

Edgar Filing: TEXAS CAPITAL BANCSHARES INC/TX - Form 13F-HR

TEXAS CAPITAL BANCSHARES INC/TX  
Form 13F-HR  
October 30, 2006

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, D.C. 20549

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: 9/30/06

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: Texas Capital Bancshares  
Address: 2100 McKinney Ave, Ste 1400  
Dallas, TX 75201  
Attn: Dave Folz

Form 13F File Number: 28- \_\_\_\_\_

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 form.

Person Signing this Report on Behalf of Reporting Manager:

Name: David Folz  
Title: Executive Vice President  
Phone: 214-932-6625

Signature, Place, and Date of Signing:

|                |               |        |
|----------------|---------------|--------|
| /s/ David Folz | Dallas, TX    |        |
| -----          | [City, State] | -----  |
| [Signature]    |               | [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).)

List of Other Managers Reporting for this Manager:

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[If there are no entries in this list, omit this section.]

Form 13F File Number      Name

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## FORM 13F

### SUMMARY PAGE

Report Summary:

Number of Other Included Managers:

Form 13F Information Table Entry Total:

Form 13F Information Table Value Total:

(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.

[If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

No.      Form 13F File Number      Name

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BANK NO. 781      TEXAS CAPITAL BANK, DALLAS, TX      SCHEDULE 13F WORKSHEET AS OF 09/30/2006      PAGE 1

BELOW IS A LIST OF THE EQUITY SECURITIES THAT YOU HAVE FLAGGED ON YOUR AUTO-TRUST FILES AS "13 F INVESTMENT DISCRETION" OF SOLE OR SHARED. SECURITIES ARE LISTED BY SECURITY TYPE AND IN CUSIP NUMBER ORDER WITHIN EACH SECURITY TYPE. SECURITY POSITION WITH AN INVESTMENT DISCRETION OF NONE, AND SECURITY TYPES 01-06, 12, 15, 16, 18-22, 25-27 AND 34-37 ARE NOT INCLUDED IN THIS REPORT.

### FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE<br>(X\$1000) | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>DSCRETN | OTH<br>MANAG |
|----------------|----------------|-------|--------------------|--------------------|------------|--------------|--------------------|--------------|
| -----          | -----          | ----- | -----              | -----              | ---        | ----         | -----              | -----        |

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|                           |               |           |       |         |     |      |
|---------------------------|---------------|-----------|-------|---------|-----|------|
| ACE LTD                   | ORD           | G0070K103 | 302   | 5530    | SH  | SOLE |
| AMDOCS LTD                | ORD           | G02602103 | 481   | 12150   | SH  | SOLE |
| ASA BERMUDA LIMITED       | COM           | G3156P103 | 33    | 591     | SH  | SOLE |
| FOSTER WHEELER LTD        | SHS NEW       | G36535139 | 68    | 1775    | SH  | SOLE |
| SEAGATE TECHNOLOGY        | SHS           | G7945J104 | 232   | 10050   | SH  | SOLE |
| TRANSOCEAN INC            | ORD           | G90078109 | 271   | 3714    | SH  | SOLE |
| WEATHERFORD               | COM           | G95089101 | 262   | 6293    | SH  | SOLE |
| INTERNATIONAL LT          |               |           |       |         |     |      |
| UBS AG                    | SHS NEW       | H89231338 | 109   | 1852    | SH  | SOLE |
| ASML HLDG NV              | N Y SHS       | N07059111 | 250   | 10750   | SH  | SOLE |
| GENERAL MARITIME CORP     | SHS           | Y2692M103 | 130   | 3573    | SH  | SOLE |
| ABB LTD                   | SPONSORED ADR | 000375204 | 409   | 31055   | SH  | SOLE |
| AFLAC INC                 | COM           | 001055102 | 301   | 6580    | SH  | SOLE |
| AGL RES INC               | COM           | 001204106 | 141   | 3881    | SH  | SOLE |
| AIM STRATEGIC CASH PLUS   |               | 00143C101 | 4649  | 4649000 | PRN | SOLE |
| A S V INC                 | COM           | 001963107 | 66    | 4475    | SH  | SOLE |
| AT&T INC                  | COM           | 00206R102 | 1564  | 48056   | SH  | SOLE |
| AU OPTRONICS CORP         | SPONSORED ADR | 002255107 | 61    | 4349    | SH  | SOLE |
| ABBOTT LABS               | COM           | 002824100 | 22    | 459     | SH  | SOLE |
| ACTIVISION INC NEW        | COM NEW       | 004930202 | 47    | 3150    | SH  | SOLE |
| ADESA INC                 | COM           | 00686U104 | 369   | 16000   | SH  | SOLE |
| ADIDAS AG                 | ADR           | 00687A107 | 293   | 12495   | SH  | SOLE |
| AETNA INC NEW             | COM           | 00817Y108 | 9     | 241     | SH  | SOLE |
| AFFILIATED MANAGERS GROUP | COM           | 008252108 | 1041  | 10400   | SH  | SOLE |
| AFFYMETRIX INC            | COM           | 00826T108 | 98    | 4548    | SH  | SOLE |
| AGILE SOFTWARE CORP DEL   | COM           | 00846X105 | 170   | 26039   | SH  | SOLE |
| AGILYSYS INC              | COM           | 00847J105 | 117   | 8399    | SH  | SOLE |
| AKZO NOBEL NV             | SPONSORED ADR | 010199305 | 173   | 2820    | SH  | SOLE |
| ALASKA AIR GROUP INC      | COM           | 011659109 | 204   | 5370    | SH  | SOLE |
| ALCOA INC                 | COM           | 013817101 | 339   | 12100   | SH  | SOLE |
|                           |               |           | ----- | -----   |     |      |
| TOTAL FOR PAGE 1          |               |           | 12211 | 4905695 |     |      |

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FORM 13F INFORMATION TABLE

| NAME OF ISSUER               | TITLE OF CLASS | CUSIP     | VALUE<br>(X\$1000) | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>DSCRETN | OTH<br>MANAG |
|------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|--------------|
| -----                        | -----          | -----     | -----              | -----              | ---        | ----         | -----              | -----        |
| ALLERGAN INC                 | COM            | 018490102 | 1436               | 12760              | SH         |              | SOLE               |              |
| ALLIANZ                      | SP ADR 1/10 SH | 018805101 | 495                | 28581              | SH         |              | SOLE               |              |
| AKTIENGESELLSCHAFT           |                |           |                    |                    |            |              |                    |              |
| ALLSTATE CORP                | COM            | 020002101 | 258                | 4127               | SH         |              | SOLE               |              |
| ALTRIA GROUP INC             | COM            | 02209S103 | 76                 | 1000               | SH         |              | SOLE               |              |
| AMERICA MOVIL S A DE C V     | SPON ADR L SHS | 02364W105 | 96                 | 2460               | SH         |              | SOLE               |              |
| AMERICAN EAGLE OUTFITTERS NE | COM            | 02553E106 | 25                 | 590                | SH         |              | SOLE               |              |
| AMERICAN ELEC PWR INC        | COM            | 025537101 | 16                 | 446                | SH         |              | SOLE               |              |
| AMERICAN FINL GROUP INC OHIO | COM            | 025932104 | 37                 | 800                | SH         |              | SOLE               |              |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 700                | 10565              | SH         |              | SOLE               |              |

