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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: 41

Form 13F Information Table Value Total: \$16,854
(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 | |
|-----------------------------|-----------------|-----------|--------------------|--------------------|------------------------|----------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/PRN PUT/ CALL | INVESTME DISCRETI |
| AIRTRAN HLDGS INC | NOTE 7.000% 7/0 | 00949PAB4 | 3,820 | 4,000,000 | PRN | |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 2 | 39 | SH | |
| AMERICAN ITALIAN PASTA CO | CL A | 027070101 | 3 | 100 | SH | |
| AMERICAN MED SYS HLDGS INC | NOTE 3.250% 7/0 | 02744MAA6 | 482 | 500,000 | PRN | |
| APOGEE ENTERPRISES INC | COM | 037598109 | 1 | 100 | SH | |
| ARYX THERAPEUTICS INC | COM | 043387109 | 1 | 200 | SH | |
| ATMI INC | COM | 00207R101 | 6 | 400 | SH | |
| BIOFORM MEDICAL INC | COM | 09065G107 | 7 | 3,181 | SH | |
| CADENCE DESIGN SYSTEM INC | NOTE 1.500%12/1 | 127387AF5 | 1,650 | 2,500,000 | PRN | |
| CANADIAN SOLAR INC | COM | 136635109 | 1 | 100 | SH | |
| CERNER CORP | COM | 156782104 | 393 | 6,305 | SH | |
| CHATTEM INC | COM | 162456107 | 1 | 10 | SH | |
| CIGNA CORP | COM | 125509109 | 9 | 357 | SH | |
| CRAY INC | NOTE 3.000%12/0 | 225223AB2 | 23 | 23,000 | PRN | |
| DEXCOM INC | COM | 252131107 | 1 | 147 | SH | |
| EPICOR SOFTWARE CORP | NOTE 2.375% 5/1 | 29426LAA6 | 806 | 1,194,000 | PRN | |
| EV3 INC | COM | 26928A200 | 3 | 287 | SH | |
| FLOWSERVE CORP | COM | 34354P105 | 14 | 200 | SH | |
| HOLOGIC INC | FRNT 2.000%12/1 | 436440AA9 | 598 | 842,000 | PRN | |
| INTEL CORP | COM | 458140100 | 118 | 7,100 | SH | |
| JONES APPAREL GROUP INC | COM | 480074103 | 1 | 58 | SH | |
| KING PHARMACEUTICALS INC | COM | 495582108 | 1 | 65 | SH | |
| MACROVISION SOLUTIONS CORP | COM | 55611C108 | 462 | 21,200 | SH | |
| MAGMA DESIGN AUTOMATION | NOTE 2.000% 5/1 | 559181AC6 | 1,790 | 2,869,000 | PRN | |
| MASIMO CORP | COM | 574795100 | 1 | 33 | SH | |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 5 | 200 | SH | |

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|------------------------------|------|-------------|-----------|-------|-----------|-----|
| NANOSPHERE INC | COM | | 63009F105 | 7 | 1,361 | SH |
| NEW YORK & CO INC | COM | | 649295102 | 494 | 160,025 | SH |
| NORDSTROM INC | COM | | 655664100 | 1 | 33 | SH |
| NYSE EURONEXT | COM | | 629491101 | 1,733 | 63,578 | SH |
| OMNICELL INC | COM | | 68213N109 | 1 | 97 | SH |
| PENN VA CORP | NOTE | 4.500% 11/1 | 707882AA4 | 107 | 130,000 | PRN |
| PHARMACEUTICAL RES INC | NOTE | 2.875% 9/3 | 717125AC2 | 1,436 | 1,500,000 | PRN |
| POWER INTEGRATIONS INC | COM | | 739276103 | 70 | 2,937 | SH |
| SHUTTERFLY INC | COM | | 82568P304 | 18 | 1,307 | SH |
| SINCLAIR BROADCAST GROUP INC | NOTE | 4.875% 7/1 | 829226AU3 | 529 | 750,000 | PRN |
| SUNPOWER CORP | DBCV | 0.750% 8/0 | 867652AB5 | 2,139 | 2,350,000 | PRN |
| TJX COS INC NEW | COM | | 872540109 | 1 | 37 | SH |
| VITAL IMAGES INC | COM | | 92846N104 | 1 | 100 | SH |
| WORLD ACCEP CORP DEL | COM | | 981419104 | 2 | 100 | SH |
| WRIGHT MED GROUP INC | COM | | 98235T107 | 116 | 7,125 | SH |