

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

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

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: 6/30/06

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 1460
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 | 7/11/06 |
| ----- | ----- | ----- |
| [Signature] | [City, State] | [Date] |

Report Type (Check one only):

- 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
28-_____ _____
[Repeat as necessary.]

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-_____ | _____ |

[Repeat as necessary.]

PAGE 0308

TEXAS CAPITAL BANK, DALLAS, TX
SCHEDULE 13F WORKSHEET AS OF 06/30/2006 PAGE 1

BANK NO. 781

BELOW IS A LIST OF THE EQUITY SECURITIES THAT YOU HAVE FLAGGED ON YOUR AUTO-TRUST FILES AS "13F SECURITIES" WITH A "13F INVESTMENT DISCRETION" OF SOLE OR SHARED. SECURITIES ARE LISTED BY SECURITY TYPE AND IN CUSIP NUMBER ORDER WITHIN EACH SECURITY TYPE. SECURITY POSITIONS WITH AN INVESTMENT DISCRETION OF NONE, AND SECURITY TYPES 01.05, 12, 15, 16, 28-22, 25-27 AND 34-37 ARE NOT INCLUDED IN THIS REPORT.

FORM 13F INFORMATION TABLE

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (X\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | O MA |
|---------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| ACE LTD | ORD | G0070K103 | 282 | 5580 | SH | | SOLE | |
| AMDOCS LTD | ORD | G02602103 | 457 | 12500 | SH | | SOLE | |
| ARCH CAP GROUP LTD | ORD | G0450A105 | 128 | 2162 | SH | | SOLE | |
| ASA BERMUDA LIMITED | COM | G3156P103 | 33 | 532 | SH | | SOLE | |
| FOSTER WHEELER LTD | SHS NEW | G36535139 | 76 | 1775 | SH | | SOLE | |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 241 | 10650 | SH | | SOLE | |
| UTI WORLDWIDE INC | ORD | G87210103 | 10 | 408 | SH | | SOLE | |
| TRANSOCEAN INC | ORD | G90078109 | 301 | 3754 | SH | | SOLE | |
| WEATHERFORD INTERNATIONAL | LTCOM | G95089101 | 314 | 6343 | SH | | SOLE | |
| ALCON INC. | | H01301102 | 11 | 112 | SH | | SOLE | |
| CHECK POINT SOFTWARE TECH | LTORD | M22465104 | 17 | 1000 | SH | | SOLE | |
| ASML HLDG NV | N Y SHS | N07059111 | 100 | 4969 | SH | | SOLE | |
| GENERAL MARITIME CORP | SHS | Y2692M103 | 203 | 5503 | SH | | SOLE | |
| ABB LTD | SPONSORED ADR | 000375204 | 404 | 31193 | SH | | SOLE | |
| AFLAC INC | COM | 001055102 | 1475 | 31849 | SH | | SOLE | |
| AGL RES INC | COM | 001204106 | 151 | 3981 | SH | | SOLE | |
| AIM STRATEGIC CASH PLUS | | 00143C101 | 1655 | 1655000 | PRN | | SOLE | |
| A S V INC | COM | 001963107 | 60 | 2635 | SH | | SOLE | |
| AT&T INC | COM | 00206R102 | 1343 | 48180 | SH | | SOLE | |
| AU OPTRONICS CORP | SPONSORED ADR | 002255107 | 53 | 3738 | SH | | SOLE | |
| ABBOTT LABS | COM | 002824100 | 26 | 600 | SH | | SOLE | |
| ACTIVISION INC NEW | COM NEW | 004930202 | 35 | 3150 | SH | | SOLE | |
| ADESA INC | COM | 00686U104 | 304 | 13700 | SH | | SOLE | |
| ADIDAS AG | ADR | 00687A107 | 302 | 12552 | SH | | SOLE | |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 947 | 10900 | SH | | SOLE | |
| AFFYMETRIX INC | COM | 00826T108 | 116 | 4548 | SH | | SOLE | |
| AGILE SOFTWARE CORP DEL | COM | 00846X105 | 168 | 26509 | SH | | SOLE | |
| AGILYSYS INC | COM | 00847J105 | 156 | 8699 | SH | | SOLE | |
| AKZO NOBEL NV | SPONSORED ADR | 010199305 | 152 | 2833 | SH | | SOLE | |