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|                                              |                      |           |       |        |    |         |
|----------------------------------------------|----------------------|-----------|-------|--------|----|---------|
| AMERICAN STD COS INC<br>DEL                  | COM                  | 029712106 | 291   | 6940   | SH | SOLE    |
| AMERIPRISE FINL INC                          | COM                  | 03076C106 | 5     | 120    | SH | SOLE    |
| AMGEN INC                                    | COM                  | 031162100 | 107   | 1500   | SH | SOLE    |
| AMGEN INC                                    | COM                  | 031162100 | 14    | 200    | SH | DEFINED |
| AMPHENOL CORP NEW                            | CL A                 | 032095101 | 1348  | 21770  | SH | SOLE    |
| ANGLO AMERN PLC                              | ADR                  | 03485P102 | 78    | 3708   | SH | SOLE    |
| ANHEUSER BUSCH COS INC                       | COM                  | 035229103 | 1205  | 25380  | SH | SOLE    |
| ANN TAYLOR STORES CORP                       | COM                  | 036115103 | 33    | 800    | SH | SOLE    |
| APACHE CORP                                  | COM                  | 037411105 | 249   | 3950   | SH | SOLE    |
| APOLLO GROUP INC                             | CL A                 | 037604105 | 22    | 450    | SH | SOLE    |
| APPLE COMPUTER INC                           | COM                  | 037833100 | 40    | 520    | SH | SOLE    |
| APPLIED MATLS INC                            | COM                  | 038222105 | 105   | 5944   | SH | SOLE    |
| ARCHER DANIELS MIDLAND<br>CO                 | COM                  | 039483102 | 1147  | 30305  | SH | SOLE    |
| ASSOCIATED BANC CORP                         | COM                  | 045487105 | 38    | 1175   | SH | SOLE    |
| ASSURANT INC                                 | COM                  | 04621X108 | 1288  | 24120  | SH | SOLE    |
| ATMOS ENERGY CORP                            | COM                  | 049560105 | 17    | 600    | SH | SOLE    |
| AUSTRALIA & NEW ZEALAND<br>BANKING GROUP LTD | BANKING GROUP<br>LTD | 052528304 | 366   | 3665   | SH | SOLE    |
| AUTOMATIC DATA<br>PROCESSING IN              | COM                  | 053015103 | 260   | 5500   | SH | SOLE    |
| AVIS BUDGET GROUP                            | COM                  | 053774105 | 42    | 2327   | SH | SOLE    |
| AVOCENT CORP                                 | COM                  | 053893103 | 70    | 2339   | SH | SOLE    |
| BG PLC                                       | ADR FIN INST N       | 055434203 | 324   | 5317   | SH | SOLE    |
| BP P. L. C.                                  | SPONSORED ADR        | 055622104 | 278   | 4248   | SH | SOLE    |
| BSD MED CORP DEL                             | COM                  | 055662100 | 372   | 78470  | SH | SOLE    |
| BAKER HUGHES INC                             | COM                  | 057224107 | 564   | 8271   | SH | SOLE    |
| TOTAL FOR PAGE 2                             |                      |           | 11402 | 298948 |    |         |

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## FORM 13F INFORMATION TABLE

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|---------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|---------------------|--------------|
| BANCO BILBAO VIZCAYA<br>ARGENTA | SPONSORED ADR  | 05946K101 | 235                | 10183              | SH         |              | SOLE                |              |
| BANCO BRADESCO S A              | SP ADR PFD NEW | 059460303 | 97                 | 2914               | SH         |              | SOLE                |              |
| BANK OF AMERICA<br>CORPORATION  | COM            | 060505104 | 1285               | 24000              | SH         |              | SOLE                |              |
| BANK NEW YORK INC               | COM            | 064057102 | 2072               | 58785              | SH         |              | SOLE                |              |
| BARD C R INC                    | COM            | 067383109 | 282                | 3770               | SH         |              | SOLE                |              |
| BAYER A G                       | SPONSORED ADR  | 072730302 | 187                | 3674               | SH         |              | SOLE                |              |
| BEA SYS INC                     | COM            | 073325102 | 70                 | 4660               | SH         |              | SOLE                |              |
| BECKMAN COULTER INC             | COM            | 075811109 | 172                | 3000               | SH         |              | SOLE                |              |
| BECTON DICKINSON & CO           | COM            | 075887109 | 2                  | 37                 | SH         |              | SOLE                |              |
| BERKLEY W R CORP                | COM            | 084423102 | 29                 | 825                | SH         |              | SOLE                |              |
| BERKSHIRE HATHAWAY INC<br>DEL   | CL B           | 084670207 | 158                | 50                 | SH         |              | SOLE                |              |
| BHP BILLITON LTD                | SPONSORED ADR  | 088606108 | 244                | 6447               | SH         |              | SOLE                |              |
| BLOCK H & R INC                 | COM            | 093671105 | 402                | 18542              | SH         |              | SOLE                |              |
| BOEING CO                       | COM            | 097023105 | 70                 | 895                | SH         |              | SOLE                |              |

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|                               |               |           |       |        |    |      |
|-------------------------------|---------------|-----------|-------|--------|----|------|
| BON-TON STORES INC            | COM           | 09776J101 | 208   | 7030   | SH | SOLE |
| BRIGHTPOINT INC               | COM NEW       | 109473405 | 164   | 11588  | SH | SOLE |
| BRISTOL WEST HLDGS INC        | COM           | 11037M105 | 66    | 4540   | SH | SOLE |
| BURLINGTON NORTHN<br>SANTA FE | CCOM          | 12189T104 | 1420  | 19345  | SH | SOLE |
| CBS CORP NEW                  | CL B          | 124857202 | 731   | 25975  | SH | SOLE |
| C H ROBINSON WORLDWIDE<br>INC | COM NEW       | 12541W209 | 1718  | 38550  | SH | SOLE |
| CIT GROUP INC                 | COM           | 125581108 | 4     | 95     | SH | SOLE |
| CNA FINL CORP                 | COM           | 126117100 | 4     | 115    | SH | SOLE |
| CNOOC LTD                     | SPONSORED ADR | 126132109 | 120   | 1452   | SH | SOLE |
| CNS INC                       | COM           | 126136100 | 118   | 4200   | SH | SOLE |
| CA INC                        | COM           | 12673P105 | 359   | 15197  | SH | SOLE |
| CADBURY SCHWEPPEES PLC        | ADR           | 127209302 | 336   | 7879   | SH | SOLE |
| CADENCE DESIGN SYSTEM<br>INC  | COM           | 127387108 | 58    | 3430   | SH | SOLE |
| CAMERON INTERNATIONAL<br>CORP | COM           | 13342B105 | 214   | 4441   | SH | SOLE |
| CANON INC                     | ADR           | 138006309 | 530   | 10144  | SH | SOLE |
| CAPITAL ONE FINL CORP         | COM           | 14040H105 | 43    | 553    | SH | SOLE |
| CARDINAL HEALTH INC           | COM           | 14149Y108 | 540   | 8229   | SH | SOLE |
| CAREMARK RX INC               | COM           | 141705103 | 117   | 2080   | SH | SOLE |
| CATERPILLAR INC DEL           | COM           | 149123101 | 12    | 184    | SH | SOLE |
| TOTAL FOR PAGE 3              |               |           | 12067 | 302809 |    |      |

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## FORM 13F INFORMATION TABLE

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|---------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|---------------------|--------------|
| CELANESE CORP DEL               | COM SER A      | 150870103 | 10                 | 565                | SH         |              | SOLE                |              |
| CEMEX S A B                     |                | 151290889 | 426                | 14182              | SH         |              | SOLE                |              |
| CERIDIAN CORP NEW               | COM            | 156779100 | 123                | 5512               | SH         |              | SOLE                |              |
| CERNER CORP                     | COM            | 156782104 | 27                 | 600                | SH         |              | SOLE                |              |
| CHEVRON CORP                    | COM            | 166764100 | 29                 | 455                | SH         |              | SOLE                |              |
| CHILDRENS PL RETAIL<br>STORES I | COM            | 168905107 | 277                | 4332               | SH         |              | SOLE                |              |
| CHINA LIFE INS CO LTD           | SPON ADR REP H | 16939P106 | 41                 | 535                | SH         |              | SOLE                |              |
| CHINA MOBILE LIMITED            | SPONSORED ADR  | 16941M109 | 309                | 8769               | SH         |              | SOLE                |              |
| CHIQUITA BRANDS INTL<br>INC     | COM            | 170032809 | 160                | 11971              | SH         |              | SOLE                |              |
| CHUBB CORP                      | COM            | 171232101 | 24                 | 480                | SH         |              | SOLE                |              |
| CHUNGHWA TELECOM CO LTD         | SPONSORED ADR  | 17133Q205 | 187                | 10823              | SH         |              | SOLE                |              |
| CISCO SYS INC                   | COM            | 17275R102 | 1729               | 75315              | SH         |              | SOLE                |              |
| CITIGROUP INC                   | COM            | 172967101 | 913                | 18404              | SH         |              | SOLE                |              |
| CITRIX SYS INC                  | COM            | 177376100 | 21                 | 600                | SH         |              | SOLE                |              |
| CLAIRES STORES INC              | COM            | 179584107 | 572                | 19650              | SH         |              | SOLE                |              |
| CLP HOLDINGS LTD                | SPONSORED ADR  | 18946Q101 | 193                | 32008              | SH         |              | SOLE                |              |
| COACH INC                       | COM            | 189754104 | 1287               | 37445              | SH         |              | SOLE                |              |
| COCA COLA HELLENIC<br>BTTLG CO  | SPONSORED ADR  | 1912EP104 | 347                | 10114              | SH         |              | SOLE                |              |
| COCA COLA CO                    | COM            | 191216100 | 496                | 11119              | SH         |              | SOLE                |              |

