589331107	1985	31063	SH	Sole	25013	6050
Michaels Stores	com	594087108	36589	892418	SH	Sole	535268	357150
Microsoft	com	594918104	371	5080	SH	Sole	5080	
Milacron Inc	com	598709103	29126	1858700	SH	Sole	1165800	692900
Motorola Inc	com	620076109	1267	76505	SH	Sole	54505	22000
National-Oilwell Inc	com	637071101	8692	324316	SH	Sole	164878	159438
Navidec Inc	com	63934q101	26	25000	SH	Sole	25000	
Nicor Inc	com	654086107	725	18600	SH	Sole	9100	9500
Nisource Inc	com	65473P105	1260	46105	SH	Sole	34105	12000
Noble Affiliates Inc	com	654894104	553	15650	SH	Sole	9150	6500
Nortel Networks Corp	com	656568102	919	101808	SH	Sole	62358	39450
Office Depot Inc	com	676220106	33952	3270950	SH	Sole	1802450	1468500
Officemax Inc	com	67622M108	7941	2152100	SH	Sole	1734600	417500
OmniCare Inc	com	681904108	38728	1917250	SH	Sole	1125150	792100
Open Text Corp	com	683715106	17642	751700	SH	Sole	351500	400200
Oracle Corp	com	68389X105	2308	121486	SH	Sole	99686	21800
Outback Steakhouse Inc	com	689899102	25497	885325	SH	Sole	379475	505850
Pactiv Corporation	com	695257105	48484	3618175	SH	Sole	2331225	1286950
Paxar Corp	com	704227107	10202	708500	SH	Sole	677000	31500
Pennzoil Co	com	709323109	34483	3078796	SH	Sole	2035670	1043126
Pepsico	com	713448108	2215	50110	SH	Sole	41610	8500
Pfizer Inc	com	717081103	263	6561	SH	Sole	6211	350
Photronics Inc.	com	719405102	2951	115000	SH	Sole	42950	72050
Polyone Corporation	com	73179P106	28639	2751150	SH	Sole	1794600	956550
Precision Castparts	com	740189105	15720	420093	SH	Sole	263143	156950
Procter & Gamble Co	com	742718109	2187	34280	SH	Sole	28330	5950
RTI Int'l Metals	com	74973W107	32647	2140786	SH	Sole	1223386	917400
Recoton Corp	com	756268108	534	30800	SH	Sole	30800	
Regions Financial Corp	com	7589940100	1600	50000	SH	Sole	50000	
Regis Corp	com	758932107	49150	2341600	SH	Sole	1392600	949000
Ross Stores Inc	com	778296103	5401	225500	SH	Sole	225500	
SBC Communications	com	78387G103	672	16771	SH	Sole	8771	8000
SVI Solutions, Inc	com	784872301	3673	4452014	SH	Sole	4452014	
Sara Lee Corp	com	803111103	816	43100	SH	Sole	30600	12500
Schlumberger ltd	com	806857108	590	11200	SH	Sole	11000	200
Sepragen Corp- Class A	com	817316101	173	641667	SH	Sole	641667	
Sherwin-Williams Co	com	824348106	248	11150	SH	Sole	11150	
Shurgard Storage Ctr-REIT	com	82567D104	36676	1173625	SH	Sole	723175	450450
Soligen Technologies Inc.	com	83423G109	147	1800086	SH	Sole	1800086	
Sonosite Inc	com	83568G104	21079	1086527	SH	Sole	743563	342964
Sovereign Bancorp Inc	com	845905108	28891	2222385	SH	Sole	1451900	770485
Steris Corp	com	859152100	26949	1344100	SH	Sole	837650	506450
Storage Technology Corp	com	862111200	1472	107000	SH	Sole	107000	
Structural Dynamics Research	com	863555108	19612	800500	SH	Sole	418250	382250
Superior Energy Services Inc	com	868157108	23822	3015500	SH	Sole	2010200	1005300
Systems & Computer Tech Corp	com	871873105	26120	2886150	SH	Sole	1958150	928000
Terex Corp	com	880779103	51716	2439425	SH	Sole	1553225	886200
Texaco Inc	com	881694103	1761	26417	SH	Sole	20917	5500
Titanium Metals Corp	com	888339108	21369	2136863	SH	Sole	1248163	888700
Toys 'R' Us	com	892335100	264	10650	SH	Sole	10300	350
Tyco International Ltd	com	902124106	1932	35435	SH	Sole	25785	9650
U.S. Wireless Corporation	com	90339C106	741	254550	SH	Sole	254550	
US Bancorp-New	com	902973304	280	12278	SH	Sole	9980	2298
Unifi Inc	com	904677101	331	39000	SH	Sole	39000	
Universal Forest Products	com	913543104	3874	172200	SH	Sole	168850	3350
UtiliCorp United Inc	com	918005109	205	6700	SH	Sole	6700	
Verizon Communications	com	92343V104	2653	49587	SH	Sole	38937	10650
Vishay Intertechnology	com	928298108	3179	138239	SH	Sole	52939	85300
Vivus Inc	com	928551100	404	130400	SH	Sole	130400	
Wal-Mart Stores Inc	com	931142103	1927	39496	SH	Sole	30896	8600
Washington Mutual Inc	com	939322103	1449	38598	SH	Sole	29348	9250

Wellman Inc	com	949702104	18018	1006600 SH	Sole	508050	498550
Wells Fargo Company	com	949746101	271	5843 SH	Sole	5843	
Williams Co	com	969457100	250	7600 SH	Sole	7600	
Worldbid Corporation	com	98156R106	132	600000 SH	Sole	600000	

</Table>