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TOTAL FOR PAGE 1

9520 1915355

PAGE 0309

TEXAS CAPITAL BANK, DALLAS, TX
 SCHEDULE 13F WORKSHEET AS OF 06/30/2006 PAGE 2

BANK NO. 781

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (X\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | O MA |
|----------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| ALASKA AIR GROUP INC | COM | 011659109 | 179 | 4550 | SH | | SOLE | |
| ALCOA INC | COM | 013817101 | 275 | 8500 | SH | | SOLE | |
| ALERIS INTL INC | COM | 014477103 | 83 | 1830 | SH | | SOLE | |
| ALLERGAN INC | COM | 018490102 | 1399 | 13050 | SH | | SOLE | |
| ALLIANZ AKTIENGESELLSCHAFT | SP ADR 1/10 SH | 018805101 | 453 | 28710 | SH | | SOLE | |
| ALLSTATE CORP | COM | 020002101 | 258 | 4733 | SH | | SOLE | |
| ALTRIA GROUP INC | COM | 02209S103 | 73 | 1000 | SH | | SOLE | |
| AMERICA MOVIL S A DE C V | SPON ADR L SHS | 02364W105 | 75 | 2257 | SH | | SOLE | |
| AMERICAN EAGLE OUTFITTERS | NECOM | 02553E106 | 20 | 590 | SH | | SOLE | |
| AMERICAN EXPRESS CO | COM | 025816109 | 90 | 1700 | SH | | SOLE | |
| AMERICAN INTL GROUP INC | COM | 026874107 | 702 | 11902 | SH | | SOLE | |
| AMERICAN STD COS INC DEL | COM | 029712106 | 302 | 7000 | SH | | SOLE | |
| AMERUS GROUP CO | COM | 03072M108 | 205 | 3517 | SH | | SOLE | |
| AMERIPRISE FINL INC | COM | 03076C106 | 15 | 340 | SH | | SOLE | |
| AMGEN INC | COM | 031162100 | 123 | 1900 | SH | | SOLE | |
| AMGEN INC | COM | 031162100 | 13 | 200 | SH | | DEFINED | |
| AMPHENOL CORP NEW | CL A | 032095101 | 1243 | 22230 | SH | | SOLE | |
| ANALOG DEVICES INC | COM | 032654105 | 8 | 250 | SH | | SOLE | |
| ANDREW CORP | COM | 034425108 | 112 | 12704 | SH | | SOLE | |

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| | | | | | |
|------------------------------|-------------------|-----------|------|----------|------|
| ANGLO AMERN PLC | ADR | 03485P102 | 138 | 6772 SH | SOLE |
| APACHE CORP | COM | 037411105 | 308 | 4525 SH | SOLE |
| APOLLO GROUP INC | CL A | 037604105 | 12 | 250 SH | SOLE |
| APPLE COMPUTER INC | COM | 037833100 | 41 | 720 SH | SOLE |
| APPLIED MATLS INC | COM | 038222105 | 109 | 6754 SH | SOLE |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 1276 | 30935 SH | SOLE |
| ASSOCIATED BANC CORP | COM | 045487105 | 37 | 1175 SH | SOLE |
| ATMOS ENERGY CORP | COM | 049560105 | 16 | 600 SH | SOLE |
| AUSTRALIA & NEW ZEALAND | BANKING GROUP LTD | 052528304 | 365 | 3681 SH | SOLE |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 249 | 5500 SH | SOLE |
| AVOCENT CORP | COM | 053893103 | 148 | 5654 SH | SOLE |
| BG PLC | ADR FIN INST N | 055434203 | 357 | 5344 SH | SOLE |
| BP P. L. C. | SPONSORED ADR | 055622104 | 296 | 4264 SH | SOLE |
| BSD MED CORP DEL | COM | 055662100 | 440 | 78470 SH | SOLE |
| | | | ---- | ----- | |
| TOTAL FOR PAGE 2 | | | 9420 | 281607 | |