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|                               |               |           |       |        |    |         |
|-------------------------------|---------------|-----------|-------|--------|----|---------|
| COMCAST CORP NEW              | CL A SPL      | 20030N200 | 283   | 7705   | SH | SOLE    |
| COMMERCIAL METALS CO          | COM           | 201723103 | 88    | 4370   | SH | SOLE    |
| AMBEV-CIA DE BEBIDAS<br>DAS   | AMERICAS      | 20441W203 | 409   | 9018   | SH | SOLE    |
| COMPANHIA VALE DO RIO<br>DOCE | SPONSORED ADR | 204412209 | 214   | 9931   | SH | SOLE    |
| COMPASS BANCSHARES INC        | COM           | 20449H109 | 1208  | 21220  | SH | SOLE    |
| COMPUCREDIT CORP              | COM           | 20478N100 | 174   | 5784   | SH | SOLE    |
| CONOCOPHILLIPS                | COM           | 20825C104 | 340   | 5720   | SH | SOLE    |
| CONOCOPHILLIPS                | COM           | 20825C104 | 40    | 688    | SH | DEFINED |
| CORRECTIONS CORP AMER<br>NEW  | COM NEW       | 22025Y407 | 287   | 6658   | SH | SOLE    |
| COSTCO WHSL CORP NEW          | COM           | 22160K105 | 54    | 1100   | SH | SOLE    |
| COVENTRY HEALTH CARE<br>INC   | COM           | 222862104 | 1309  | 25420  | SH | SOLE    |
| DANAHER CORP DEL              | COM           | 235851102 | 1401  | 20405  | SH | SOLE    |
| DEAN FOODS CO NEW             | COM           | 242370104 | 25    | 608    | SH | SOLE    |
| DEL MONTE FOODS CO            | COM           | 24522P103 | 528   | 50595  | SH | SOLE    |
|                               |               |           | ----- | -----  |    |         |
| TOTAL FOR PAGE 4              |               |           | 13531 | 432101 |    |         |

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|---------------------------------|------------------------|-----------|--------------------|--------------------|------------|--------------|---------------------|--------------|
| DELL INC                        | COM                    | 24702R101 | 539                | 23634              | SH         |              | SOLE                |              |
| DENTSPLY INTL INC NEW           | COM                    | 249030107 | 433                | 14400              | SH         |              | SOLE                |              |
| DIAGEO P L C                    | SPON ADR NEW           | 25243Q205 | 17                 | 250                | SH         |              | SOLE                |              |
| DIGITAL INSIGHT CORP            | COM                    | 25385P106 | 278                | 9492               | SH         |              | SOLE                |              |
| DIRECTV GROUP INC               | COM                    | 25459L106 | 3                  | 202                | SH         |              | SOLE                |              |
| DISNEY WALT CO                  | COM DISNEY             | 254687106 | 280                | 9085               | SH         |              | SOLE                |              |
| DR REDDYS LABS LTD              | ADR                    | 256135203 | 113                | 7156               | SH         |              | SOLE                |              |
| DOLLAR THRIFTY<br>AUTOMOTIVE GP | COM                    | 256743105 | 206                | 4638               | SH         |              | SOLE                |              |
| DOMINION RES INC VA NEW         | COM                    | 25746U109 | 81                 | 1070               | SH         |              | SOLE                |              |
| DONALDSON INC                   | COM                    | 257651109 | 107                | 2908               | SH         |              | SOLE                |              |
| DU PONT E I DE NEMOURS<br>& CO  | COM                    | 263534109 | 4                  | 100                | SH         |              | SOLE                |              |
| DUQUESNE LT HLDGS INC           | COM                    | 266233105 | 7                  | 375                | SH         |              | SOLE                |              |
| ENSCO INTL INC                  | COM                    | 26874Q100 | 1169               | 26680              | SH         |              | SOLE                |              |
| EXCO RESOURCES INC              | COM                    | 269279402 | 24                 | 2000               | SH         |              | SOLE                |              |
| EDISON INTL                     | COM                    | 281020107 | 4                  | 112                | SH         |              | SOLE                |              |
| ELECTRONIC DATA SYS NEW         | COM                    | 285661104 | 1306               | 53285              | SH         |              | SOLE                |              |
| ELLIS PERRY INTL INC            | COM                    | 288853104 | 94                 | 3050               | SH         |              | SOLE                |              |
| EMBRAER EMPRESA<br>BRASILEIRA   | DE AERONAUTICA<br>EMBR | 29081M102 | 229                | 5842               | SH         |              | SOLE                |              |
| EMERSON ELEC CO                 | COM                    | 291011104 | 19                 | 228                | SH         |              | SOLE                |              |
| ENDO PHARMACEUTICALS<br>HLDGS I | COM                    | 29264F205 | 152                | 4678               | SH         |              | SOLE                |              |
| EQUITABLE RES INC               | COM                    | 294549100 | 489                | 14000              | SH         |              | SOLE                |              |
| ERICSSON L M TEL CO             | ADR B SEK 10           | 294821608 | 380                | 11030              | SH         |              | SOLE                |              |
| ERSTE BK DER                    | SPONSORED ADR          | 296036304 | 381                | 12259              | SH         |              | SOLE                |              |

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|                       |     |           |       |        |    |  |         |
|-----------------------|-----|-----------|-------|--------|----|--|---------|
| OESTERREICHISCH       |     |           |       |        |    |  |         |
| EURONET WORLDWIDE INC | COM | 298736109 | 193   | 7869   | SH |  | SOLE    |
| EXELON CORP           | COM | 30161N101 | 1385  | 22881  | SH |  | SOLE    |
| EXPRESS SCRIPTS INC   | COM | 302182100 | 1370  | 18170  | SH |  | SOLE    |
| EXXON MOBIL CORP      | COM | 30231G102 | 7432  | 110773 | SH |  | SOLE    |
| EXXON MOBIL CORP      | COM | 30231G102 | 221   | 3300   | SH |  | DEFINED |
| FTI CONSULTING INC    | COM | 302941109 | 200   | 8001   | SH |  | SOLE    |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 386   | 6913   | SH |  | SOLE    |
| FEDERATED DEPT STORES | COM | 31410H101 | 34    | 800    | SH |  | SOLE    |
| INC DE                |     |           |       |        |    |  |         |
| FIDELITY NATL         | COM | 31620M106 | 257   | 6950   | SH |  | SOLE    |
| INFORMATION SV        |     |           |       |        |    |  |         |
| FIRST DATA CORP       | COM | 319963104 | 1341  | 31952  | SH |  | SOLE    |
|                       |     |           | ----- | -----  |    |  |         |
| TOTAL FOR PAGE 5      |     |           | 19134 | 424083 |    |  |         |

