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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

Form 13F Information Table Entry Total: 138

Form 13F Information Table Value Total: \$ 83,895
(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 INVESTMENT DISCRETION MA |
| ADTRAN INC | COM | 00738A106 | 58 | 3,000 | SH | |
| ALNYLAM PHARMACEUTICALS INC | COM | 02043Q107 | 4 | 150 | SH | |
| AMERICAN PUBLIC EDUCATION IN | COM | 02913V103 | 2 | 48 | SH | |
| AMERICAN TOWER CORP | CL A | 029912201 | 18 | 500 | SH | |
| AMERIGROUP CORP | NOTE 2.000% 5/1 | 03073TAB8 | 1,935 | 2,400,000 | PRN | |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 1,694 | 45,000 | SH | CALL |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 10,839 | 287,900 | SH | PUT |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 2,767 | 73,500 | SH | |
| AMGEN INC | COM | 031162100 | 296 | 5,000 | SH | CALL |
| AMGEN INC | COM | 031162100 | 2,371 | 40,000 | SH | PUT |
| AMGEN INC | COM | 031162100 | 18 | 300 | SH | |
| AMR CORP | COM | 001765106 | 518 | 52,700 | SH | PUT |
| ANNALY CAP MGMT INC | COM | 035710409 | 21 | 1,575 | SH | |
| ARENA PHARMACEUTICALS INC | COM | 040047102 | 2 | 400 | SH | |
| ARRIS GROUP INC | NOTE 2.000%11/1 | 04269QAC4 | 1,784 | 2,500,000 | PRN | |
| ATLAS AIR WORLDWIDE HLDGS IN | COM NEW | 049164205 | 24 | 600 | SH | |
| ATLAS AMER INC | COM | 049167109 | 9 | 250 | SH | |
| ATS MED INC | NOTE 6.000%10/1 | 002083AB9 | 2,715 | 3,000,000 | PRN | |
| AUXILIUM PHARMACEUTICALS INC | COM | 05334D107 | 6 | 200 | SH | |
| BARRETT BILL CORP | COM | 06846N104 | 3 | 100 | SH | |
| BARRETT BILL CORP | NOTE 5.000% 3/1 | 06846NAA2 | 336 | 375,000 | PRN | |
| BAXTER INTL INC | COM | 071813109 | 88 | 1,335 | SH | |
| BEACON ROOFING SUPPLY INC | COM | 073685109 | 11 | 702 | SH | |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 15 | 575 | SH | |
| BLACKROCK DEFINED OPPRTY CR | COM | 09255Q105 | 10 | 1,000 | SH | |
| CAMECO CORP | COM | 13321L108 | 65 | 2,900 | SH | |

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|------------------------------|----------------|------------|-----------|-------|-----------|---------|
| CB RICHARD ELLIS GROUP INC | CL A | | 12497T101 | 872 | 65,200 | SH |
| CEPHEID | COM | | 15670R107 | 981 | 70,900 | SH |
| CHESAPEAKE ENERGY CORP | NOTE | 2.750%11/1 | 165167BW6 | 1,030 | 1,000,000 | PRN |
| CHILDRENS PL RETAIL STORES I | COM | | 168905107 | 17 | 500 | SH |
| CHINA GREENTECH CORP LTD | ADR | | 16938P107 | 10 | 5,800 | SH |
| CHURCH & DWIGHT INC | COM | | 171340102 | 12 | 200 | SH |
| CIENA CORP | NOTE | 0.250% 5/0 | 171779AB7 | 595 | 1,000,000 | PRN |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | | 192446102 | 42 | 1,825 | SH |
| COMPASS MINERALS INTL INC | COM | | 20451N101 | 9 | 175 | SH |
| CONTINENTAL AIRLS INC | CL B | | 210795308 | 1,668 | 100,000 | SH PUT |
| CUTERA INC | COM | | 232109108 | 39 | 3,700 | SH |
| CYBERONICS INC | COM | | 23251P102 | 903 | 53,100 | SH |
| DIODES INC | COM | | 254543101 | 4 | 200 | SH |
| DIODES INC | NOTE | 2.250%10/0 | 254543AA9 | 3,420 | 4,500,000 | PRN |
| DOLAN MEDIA CO | COM | | 25659P402 | 25 | 2,469 | SH |
| DOLBY LABORATORIES INC | COM | | 25659T107 | 880 | 25,000 | SH |
