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

Form 13F File Number Name

28-

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

28-

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 (X\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH 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 INTERNATIONAL LT	COM	G95089101	262	6293	SH	SOLE
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 (X\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH MANAG
ALLERGAN INC	COM	018490102	1436	12760	SH		SOLE	
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	018805101	495	28581	SH		SOLE	
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 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
ANNTAYLOR 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 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 BANKING GROUP LTD	BANKING GROUP	052528304	366	3665	SH	SOLE
AUTOMATIC DATA 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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SCHEDULE 13F WORKSHEET AS OF 09/30/2006

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH MANAG
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	235	10183	SH		SOLE	
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	97	2914	SH		SOLE	
BANK OF AMERICA 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 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 SANTA FE	CCOM	12189T104	1420	19345	SH	SOLE
CBS CORP NEW	CL B	124857202	731	25975	SH	SOLE
C H ROBINSON WORLDWIDE 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 INC	COM	127387108	58	3430	SH	SOLE
CAMERON INTERNATIONAL 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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH MANAG
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 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 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	SPONSORED ADR	1912EP104	347	10114	SH		SOLE	
BTTLG CO								
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 DAS	AMERICAS	20441W203	409	9018	SH	SOLE
COMPANHIA VALE DO RIO 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 NEW	COM NEW	22025Y407	287	6658	SH	SOLE
COSTCO WHSL CORP NEW	COM	22160K105	54	1100	SH	SOLE
COVENTRY HEALTH CARE 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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FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH MANAG
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 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 & 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 BRASILEIRA	DE AERONAUTICA EMBR	29081M102	229	5842	SH		SOLE	
EMERSON ELEC CO	COM	291011104	19	228	SH		SOLE	
ENDO PHARMACEUTICALS 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 INC DE	COM	31410H101	34	800	SH		SOLE	
FIDELITY NATL INFORMATION SV	COM	31620M106	257	6950	SH		SOLE	
FIRST DATA CORP	COM	319963104	1341	31952	SH		SOLE	
TOTAL FOR PAGE 5			19134	424083				

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FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH 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 SEMICONDUCTOR INC	CL B	35687M206	92	2425	SH		SOLE	
FREIGHTCAR AMER INC	COM	357023100	154	2920	SH		SOLE	
FRESENIUS MEDICAL CARE AG	SPONSORED ADR	358029106	527	12207	SH		SOLE	
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 DEL PAC	SPON ADR B	400506101	39	1174	SH		SOLE	
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
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TOTAL FOR PAGE 6			9892	239009			

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FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH MANAG
-----	-----	-----	-----	-----	---	---	-----	-----
HARTFORD FINL SVCS GROUP INC	COM	416515104	1233	14220	SH		SOLE	
HEALTH EXTRAS INC	COM	422211102	145	5140	SH		SOLE	
HELIX ENERGY SOLUTIONS 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 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 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 LTD	SPONSORED ADR	456788108	143	3013	SH		SOLE	
INTEL CORP	COM	458140100	374	18198	SH		SOLE	
INTERNATIONAL BUSINESS MACHS	COM	459200101	318	3888	SH		SOLE	
INTERPUBLIC GROUP COS INC	COM	460690100	256	25943	SH		SOLE	
INTERVEST BANCSHARES 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 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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FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH MANAG
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 DEL	COM	469814107	263	3527	SH		SOLE	
JOHNSON & JOHNSON	COM	478160104	189	2916	SH		SOLE	
KAO CORP	SPONSORED ADR	485537302	382	1433	SH		SOLE	
KENDLE INTERNATIONAL INC	COM	48880L107	125	3920	SH		SOLE	
KENNAMETAL INC	COM	489170100	113	2001	SH		SOLE	
KIMBERLY CLARK CORP	COM	494368103	32	500	SH		SOLE	
KING PHARMACEUTICALS INC	COM	495582108	59	3525	SH		SOLE	
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 ELECTRONICS	NV	500472303	922	26345	SH		SOLE	
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 INC	COM	514936103	154	2348	SH		SOLE	
LEHMAN BROS HLDGS INC	COM	524908100	6	84	SH		SOLE	
LIMITED BRANDS INC	COM	532716107	13	507	SH		SOLE	
LIONS GATE ENTMNT CORP	COM NEW	535919203	141	14154	SH		SOLE	
LOCKHEED MARTIN CORP	COM	539830109	5	61	SH		SOLE	
LOUISIANA CENT OIL & GAS CO	UT NET PROFIT	546234204	123	100	SH		SOLE	
TOTAL FOR PAGE 8			11020	256223				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH 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 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 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 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 INC	COM	637071101	1119	19130	SH		SOLE	
NATIONWIDE FINL SVCS 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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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH MANAG
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 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 COMMUN	SPONSORED ADR	68370R109	76	1257	SH		SOLE	
ORACLE CORP	COM	68389X105	363	20525	SH		SOLE	
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	43	700	SH		SOLE	
P F CHANGS CHINA 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 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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FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH MANAG
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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
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TOTAL FOR PAGE 11			12359	305588		

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FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH 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 INDS L	SPONSD ADR SPL	827084864	135	22778	SH	SOLE
SOCIEDAD QUIMICA Y MINERA	DE CHILE SA	833635105	202	1760	SH	SOLE
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 INC.	COM	86768K106	65	2200	SH	SOLE
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 MFG LTD	SPONSORED ADR	874039100	507	52882	SH	SOLE
TAM SA	SP ADR REP PFD	87484D103	76	2390	SH	SOLE
TARGET CORP	COM	87612E106	330	5979	SH	SOLE
TELE NORTE LESTE	PARTICIPACOE SA ADR	879246106	101	7435	SH	SOLE
TOTAL FOR PAGE 12			47675	41178036		

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FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH 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 INDS LTD	ADR	881624209	449	13177	SH		SOLE	
TEXAS CAPITAL BANCSHARES,	INC.	88224Q107	422	22600	SH		SOLE	
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 (X\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTH 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

3533

90741

GRAND TOTALS

223309

77965470