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| NAME OF ISSUER           | TITLE OF CLASS | CUSIP     | VALUE<br>(X\$1000) | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>DSCRETN | OTH<br>MANAG |
|--------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|--------------|
| -----                    | -----          | -----     | -----              | -----              | ---        | ---          | -----              | -----        |
| FOOT LOCKER INC          | COM            | 344849104 | 400                | 15868              | SH         |              | SOLE               |              |
| FOREST OIL CORP          | COM PAR \$0.01 | 346091705 | 97                 | 3085               | SH         |              | SOLE               |              |
| FORWARD AIR CORP         | COM            | 349853101 | 147                | 4461               | SH         |              | SOLE               |              |
| FOSSIL INC               | COM            | 349882100 | 121                | 5641               | SH         |              | SOLE               |              |
| FRANKLIN RES INC         | COM            | 354613101 | 5                  | 49                 | SH         |              | SOLE               |              |
| FREESCALE                | CL B           | 35687M206 | 92                 | 2425               | SH         |              | SOLE               |              |
| SEMICONDUCTOR INC        |                |           |                    |                    |            |              |                    |              |
| FREIGHTCAR AMER INC      | COM            | 357023100 | 154                | 2920               | SH         |              | SOLE               |              |
| FRESENIUS MEDICAL CARE   | SPONSORED ADR  | 358029106 | 527                | 12207              | SH         |              | SOLE               |              |
| AG                       |                |           |                    |                    |            |              |                    |              |
| GAP INC DEL              | COM            | 364760108 | 230                | 12145              | SH         |              | SOLE               |              |
| GAZPROM O A O            | SPON ADR       | 368287207 | 190                | 4350               | SH         |              | SOLE               |              |
| GENERAL DYNAMICS CORP    | COM            | 369550108 | 594                | 8300               | SH         |              | SOLE               |              |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 1216               | 34478              | SH         |              | SOLE               |              |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 289                | 8210               | SH         |              | DEFINED            |              |
| GENERAL MLS INC          | COM            | 370334104 | 27                 | 486                | SH         |              | SOLE               |              |
| GENWORTH FINL INC        | COM CL A       | 37247D106 | 46                 | 1325               | SH         |              | SOLE               |              |
| GERDAU SA COSG           |                | 373737105 | 58                 | 4321               | SH         |              | SOLE               |              |
| GETTY IMAGES INC         | COM            | 374276103 | 116                | 2345               | SH         |              | SOLE               |              |
| GIANT INDS INC           | COM            | 374508109 | 188                | 2320               | SH         |              | SOLE               |              |
| GILEAD SCIENCES INC      | COM            | 375558103 | 1807               | 26290              | SH         |              | SOLE               |              |
| GLAXOSMITHKLINE PLC      | SPONSORED ADR  | 37733W105 | 471                | 8869               | SH         |              | SOLE               |              |
| GOLD FIELDS LTD NEW      | SPONSORED ADR  | 38059T106 | 58                 | 3274               | SH         |              | SOLE               |              |
| GOLDMAN SACHS GROUP INC  | COM            | 38141G104 | 10                 | 62                 | SH         |              | SOLE               |              |
| GRAINGER W W INC         | COM            | 384802104 | 338                | 5050               | SH         |              | SOLE               |              |
| GRANT PRIDECO INC        | COM            | 38821G101 | 108                | 2856               | SH         |              | SOLE               |              |
| GRUPO FINANCIARO         | SP ADR 10 SH B | 399909100 | 42                 | 6462               | SH         |              | SOLE               |              |
| GALICIA S A              |                |           |                    |                    |            |              |                    |              |
| GRUPO TELEVISIA SA DE CV | SP ADR REP ORD | 40049J206 | 42                 | 1980               | SH         |              | SOLE               |              |
| GRUPO AEROPORTUARIO      | SPON ADR B     | 400506101 | 39                 | 1174               | SH         |              | SOLE               |              |
| DEL PAC                  |                |           |                    |                    |            |              |                    |              |
| GRUPO AEROPORTUARIO      | SPON ADR SER B | 40051E202 | 21                 | 586                | SH         |              | SOLE               |              |

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|                  |              |           |       |        |    |  |      |
|------------------|--------------|-----------|-------|--------|----|--|------|
| DEL SURE         |              |           |       |        |    |  |      |
| HCA INC          | COM          | 404119109 | 488   | 9793   | SH |  | SOLE |
| HSBC HLDGS PLC   | SPON ADR NEW | 404280406 | 262   | 2873   | SH |  | SOLE |
| HALLIBURTON CO   | COM          | 406216101 | 244   | 8594   | SH |  | SOLE |
| HARRIS CORP DEL  | COM          | 413875105 | 1255  | 28210  | SH |  | SOLE |
| HARTE-HANKS INC  | COM          | 416196103 | 210   | 8000   | SH |  | SOLE |
|                  |              |           | ----- | -----  |    |  |      |
| TOTAL FOR PAGE 6 |              |           | 9892  | 239009 |    |  |      |

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## FORM 13F INFORMATION TABLE

| NAME OF ISSUER                  | TITLE OF CLASS  | CUSIP     | VALUE<br>(X\$1000) | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>DSCRETN | OTH<br>MANAG |
|---------------------------------|-----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|--------------|
| -----                           | -----           | -----     | -----              | -----              | ---        | ----         | -----              | -----        |
| HARTFORD FINL SVCS<br>GROUP INC | COM             | 416515104 | 1233               | 14220              | SH         |              | SOLE               |              |
| HEALTH EXTRAS INC               | COM             | 422211102 | 145                | 5140               | SH         |              | SOLE               |              |
| HELIX ENERGY SOLUTIONS<br>GRP I | COM             | 42330P107 | 128                | 3861               | SH         |              | SOLE               |              |
| HENKEL LTD PARTNERSHIP          | SPON ADR PFD    | 42550U208 | 323                | 2317               | SH         |              | SOLE               |              |
| HEWLETT PACKARD CO              | COM             | 428236103 | 1999               | 54524              | SH         |              | SOLE               |              |
| HIGHLAND HOSPITALITY<br>CORP    | COM             | 430141101 | 65                 | 4550               | SH         |              | SOLE               |              |
| HOME DEPOT INC                  | COM             | 437076102 | 5                  | 150                | SH         |              | SOLE               |              |
| HONDA MOTOR LTD                 | AMERN SHS       | 438128308 | 189                | 5628               | SH         |              | SOLE               |              |
| HONEYWELL INTL INC              | COM             | 438516106 | 12                 | 311                | SH         |              | SOLE               |              |
| ITT EDUCATIONAL<br>SERVICES INC | COM             | 45068B109 | 11                 | 175                | SH         |              | SOLE               |              |
| IDEXX LABS INC                  | COM             | 45168D104 | 70                 | 779                | SH         |              | SOLE               |              |
| ILLINOIS TOOL WKS INC           | COM             | 452308109 | 233                | 5200               | SH         |              | SOLE               |              |
| IMMEDIATEK INC                  | COM PAR \$.001  | 45252S306 | 2                  | 1100               | SH         |              | SOLE               |              |
| IMPERIAL CHEM INDS PLC          | ADR NEW         | 452704505 | 340                | 11369              | SH         |              | SOLE               |              |
| INFORMATICA CORP                | COM             | 45666Q102 | 189                | 13911              | SH         |              | SOLE               |              |
| INFOSYS TECHNOLOGIES<br>LTD     | SPONSORED ADR   | 456788108 | 143                | 3013               | SH         |              | SOLE               |              |
| INTEL CORP                      | COM             | 458140100 | 374                | 18198              | SH         |              | SOLE               |              |
| INTERNATIONAL BUSINESS<br>MACHS | COM             | 459200101 | 318                | 3888               | SH         |              | SOLE               |              |
| INTERPUBLIC GROUP COS<br>INC    | COM             | 460690100 | 256                | 25943              | SH         |              | SOLE               |              |
| INTERVEST BANCSHARES<br>CORP    | CL A            | 460927106 | 84                 | 1940               | SH         |              | SOLE               |              |
| INVITROGEN CORP                 | COM             | 46185R100 | 205                | 3234               | SH         |              | SOLE               |              |
| ISHARES INC                     | MSCI TAIWAN     | 464286731 | 422                | 33013              | SH         |              | SOLE               |              |
| ISHARES INC                     | MSCI S KOREA    | 464286772 | 247                | 5344               | SH         |              | SOLE               |              |
| ISHARES INC                     | MSCI JAPAN      | 464286848 | 1235               | 91226              | SH         |              | SOLE               |              |
| ISHARES INC                     | MSCI HONG KONG  | 464286871 | 67                 | 4749               | SH         |              | SOLE               |              |
| ISHARES TRUST MSCI<br>EMERGING  | MARKETS         | 464287234 | 145                | 1500               | SH         |              | SOLE               |              |
| ISHARES TR S&P 500              | GROWTH INDEX FD | 464287309 | 93                 | 1512               | SH         |              | SOLE               |              |
| ISHARES TR                      | S&P 500 VALUE   | 464287408 | 69                 | 965                | SH         |              | SOLE               |              |
| ISHARES TR                      | MSCI EAFE IDX   | 464287465 | 33                 | 495                | SH         |              | SOLE               |              |
| ISHARES TR                      | S&P MIDCAP 400  | 464287507 | 256                | 3400               | SH         |              | SOLE               |              |