| DOLLAR FINL CORP | NOTE | 2.875% 6/3 | 256664AB9 | 2,044 | 3,000,000 | PRN |
| EARTHLINK INC | NOTE | 3.250%11/1 | 270321AA0 | 1,794 | 1,675,000 | PRN |
| ENDURANCE SPECIALTY HLDGS LT | SHS | | G30397106 | 468 | 15,140 | SH |
| ENERGY CONVERSION DEVICES IN | NOTE | 3.000% 6/1 | 292659AA7 | 1,171 | 1,400,000 | PRN |
| ENPRO INDS INC | DBCV | 3.937%10/1 | 29355XAB3 | 129 | 100,000 | PRN |
| EQUITABLE RES INC | COM | | 294549100 | 7 | 200 | SH |
| GAMESTOP CORP NEW | CL A | | 36467W109 | 15 | 425 | SH |
| GAP INC DEL | COM | | 364760108 | 116 | 6,500 | SH |
| GENENTECH INC | COM NEW | | 368710406 | 266 | 3,000 | SH |
| GREATBATCH INC | SDCV | 2.250% 6/1 | 39153LAB2 | 2,830 | 3,305,000 | PRN |
| GUESS INC | COM | | 401617105 | 6,200 | 178,200 | SH CALL |
| GUESS INC | COM | | 401617105 | 7,525 | 216,300 | SH PUT |
| GUESS INC | COM | | 401617105 | 2,018 | 58,000 | SH |
| HALLMARK FINL SVCS INC | EC COM NEW | | 40624Q203 | 1 | 107 | SH |
| HANESBRANDS INC | COM | | 410345102 | 20 | 925 | SH |
| HARMONIC INC | COM | | 413160102 | 18 | 2,148 | SH |
| HERSHEY CO | COM | | 427866108 | 138 | 3,500 | SH CALL |
| HHGREGG INC | COM | | 42833L108 | 34 | 3,500 | SH |
| HSBC HLDGS PLC | ADR A | 1/40PF A | 404280604 | 100 | 5,700 | SH |
| HUMAN GENOME SCIENCES INC | COM | | 444903108 | 1 | 100 | SH |
| HUNTSMAN CORP | COM | | 447011107 | 265 | 21,000 | SH CALL |
| HUNTSMAN CORP | COM | | 447011107 | 1,642 | 130,300 | SH PUT |
| HUNTSMAN CORP | COM | | 447011107 | 1,310 | 104,000 | SH |
| ICONIX BRAND GROUP INC | NOTE | 1.875% 6/3 | 451055AB3 | 1,493 | 2,000,000 | PRN |
| IHS INC | CL A | | 451734107 | 7 | 150 | SH |
| INTERACTIVE DATA CORP | COM | | 45840J107 | 23 | 900 | SH |
| INVERNESS MED INNOVATIONS IN | COM | | 46126P106 | 150 | 5,000 | SH PUT |
| INVERNESS MED INNOVATIONS IN | COM | | 46126P106 | 105 | 3,500 | SH |
| ISHARES TR | RUSSELL 2000 | | 464287655 | 680 | 10,000 | SH PUT |
| ISHARES TR | RUSSELL MCP GR | | 464287481 | 57 | 1,325 | SH |
| ITC HLDGS CORP | COM | | 465685105 | 13 | 250 | SH |
| J CREW GROUP INC | COM | | 46612H402 | 86 | 3,000 | SH CALL |
| J CREW GROUP INC | COM | | 46612H402 | 171 | 6,000 | SH |
| JA SOLAR HOLDINGS CO LTD | NOTE | 4.500% 5/1 | 466090AA5 | 254 | 350,000 | PRN |
| LABORATORY CORP AMER HLDGS | COM NEW | | 50540R409 | 7 | 100 | SH |
| LIMITED BRANDS INC | COM | | 532716107 | 130 | 7,500 | SH |
| LOGITECH INTL S A | SHS | | H50430232 | 9 | 375 | SH |
| LUMBER LIQUIDATORS INC | COM | | 55003Q103 | 63 | 5,000 | SH |
| MACROVISION SOLUTIONS CORP | COM | | 55611C108 | 77 | 5,000 | SH |
| MAGMA DESIGN AUTOMATION | COM | | 559181102 | 221 | 55,000 | SH PUT |

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|------------------------------|-----------|------------|-----------|-------|-----------|---------|
| MAGMA DESIGN AUTOMATION | COM | | 559181102 | 137 | 34,200 | SH |
| MAGMA DESIGN AUTOMATION | NOTE | 2.000% 5/1 | 559181AC6 | 2,223 | 2,869,000 | PRN |
| MARCHEX INC | CL B | | 56624R108 | 217 | 21,096 | SH |
| MASIMO CORP | COM | | 574795100 | 11 | 300 | SH |
| MEDAREX INC | COM | | 583916101 | 1 | 100 | SH |
| MERRILL LYNCH & CO INC | COM | | 590188108 | 51 | 2,000 | SH PUT |
