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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).)

FORM 13F  
SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 0  
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Form 13F Information Table Entry Total: 52  
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Form 13F Information Table Value Total: \$ 17,968  
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(thousands)

List of Other Included Managers:

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. NONE

| COLUMN 1                    | COLUMN 2        | COLUMN 3  | COLUMN 4        | COLUMN 5        | COLUMN 6 | COLUMN 7                |
|-----------------------------|-----------------|-----------|-----------------|-----------------|----------|-------------------------|
| NAME OF ISSUER              | TITLE OF CLASS  | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SH/PRN   | PUT/ CALL INVEST DISCRE |
| AMERICAN TOWER CORP         | CL A            | 029912201 | 1               | 50              | SH       |                         |
| AMERISOURCEBERGEN CORP      | COM             | 03073E105 | 3,188           | 89,400          | SH       | CALL                    |
| AMERISOURCEBERGEN CORP      | COM             | 03073E105 | 1,662           | 46,600          | SH       | PUT                     |
| ARENA RESOURCES INC         | COM             | 040049108 | 6               | 225             | SH       |                         |
| ATS MED INC                 | NOTE 6.000%10/1 | 002083AB9 | 1,435           | 2,000,000       | PRN      |                         |
| BARCLAYS BANK PLC           | ADR PFD SR 5    | 06739H362 | 907             | 60,400          | SH       |                         |
| BIOMARIN PHARMACEUTICAL INC | COM             | 09061G101 | 2               | 100             | SH       |                         |
| CHICOS FAS INC              | COM             | 168615102 | 0               | 5               | SH       |                         |
| CTRIIP COM INTL LTD         | ADR             | 22943F100 | 119             | 5,000           | SH       |                         |
| D & E COMMUNICATIONS INC    | COM             | 232860106 | 1               | 200             | SH       |                         |
| DIGITAL RLTY TR INC         | COM             | 253868103 | 2               | 50              | SH       |                         |
| ENPRO INDS INC              | DBC 3.937%10/1  | 29355XAB3 | 77              | 100,000         | PRN      |                         |
| F5 NETWORKS INC             | COM             | 315616102 | 2               | 91              | SH       |                         |
| FGX INTERNATIONAL HLDGS LTD | ORD SHS         | G3396L102 | 26              | 1,925           | SH       |                         |
| FISERV INC                  | COM             | 337738108 | 2               | 50              | SH       |                         |
| FOCUS MEDIA HLDG LTD        | SPONSORED ADR   | 34415V109 | 136             | 15,000          | SH       |                         |

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|                              |           |            |           |       |           |     |     |
|------------------------------|-----------|------------|-----------|-------|-----------|-----|-----|
| GAMESTOP CORP NEW            | CL A      |            | 36467W109 | 1     | 50        | SH  |     |
| GREATBATCH INC               | SDCV      | 2.250% 6/1 | 39153LAB2 | 2,834 | 3,305,000 | PRN |     |
| HATTERAS FINL CORP           | COM       |            | 41902R103 | 5     | 200       | SH  |     |
| IHS INC                      | CL A      |            | 451734107 | 2     | 50        | SH  |     |
| JA SOLAR HOLDINGS CO LTD     | SPON ADR  |            | 466090107 | 87    | 20,000    | SH  |     |
| L-3 COMMUNICATIONS HLDGS INC | COM       |            | 502424104 | 35    | 475       | SH  |     |
| LAWSON SOFTWARE INC NEW      | NOTE      | 2.500% 4/1 | 52078PAA0 | 205   | 265,000   | PRN |     |
| LINCOLN ELEC HLDGS INC       | COM       |            | 533900106 | 3     | 50        | SH  |     |
| MAGMA DESIGN AUTOMATION      | COM       |            | 559181102 | 20    | 20,000    | SH  | PUT |
| MAGMA DESIGN AUTOMATION      | NOTE      | 2.000% 5/1 | 559181AC6 | 1,639 | 2,869,000 | PRN |     |
| MARINER ENERGY INC           | COM       |            | 56845T305 | 7     | 700       | SH  |     |
| MCAFEE INC                   | COM       |            | 579064106 | 36    | 1,050     | SH  |     |
| MWI VETERINARY SUPPLY INC    | COM       |            | 55402X105 | 3     | 100       | SH  |     |
| NEW YORK CMNTY BANCORP INC   | COM       |            | 649445103 | 40    | 3,325     | SH  |     |
| NYSE EURONEXT                | COM       |            | 629491101 | 1,741 | 63,578    | SH  |     |
| O REILLY AUTOMOTIVE INC      | COM       |            | 686091109 | 12    | 400       | SH  |     |
| O2MICRO INTERNATIONAL LTD    | SPONS ADR |            | 67107W100 | 1     | 500       | SH  |     |
| OLD DOMINION FGHT LINES INC  | COM       |            | 679580100 | 9     | 300       | SH  |     |
| ON SEMICONDUCTOR CORP        | COM       |            | 682189105 | 36    | 10,532    | SH  |     |
| OSI PHARMACEUTICALS INC      | NOTE      | 2.000%12/1 | 671040AF0 | 339   | 250,000   | PRN |     |

| COLUMN 1                     | COLUMN 2       | COLUMN 3  | COLUMN 4        | COLUMN 5        | COLUMN 6  |
|------------------------------|----------------|-----------|-----------------|-----------------|-----------|
| NAME OF ISSUER               | TITLE OF CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | PUT/ CALL |
| PATTERSON COMPANIES INC      | COM            | 703395103 | 469             | 25,000          | SH PUT    |
| PATTERSON COMPANIES INC      | COM            | 703395103 | 469             | 25,000          | SH        |
| PHARMERICA CORP              | COM            | 71714F104 | 1,758           | 112,200         | SH CALL   |
| PHARMERICA CORP              | COM            | 71714F104 | 235             | 15,000          | SH PUT    |
| PHARMERICA CORP              | COM            | 71714F104 | 1               | 45              | SH        |
| POWERWAVE TECHNOLOGIES INC   | COM            | 739363109 | 16              | 32,500          | SH        |
| PSYCHIATRIC SOLUTIONS INC    | COM            | 74439H108 | 1               | 50              | SH        |
| ROYAL BK SCOTLAND GROUP PLC  | ADR PEF SHS R  | 780097747 | 120             | 15,000          | SH        |
| SANDISK CORP                 | COM            | 80004C101 | 96              | 10,000          | SH        |
| SIGNATURE BK NEW YORK N Y    | COM            | 82669G104 | 32              | 1,125           | SH        |
| SIRIUS XM RADIO INC          | COM            | 82967N108 | 8               | 68,600          | SH CALL   |
| SOLERA HOLDINGS INC          | COM            | 83421A104 | 37              | 1,550           | SH        |
| SPDR GOLD TRUST              | GOLD SHS       | 78463V107 | 35              | 400             | SH        |
| SUPERTEX INC                 | COM            | 868532102 | 34              | 1,403           | SH        |
| THERMO FISHER SCIENTIFIC INC | COM            | 883556102 | 12              | 350             | SH        |
| YAHOO INC                    | COM            | 984332106 | 24              | 2,000           | SH CALL   |