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|                  |                |           |       |        |    |      |
|------------------|----------------|-----------|-------|--------|----|------|
| ISHARES TR       | COHEN&ST RLTY  | 464287564 | 91    | 1000   | SH | SOLE |
| ISHARES TR       | RUSSELL1000VAL | 464287598 | 122   | 1595   | SH | SOLE |
| ISHARES TR       | RUSSELL1000GRW | 464287614 | 158   | 3050   | SH | SOLE |
|                  |                |           | ----- | -----  |    |      |
| TOTAL FOR PAGE 7 |                |           | 9262  | 327300 |    |      |

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|-------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|--------------|
| -----                   | -----          | -----     | -----              | -----              | ---        | ---          | -----              | -----        |
| ISHARES TR              | RUSSELL 1000   | 464287622 | 85                 | 1185               | SH         |              | SOLE               |              |
| ISHARES TR              | RUSL 2000 VALU | 464287630 | 292                | 3969               | SH         |              | SOLE               |              |
| ISHARES TR              | RUSL 2000 GROW | 464287648 | 287                | 3973               | SH         |              | SOLE               |              |
| ISHARES TR              | RUSSELL 2000   | 464287655 | 360                | 5000               | SH         |              | SOLE               |              |
| ISHARES TRUST UTILITIES |                | 464287697 | 336                | 4065               | SH         |              | SOLE               |              |
| ISHARES TR              | DJ US FINL SEC | 464287788 | 445                | 4015               | SH         |              | SOLE               |              |
| JPMORGAN CHASE & CO     | COM            | 46625H100 | 1923               | 40969              | SH         |              | SOLE               |              |
| JACOBS ENGR GROUP INC   | COM            | 469814107 | 263                | 3527               | SH         |              | SOLE               |              |
| DEL                     |                |           |                    |                    |            |              |                    |              |
| JOHNSON & JOHNSON       | COM            | 478160104 | 189                | 2916               | SH         |              | SOLE               |              |
| KAO CORP                | SPONSORED ADR  | 485537302 | 382                | 1433               | SH         |              | SOLE               |              |
| KENDLE INTERNATIONAL    | COM            | 48880L107 | 125                | 3920               | SH         |              | SOLE               |              |
| INC                     |                |           |                    |                    |            |              |                    |              |
| KENNAMETAL INC          | COM            | 489170100 | 113                | 2001               | SH         |              | SOLE               |              |
| KIMBERLY CLARK CORP     | COM            | 494368103 | 32                 | 500                | SH         |              | SOLE               |              |
| KING PHARMACEUTICALS    | COM            | 495582108 | 59                 | 3525               | SH         |              | SOLE               |              |
| INC                     |                |           |                    |                    |            |              |                    |              |
| KIRIN BREWERY LTD       | SPONSORED ADR  | 497350306 | 222                | 16653              | SH         |              | SOLE               |              |
| KOHL'S CORP             | COM            | 500255104 | 1364               | 21020              | SH         |              | SOLE               |              |
| KOMAG INC               | COM NEW        | 500453204 | 206                | 6450               | SH         |              | SOLE               |              |
| ROYAL PHILIPS           | NV             | 500472303 | 922                | 26345              | SH         |              | SOLE               |              |
| ELECTRONICS             |                |           |                    |                    |            |              |                    |              |
| KOOKMIN BK NEW          | SPONSORED ADR  | 50049M109 | 338                | 4342               | SH         |              | SOLE               |              |
| KOOR INDS LTD           | SPONSORED ADR  | 500507108 | 43                 | 4123               | SH         |              | SOLE               |              |
| KOREA ELECTRIC PWR      | SPONSORED ADR  | 500631106 | 130                | 6679               | SH         |              | SOLE               |              |
| KROGER CO               | COM            | 501044101 | 198                | 8595               | SH         |              | SOLE               |              |
| KRONOS INC              | COM            | 501052104 | 130                | 3831               | SH         |              | SOLE               |              |
| LG PHILIP LCD CO LTD    | SPONS ADR REP  | 50186V102 | 174                | 10543              | SH         |              | SOLE               |              |
| LABOR READY INC         | COM NEW        | 505401208 | 199                | 12500              | SH         |              | SOLE               |              |
| LAM RESEARCH CORP       | COM            | 512807108 | 1166               | 25740              | SH         |              | SOLE               |              |
| LAMAR ADVERTISING CO    | CL A           | 512815101 | 595                | 11150              | SH         |              | SOLE               |              |
| LANDAMERICA FINL GROUP  | COM            | 514936103 | 154                | 2348               | SH         |              | SOLE               |              |
| INC                     |                |           |                    |                    |            |              |                    |              |
| LEHMAN BROS HLDGS INC   | COM            | 524908100 | 6                  | 84                 | SH         |              | SOLE               |              |
| LIMITED BRANDS INC      | COM            | 532716107 | 13                 | 507                | SH         |              | SOLE               |              |
| LIONS GATE ENTMTNT CORP | COM NEW        | 535919203 | 141                | 14154              | SH         |              | SOLE               |              |
| LOCKHEED MARTIN CORP    | COM            | 539830109 | 5                  | 61                 | SH         |              | SOLE               |              |
| LOUISIANA CENT OIL &    | UT NET PROFIT  | 546234204 | 123                | 100                | SH         |              | SOLE               |              |
| GAS CO                  |                |           |                    |                    |            |              |                    |              |
|                         |                |           | -----              | -----              |            |              |                    |              |
| TOTAL FOR PAGE 8        |                |           | 11020              | 256223             |            |              |                    |              |