| MICREL INC | COM | | 594793101 | 45 | 5,000 | SH |
| MONOLITHIC PWR SYS INC | COM | | 609839105 | 635 | 36,569 | SH |
| NANOSPHERE INC | COM | | 63009F105 | 1 | 62 | SH |
| NETEASE COM INC | SPONSORED | ADR | 64110W102 | 5 | 200 | SH |
| NETFLIX INC | COM | | 64110L106 | 198 | 6,400 | SH |
| | | | | | | |
| NORTHWESTERN CORP | COM NEW | | 668074305 | 8 | 300 | SH |
| NPS PHARMACEUTICALS INC | COM | | 62936P103 | 2 | 300 | SH |
| NYSE EURONEXT | COM | | 629491101 | 2,172 | 55,440 | SH |
| O2MICRO INTERNATIONAL LTD | SPONS | ADR | 67107W100 | 9 | 2,410 | SH |
| OCEANEERING INTL INC | COM | | 675232102 | 7 | 125 | SH |
| ODYSSEY HEALTHCARE INC | COM | | 67611V101 | 711 | 70,000 | SH CALL |
| OIL STS INTL INC | COM | | 678026105 | 10 | 275 | SH |
| OSI PHARMACEUTICALS INC | NOTE | 2.000%12/1 | 671040AF0 | 429 | 250,000 | PRN |
| OSIRIS THERAPEUTICS INC | COM | | 68827R108 | 2 | 100 | SH |
| OXFORD INDS INC | COM | | 691497309 | 744 | 28,800 | SH |
| PENN VA CORP | NOTE | 4.500%11/1 | 707882AA4 | 161 | 140,000 | PRN |
| PETROCHINA CO LTD | SPONSORED | ADR | 71646E100 | 616 | 6,000 | SH |
| PFIZER INC | COM | | 717081103 | 129 | 7,000 | SH CALL |
| PHARMERICA CORP | COM | | 71714F104 | 2,501 | 111,200 | SH CALL |
| QUANEX BUILDING PRODUCTS COR | COM | | 747619104 | 6 | 400 | SH |
| QUESTCOR PHARMACEUTICALS INC | COM | | 74835Y101 | 1 | 100 | SH |
| QUIKSILVER INC | COM | | 74838C106 | 13 | 2,200 | SH |
| RANGE RES CORP | COM | | 75281A109 | 429 | 10,000 | SH CALL |
| RANGE RES CORP | COM | | 75281A109 | 429 | 10,000 | SH PUT |
| RED HAT INC | COM | | 756577102 | 301 | 20,000 | SH PUT |
| RED HAT INC | COM | | 756577102 | 226 | 15,000 | SH |
| RED HAT INC | DBC | 0.500% 1/1 | 756577AB8 | 320 | 330,000 | PRN |
| ROYAL BK SCOTLAND GROUP PLC | ADR | PFD SER P | 780097762 | 38 | 4,500 | SH |
| SALIX PHARMACEUTICALS INC | COM | | 795435106 | 129 | 20,050 | SH |
| SANGAMO BIOSCIENCES INC | COM | | 800677106 | 1 | 100 | SH |
| SELECT SECTOR SPDR TR | SBI | INT-FINL | 81369Y605 | 219 | 11,000 | SH CALL |
| SELECT SECTOR SPDR TR | SBI | INT-FINL | 81369Y605 | 796 | 40,000 | SH PUT |
| SELECT SECTOR SPDR TR | SBI | INT-FINL | 81369Y605 | 298 | 15,000 | SH |
| SOLERA HOLDINGS INC | COM | | 83421A104 | 7 | 250 | SH |
| STAAR SURGICAL CO | COM | PAR \$0.01 | 852312305 | 135 | 30,000 | SH |
| STARENT NETWORKS CORP | COM | | 85528P108 | 28 | 2,168 | SH |
| STERICYCLE INC | COM | | 858912108 | 24 | 400 | SH |
| STRATASYS INC | COM | | 862685104 | 1 | 51 | SH |
| SYBASE INC | COM | | 871130100 | 9 | 300 | SH |
| SYNTA PHARMACEUTICALS CORP | COM | | 87162T206 | 1 | 100 | SH |
| TOWER GROUP INC | COM | | 891777104 | 2 | 100 | SH |
| TRANS1 INC | COM | | 89385X105 | 4 | 375 | SH |
| ULTRA CLEAN HLDGS INC | COM | | 90385V107 | 7 | 1,481 | SH |
| VITAL IMAGES INC | COM | | 92846N104 | 3 | 200 | SH |
| VOLCANO CORPORATION | COM | | 928645100 | 3 | 182 | SH |
| WEST PHARMACEUTICAL SVSC INC | COM | | 955306105 | 96 | 1,975 | SH |
| WISCONSIN ENERGY CORP | COM | | 976657106 | 4 | 100 | SH |
| YAHOO INC | COM | | 984332106 | 121 | 7,000 | SH CALL |
| YINGLI GREEN ENERGY HLDG CO | ADR | | 98584B103 | 27 | 2,457 | SH |
| YINGLI GREEN ENERGY HLDG CO | NOTE | 12/1 | 98584BAA1 | 1,418 | 1,750,000 | PRN |