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## FORM 13F INFORMATION TABLE

| NAME OF ISSUER                       | TITLE OF CLASS | CUSIP     | VALUE<br>(X\$1000) | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>DSCRETN | OTH<br>MANAG |
|--------------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|--------------|
| MDU RES GROUP INC                    | COM            | 552690109 | 770                | 34500              | SH         |              | SOLE               |              |
| MGIC INVT CORP WIS                   | COM            | 552848103 | 112                | 1881               | SH         |              | SOLE               |              |
| MACROVISION CORP                     | COM            | 555904101 | 361                | 15272              | SH         |              | SOLE               |              |
| MAGYAR TELEKOM<br>TELECOMMUNICATIONS | PLC ADR        | 559776109 | 203                | 10172              | SH         |              | SOLE               |              |
| MARATHON OIL CORP                    | COM            | 565849106 | 122                | 1593               | SH         |              | SOLE               |              |
| MCDONALDS CORP                       | COM            | 580135101 | 3                  | 85                 | SH         |              | SOLE               |              |
| MCGRAW HILL COS INC                  | COM            | 580645109 | 81                 | 1397               | SH         |              | SOLE               |              |
| MCKESSON CORP                        | COM            | 58155Q103 | 44                 | 845                | SH         |              | SOLE               |              |
| MEDTRONIC INC                        | COM            | 585055106 | 2947               | 63492              | SH         |              | SOLE               |              |
| MELLON BANK CORP                     |                | 58551A108 | 93                 | 2380               | SH         |              | SOLE               |              |
| MERCK & CO INC                       | COM            | 589331107 | 25                 | 600                | SH         |              | SOLE               |              |
| MERIX CORP                           | COM            | 590049102 | 89                 | 9350               | SH         |              | SOLE               |              |
| MERRILL LYNCH & CO INC               | COM            | 590188108 | 3                  | 47                 | SH         |              | SOLE               |              |
| METLIFE INC                          | COM            | 59156R108 | 113                | 2003               | SH         |              | SOLE               |              |
| METTLER TOLEDO<br>INTERNATIONAL      | COM            | 592688105 | 353                | 5351               | SH         |              | SOLE               |              |
| MICROSOFT CORP                       | COM            | 594918104 | 1915               | 70063              | SH         |              | SOLE               |              |
| MOBILE TELESYSTEMS OJSC              | SPONSORED ADR  | 607409109 | 90                 | 2387               | SH         |              | SOLE               |              |
| MOL MAGYAR OLAJ-ES<br>GAZIPARI       | SPON ADR SER A | 608464202 | 110                | 1214               | SH         |              | SOLE               |              |
| MOLSON COORS BREWING CO              | CL B           | 60871R209 | 237                | 3445               | SH         |              | SOLE               |              |
| FEDRTD TFOF INST SHS                 |                | 60934N401 | 27578              | 27578217           | PRN        |              | SOLE               |              |
| FEDRTD TFOF INST SHS                 |                | 60934N401 | 3                  | 3126               | PRN        |              | DEFINED            |              |
| FEDRTD TFOF SRVC SHS                 |                | 60934N880 | 705                | 705244             | PRN        |              | SOLE               |              |
| MONSANTO CO NEW                      | COM            | 61166W101 | 37                 | 800                | SH         |              | SOLE               |              |
| MORGAN STANLEY                       | COM NEW        | 617446448 | 728                | 9990               | SH         |              | SOLE               |              |
| MOTOROLA INC                         | COM            | 620076109 | 13                 | 559                | SH         |              | SOLE               |              |
| MYLAN LABS INC                       | COM            | 628530107 | 3                  | 177                | SH         |              | SOLE               |              |
| NTT DOCOMO INC                       | SPONS ADR      | 62942M201 | 254                | 16494              | SH         |              | SOLE               |              |
| NARA BANCORP INC                     | COM            | 63080P105 | 157                | 8605               | SH         |              | SOLE               |              |
| NATIONAL OILWELL VARCO<br>INC        | COM            | 637071101 | 1119               | 19130              | SH         |              | SOLE               |              |
| NATIONWIDE FINL SVCS<br>INC          | CL A           | 638612101 | 76                 | 1600               | SH         |              | SOLE               |              |
| NAVTEQ CORP                          | COM            | 63936L100 | 51                 | 1960               | SH         |              | SOLE               |              |
| NESTLE S A                           | SPONSORED ADR  | 641069406 | 455                | 5246               | SH         |              | SOLE               |              |
| NEUSTAR INC                          | CL A           | 64126X201 | 309                | 11155              | SH         |              | SOLE               |              |
| TOTAL FOR PAGE 9                     |                |           | 39159              | 28588380           |            |              |                    |              |

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|---------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|--------------|
| NIDEC CORP                      | SPONSORED ADR  | 654090109 | 329                | 17372              | SH         |              | SOLE               |              |
| NIKE INC                        | CL B           | 654106103 | 353                | 4030               | SH         |              | SOLE               |              |
| NOKIA CORP                      | SPONSORED ADR  | 654902204 | 3                  | 200                | SH         |              | SOLE               |              |
| NOBLE ENERGY INC                | COM            | 655044105 | 82                 | 1800               | SH         |              | SOLE               |              |
| NORDSTROM INC                   | COM            | 655664100 | 1535               | 36300              | SH         |              | SOLE               |              |
| NORFOLK SOUTHERN CORP           | COM            | 655844108 | 36                 | 825                | SH         |              | SOLE               |              |
| NORTHERN TR CORP                | COM            | 665859104 | 1246               | 21330              | SH         |              | SOLE               |              |
| NORTHWEST NAT GAS CO            | COM            | 667655104 | 111                | 2845               | SH         |              | SOLE               |              |
| NOVARTIS A G                    | SPONSORED ADR  | 66987V109 | 543                | 9299               | SH         |              | SOLE               |              |
| NOVELLUS SYS INC                | COM            | 670008101 | 96                 | 3475               | SH         |              | SOLE               |              |
| NVIDIA CORP                     | COM            | 67066G104 | 20                 | 700                | SH         |              | SOLE               |              |
| NUVASIVE INC                    | COM            | 670704105 | 24                 | 1200               | SH         |              | SOLE               |              |
| OGE ENERGY CORP                 | COM            | 670837103 | 72                 | 2000               | SH         |              | SOLE               |              |
| OM GROUP INC                    | COM            | 670872100 | 208                | 4750               | SH         |              | SOLE               |              |
| OMV AG                          | SPON ADR NEW   | 670875509 | 104                | 2014               | SH         |              | SOLE               |              |
| OCCIDENTAL PETE CORP<br>DEL     | COM            | 674599105 | 1317               | 27390              | SH         |              | SOLE               |              |
| OIL CO LUKOIL                   | SPONSORED ADR  | 677862104 | 174                | 2296               | SH         |              | SOLE               |              |
| OJSC POLYPUS GOLD               | SPON ADR       | 678129107 | 37                 | 853                | SH         |              | SOLE               |              |
| OMNICOM GROUP INC               | COM            | 681919106 | 308                | 3300               | SH         |              | SOLE               |              |
| ONEOK INC NEW                   | COM            | 682680103 | 22                 | 600                | SH         |              | SOLE               |              |
| OPEN JT STK CO-VIMPEL<br>COMMUN | SPONSORED ADR  | 68370R109 | 76                 | 1257               | SH         |              | SOLE               |              |
| ORACLE CORP                     | COM            | 68389X105 | 363                | 20525              | SH         |              | SOLE               |              |
| OVERSEAS SHIPHOLDING<br>GROUP I | COM            | 690368105 | 43                 | 700                | SH         |              | SOLE               |              |
| P F CHANGS CHINA<br>BISTRO INC  | COM            | 69333Y108 | 163                | 4716               | SH         |              | SOLE               |              |
| PMI GROUP INC                   | COM            | 69344M101 | 3                  | 90                 | SH         |              | SOLE               |              |
| POSCO                           | SPONSORED ADR  | 693483109 | 105                | 1629               | SH         |              | SOLE               |              |
| PSS WORLD MED INC               | COM            | 69366A100 | 145                | 7290               | SH         |              | SOLE               |              |
| PACCAR INC                      | COM            | 693718108 | 1284               | 22528              | SH         |              | SOLE               |              |
| PACIFIC CAP BANCORP NEW         | COM            | 69404P101 | 92                 | 3434               | SH         |              | SOLE               |              |
| PACTIV CORP                     | COM            | 695257105 | 9                  | 329                | SH         |              | SOLE               |              |
| PATRIOT MOTORCYCLES<br>CORP     | COM            | 70337D108 | 18                 | 6000               | SH         |              | SOLE               |              |
| PATTERSON COMPANIES INC         | COM            | 703395103 | 336                | 10000              | SH         |              | SOLE               |              |
| PENNY J C CO INC                |                | 708160106 | 4                  | 70                 | SH         |              | SOLE               |              |
| TOTAL FOR PAGE 10               |                |           | 9261               | 221147             |            |              |                    |              |

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|----------------|----------------|-------|--------------------|--------------------|------------|--------------|--------------------|--------------|
|----------------|----------------|-------|--------------------|--------------------|------------|--------------|--------------------|--------------|

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|                        |               |           |       |        |    |      |
|------------------------|---------------|-----------|-------|--------|----|------|
| PEPSICO INC            | COM           | 713448108 | 1575  | 24135  | SH | SOLE |
| PETCO ANIMAL SUPPLIES  | COM NEW       | 716016209 | 138   | 4830   | SH | SOLE |
| PETROCHINA CO LTD      | SPONSORED ADR | 71646E100 | 76    | 708    | SH | SOLE |
| PETROLEO BRASILEIRO SA | SPONSORED ADR | 71654V101 | 303   | 4049   | SH | SOLE |
| PETRO                  |               |           |       |        |    |      |
| PFIZER INC             | COM           | 717081103 | 910   | 32114  | SH | SOLE |
| PHELPS DODGE CORP      | COM           | 717265102 | 50    | 595    | SH | SOLE |
| PHILIPPINE LONG        | SPONSORED ADR | 718252604 | 116   | 2679   | SH | SOLE |
| DISTANCE TEL           |               |           |       |        |    |      |
| PHOTRONICS INC         | COM           | 719405102 | 85    | 6055   | SH | SOLE |
| PRAXAIR INC            | COM           | 74005P104 | 31    | 534    | SH | SOLE |
| PROCTER & GAMBLE CO    | COM           | 742718109 | 115   | 1870   | SH | SOLE |
| PRUDENTIAL FINL INC    | COM           | 744320102 | 5     | 71     | SH | SOLE |
| QLOGIC CORP            | COM           | 747277101 | 83    | 4430   | SH | SOLE |
| QUALCOMM INC           | COM           | 747525103 | 161   | 4445   | SH | SOLE |
| QUEST DIAGNOSTICS INC  | COM           | 74834L100 | 2137  | 34960  | SH | SOLE |
| RAYTHEON CO            | COM NEW       | 755111507 | 10    | 211    | SH | SOLE |
| REALOGY CORP           | COM           | 75605E100 | 208   | 9203   | SH | SOLE |
| REGAL BELOIT CORP      | COM           | 758750103 | 89    | 2057   | SH | SOLE |
| REGIONS FINANCIAL CORP | COM           | 7591EP100 | 1218  | 33130  | SH | SOLE |
| NEW                    |               |           |       |        |    |      |
| REPUBLIC BANCORP INC   | COM           | 760282103 | 156   | 11729  | SH | SOLE |
| REPUBLIC SVCS INC      | COM           | 760759100 | 681   | 16944  | SH | SOLE |
| ROCHE HLDG LTD         | SPONSORED ADR | 771195104 | 477   | 5543   | SH | SOLE |
| ROCKWELL AUTOMATION    | COM           | 773903109 | 399   | 6870   | SH | SOLE |
| INC.                   |               |           |       |        |    |      |
| ROHM & HAAS CO         | COM           | 775371107 | 1013  | 21400  | SH | SOLE |
| RYANAIR HLDGS PLC      | SPONSORED ADR | 783513104 | 300   | 4747   | SH | SOLE |
| RYERSON INC            | COM           | 78375P107 | 186   | 8520   | SH | SOLE |
| SK TELECOM LTD         | SPONSORED ADR | 78440P108 | 205   | 8711   | SH | SOLE |
| SAFETY INS GROUP INC   | COM           | 78648T100 | 75    | 1550   | SH | SOLE |
| SAFEWAY INC            | COM NEW       | 786514208 | 156   | 5167   | SH | SOLE |
| SANDVIK AB             | ADR           | 800212201 | 244   | 21327  | SH | SOLE |
| SANOFI AVENTIS         | SPONSORED ADR | 80105N105 | 816   | 18354  | SH | SOLE |
| SASOL LTD              | SPONSORED ADR | 803866300 | 140   | 4285   | SH | SOLE |
| SATYAM COMPUTER        | ADR           | 804098101 | 56    | 1459   | SH | SOLE |
| SERVICES LTD           |               |           |       |        |    |      |
| SCHEIN HENRY INC       | COM           | 806407102 | 145   | 2906   | SH | SOLE |
|                        |               |           | ----- | -----  |    |      |
| TOTAL FOR PAGE 11      |               |           | 12359 | 305588 |    |      |

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FORM 13F INFORMATION TABLE

| NAME OF ISSUER      | TITLE OF CLASS | CUSIP     | VALUE<br>(X\$1000) | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>DISCRETN | OTH<br>MANAG |
|---------------------|----------------|-----------|--------------------|--------------------|------------|--------------|---------------------|--------------|
| SCHLUMBERGER LTD    | COM            | 806857108 | 4                  | 75                 | SH         |              | SOLE                |              |
| SCOTTISH PWR PLC    | SP ADR FNL NEW | 81013T804 | 345                | 7113               | SH         |              | SOLE                |              |
| SEABRIGHT INSURANCE | COM            | 811656107 | 57                 | 4100               | SH         |              | SOLE                |              |
| HLDGS IN            |                |           |                    |                    |            |              |                     |              |
| SEARS HLDGS CORP    | COM            | 812350106 | 63                 | 400                | SH         |              | SOLE                |              |
| SHIRE PLC           | SPONSORED ADR  | 82481R106 | 497                | 10082              | SH         |              | SOLE                |              |
| AIM STIC LAP INST   |                | 825251820 | 36069              | 36069262           | PRN        |              | SOLE                |              |

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|                         |                |           |       |          |     |         |
|-------------------------|----------------|-----------|-------|----------|-----|---------|
| AIM STIC LAP INST       |                | 825251820 | 68    | 68120    | PRN | DEFINED |
| AIM TREAS PRIV          |                | 825252109 | 3134  | 3134021  | PRN | SOLE    |
| AIM TREAS INS           |                | 825252406 | 84    | 84717    | PRN | SOLE    |
| AIM STIT GVT&AGY PRV    |                | 825252877 | 1558  | 1558101  | PRN | SOLE    |
| SHUFFLE MASTER INC      | COM            | 825549108 | 230   | 8521     | SH  | SOLE    |
| SIEMENS A G             | SPONSORED ADR  | 826197501 | 291   | 3342     | SH  | SOLE    |
| SILICONWARE PRECISION   | SPONSD ADR SPL | 827084864 | 135   | 22778    | SH  | SOLE    |
| INDS L                  |                |           |       |          |     |         |
| SOCIEDAD QUIMICA Y      | DE CHILE SA    | 833635105 | 202   | 1760     | SH  | SOLE    |
| MINERA                  |                |           |       |          |     |         |
| SOLVAY S A              | SPONSORED ADR  | 834437105 | 200   | 1549     | SH  | SOLE    |
| SONIC AUTOMOTIVE INC    | CL A           | 83545G102 | 199   | 8640     | SH  | SOLE    |
| SOUTHERN CO             | COM            | 842587107 | 81    | 2380     | SH  | SOLE    |
| STAPLES INC             | COM            | 855030102 | 1133  | 46610    | SH  | SOLE    |
| STATE STR CORP          | COM            | 857477103 | 698   | 11200    | SH  | SOLE    |
| STERICYCLE INC          | COM            | 858912108 | 148   | 2128     | SH  | SOLE    |
| STRAYER ED INC          | COM            | 863236105 | 318   | 2939     | SH  | SOLE    |
| SUNOPTA INC             | COM            | 8676EP108 | 184   | 17471    | SH  | SOLE    |
| SUNRISE SENIOR LIVING   | COM            | 86768K106 | 65    | 2200     | SH  | SOLE    |
| INC.                    |                |           |       |          |     |         |
| SUPERIOR ESSEX INC      | COM            | 86815V105 | 256   | 7480     | SH  | SOLE    |
| SURGUTNEFTEGAZ JSC      | SPONSORED ADR  | 868861204 | 151   | 2352     | SH  | SOLE    |
| SWIFT ENERGY CO         | COM            | 870738101 | 107   | 2570     | SH  | SOLE    |
| SYKES ENTERPRISES INC   | COM            | 871237103 | 298   | 14700    | SH  | SOLE    |
| SYMANTEC CORP           | COM            | 871503108 | 4     | 200      | SH  | DEFINED |
| TAIWAN GREATER CHINA FD | SH BEN INT     | 874037104 | 82    | 14539    | SH  | SOLE    |
| TAIWAN SEMICONDUCTOR    | SPONSORED ADR  | 874039100 | 507   | 52882    | SH  | SOLE    |
| MFG LTD                 |                |           |       |          |     |         |
| TAM SA                  | SP ADR REP PFD | 87484D103 | 76    | 2390     | SH  | SOLE    |
| TARGET CORP             | COM            | 87612E106 | 330   | 5979     | SH  | SOLE    |
| TELE NORTE LESTE        | PARTICIPACOE   | 879246106 | 101   | 7435     | SH  | SOLE    |
|                         | SA ADR         |           |       |          |     |         |
|                         |                |           | ----- | -----    |     |         |
| TOTAL FOR PAGE 12       |                |           | 47675 | 41178036 |     |         |

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## FORM 13F INFORMATION TABLE

| NAME OF ISSUER          | TITLE OF CLASS | CUSIP     | VALUE<br>(X\$1000) | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>DSCRETN | OTH<br>MANAG |
|-------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|--------------|
| TELEFONICA S A          | SPONSORED ADR  | 879382208 | 266                | 5135               | SH         |              | SOLE               |              |
| TENARIS S A             | SPONSORED ADR  | 88031M109 | 71                 | 2014               | SH         |              | SOLE               |              |
| TESCO PLC               | SPONSORED ADR  | 881575302 | 385                | 19131              | SH         |              | SOLE               |              |
| TEVA PHARMACEUTICAL     | ADR            | 881624209 | 449                | 13177              | SH         |              | SOLE               |              |
| INDS LTD                |                |           |                    |                    |            |              |                    |              |
| TEXAS CAPITAL           | INC.           | 88224Q107 | 422                | 22600              | SH         |              | SOLE               |              |
| BANCSHARES,             |                |           |                    |                    |            |              |                    |              |
| TEXAS INSTRS INC        | COM            | 882508104 | 1367               | 41115              | SH         |              | SOLE               |              |
| THAI FD INC             | COM            | 882904105 | 155                | 15679              | SH         |              | SOLE               |              |
| TIM PARTICIPACOE S A    | SPONS ADR PFD  | 88706P106 | 113                | 4071               | SH         |              | SOLE               |              |
| TIME WARNER INC         | COM            | 887317105 | 23                 | 1279               | SH         |              | SOLE               |              |
| TORONTO DOMINION BK ONT | COM NEW        | 891160509 | 261                | 4419               | SH         |              | SOLE               |              |
| TOYOTA MOTOR CORP       | SP ADR REP2COM | 892331307 | 980                | 9003               | SH         |              | SOLE               |              |

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|                              |               |           |       |        |    |      |
|------------------------------|---------------|-----------|-------|--------|----|------|
| TRACTOR SUPPLY CO            | COM           | 892356106 | 66    | 1376   | SH | SOLE |
| TREEHOUSE FOODS INC          | COM           | 89469A104 | 54    | 2300   | SH | SOLE |
| TURKCELL ILETISIM            | ADR NEW       | 900111204 | 30    | 2307   | SH | SOLE |
| HIZMETLERISPON               |               |           |       |        |    |      |
| 21ST CENTY INS GROUP         | COM           | 90130N103 | 103   | 6900   | SH | SOLE |
| TYCO INTL LTD NEW            | COM           | 902124106 | 833   | 29793  | SH | SOLE |
| US BANCORP DEL               | COM NEW       | 902973304 | 757   | 22800  | SH | SOLE |
| UNILEVER N V                 | N Y SHS NEW   | 904784709 | 177   | 7220   | SH | SOLE |
| UNITED AMER INDEMNITY LTD    | CL A          | 90933T109 | 144   | 6450   | SH | SOLE |
| UNITED BANKSHARES INC WEST V | COM           | 909907107 | 264   | 7099   | SH | SOLE |
| UNITED GUNN RES              |               | 910573104 | 0     | 100    | SH | SOLE |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 147   | 47944  | SH | SOLE |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 1510  | 23840  | SH | SOLE |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 442   | 9001   | SH | SOLE |
| V F CORP                     | COM           | 918204108 | 1345  | 18440  | SH | SOLE |
| VALERO ENERGY CORP NEW       | COM           | 91913Y100 | 575   | 11175  | SH | SOLE |
| VALUECLICK INC               | COM           | 92046N102 | 390   | 21074  | SH | SOLE |
| VARIAN MED SYS INC           | COM           | 92220P105 | 320   | 6000   | SH | SOLE |
| VARIAN INC                   | COM           | 922206107 | 131   | 2860   | SH | SOLE |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 28    | 758    | SH | SOLE |
| VIACOM INC NEW               | CL B          | 92553P201 | 619   | 16675  | SH | SOLE |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW | 92857W209 | 267   | 11709  | SH | SOLE |
| WACHOVIA CORP 2ND NEW        | COM           | 929903102 | 109   | 1966   | SH | SOLE |
|                              |               |           | ----- | -----  |    |      |
| TOTAL FOR PAGE 13            |               |           | 12803 | 395410 |    |      |

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## FORM 13F INFORMATION TABLE

| NAME OF ISSUER           | TITLE OF CLASS | CUSIP     | VALUE<br>(X\$1000) | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>DSCRETN | OTH<br>MANAG |
|--------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|--------------|
| -----                    | -----          | -----     | -----              | -----              | ---        | ----         | -----              | -----        |
| WAL MART STORES INC      | COM            | 931142103 | 44                 | 900                | SH         |              | SOLE               |              |
| WALGREEN CO              | COM            | 931422109 | 252                | 5700               | SH         |              | SOLE               |              |
| WASHINGTON MUT INC       | COM            | 939322103 | 301                | 6925               | SH         |              | SOLE               |              |
| WASTE CONNECTIONS INC    | COM            | 941053100 | 452                | 11950              | SH         |              | SOLE               |              |
| WASTE MGMT INC DEL       | COM            | 94106L109 | 404                | 11024              | SH         |              | SOLE               |              |
| WATERS CORP              | COM            | 941848103 | 233                | 5165               | SH         |              | SOLE               |              |
| WEBSTER FINL CORP CONN   | COM            | 947890109 | 111                | 2370               | SH         |              | SOLE               |              |
| WELLPOINT INC            | COM            | 94973V107 | 21                 | 280                | SH         |              | SOLE               |              |
| WELLS FARGO & CO NEW     | COM            | 949746101 | 186                | 5150               | SH         |              | SOLE               |              |
| WESTERN DIGITAL CORP     | COM            | 958102105 | 14                 | 800                | SH         |              | SOLE               |              |
| WINNEBAGO INDS INC       | COM            | 974637100 | 89                 | 2857               | SH         |              | SOLE               |              |
| WINTRUST FINANCIAL CORP  | COM            | 97650W108 | 334                | 6669               | SH         |              | SOLE               |              |
| WOLVERINE WORLD WIDE INC | COM            | 978097103 | 186                | 6585               | SH         |              | SOLE               |              |
| WYETH                    | COM            | 983024100 | 447                | 8805               | SH         |              | SOLE               |              |
| WYNDHAM WORLDWIDE CORP   | COM            | 98310W108 | 205                | 7366               | SH         |              | SOLE               |              |
| XCEL ENERGY INC          | COM            | 98389B100 | 52                 | 2525               | SH         |              | SOLE               |              |
| ZEBRA TECHNOLOGIES CORP  | CL A           | 989207105 | 202                | 5670               | SH         |              | SOLE               |              |

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TOTAL FOR PAGE 14

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90741

GRAND TOTALS

223309

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