PAGE 0310

TEXAS CAPITAL BANK, DALLAS, TX
SCHEDULE 13F WORKSHEET AS OF 06/30/2006 PAGE 3

BANK NO. 781

FORM 13F INFORMATION TABLE

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|------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| BAKER HUGHES INC | COM | 057224107 | 719 | 8790 SH | | | SOLE | |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR | 05946K101 | 210 | 10228 SH | | | SOLE | |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 1103 | 22950 SH | | | SOLE | |
| BANK NEW YORK INC | COM | 064057102 | 817 | 25395 SH | | | SOLE | |
| BARD C R INC | COM | 067383109 | 572 | 7820 SH | | | SOLE | |

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| | | | | | |
|------------------------------|---------------|-----------|-------|----------|------|
| BAYER A G | SPONSORED ADR | 072730302 | 169 | 3693 SH | SOLE |
| BEA SYS INC | COM | 073325102 | 60 | 4660 SH | SOLE |
| BEAR STEARNS COS INC | COM | 073902108 | 1531 | 10935 SH | SOLE |
| BECKMAN COULTER INC | COM | 075811109 | 166 | 3000 SH | SOLE |
| BED BATH & BEYOND INC | COM | 075896100 | 41 | 1250 SH | SOLE |
| BERKLEY W R CORP | COM | 084423102 | 28 | 825 SH | SOLE |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 152 | 50 SH | SOLE |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 279 | 6480 SH | SOLE |
| BLOCK H & R INC | COM | 093671105 | 459 | 19242 SH | SOLE |
| BOEING CO | COM | 097023105 | 58 | 715 SH | SOLE |
| BON-TON STORES INC | COM | 09776J101 | 158 | 7230 SH | SOLE |
| BRIGHTPOINT INC | COM NEW | 109473405 | 160 | 11888 SH | SOLE |
| BRISTOL WEST HLDGS INC | COM | 11037M105 | 74 | 4640 SH | SOLE |
| BRUNSWICK CORP | COM | 117043109 | 239 | 7200 SH | SOLE |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 1558 | 19670 SH | SOLE |
| CBS CORP NEW | CL B | 124857202 | 746 | 27600 SH | SOLE |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 2504 | 46990 SH | SOLE |
| CIT GROUP INC | COM | 125581108 | 1235 | 23625 SH | SOLE |
| CNOOC LTD | SPONSORED ADR | 126132109 | 102 | 1276 SH | SOLE |
| CNS INC | COM | 126136100 | 105 | 4300 SH | SOLE |
| CA INC | COM | 12673P105 | 315 | 15342 SH | SOLE |
| CADBURY SCHWEPPES PLC | ADR | 127209302 | 307 | 7914 SH | SOLE |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 58 | 3430 SH | SOLE |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 211 | 4435 SH | SOLE |
| CANON INC | ADR | 138006309 | 498 | 6803 SH | SOLE |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 1226 | 14355 SH | SOLE |
| CARDINAL HEALTH INC | COM | 14149Y108 | 533 | 8299 SH | SOLE |
| CAREMARK RX INC | COM | 141705103 | 113 | 2280 SH | SOLE |
| | | | ----- | ----- | |
| TOTAL FOR PAGE 3 | | | 16506 | 343310 | |

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PAGE 0311

TEXAS CAPITAL BANK, DALLAS, TX
 SCHEDULE 13F WORKSHEET AS OF 06/30/2006 PAGE 4

BANK NO. 781

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (X\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | O MA |
|------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| CEMEX S A | SPON ADR 5 ORD | 151290889 | 409 | 7180 | SH | | SOLE | |
| CENDANT CORP | COM | 151313103 | 637 | 39151 | SH | | SOLE | |
| CERIDIAN CORP NEW | COM | 156779100 | 136 | 5592 | SH | | SOLE | |
| CERNER CORP | COM | 156782104 | 22 | 600 | SH | | SOLE | |
| CHECKFREE CORP NEW | COM | 162813109 | 1356 | 27370 | SH | | SOLE | |
| CHEVRON CORP | COM | 166764100 | 18 | 300 | SH | | SOLE | |
| CHILDRENS PL RETAIL STORES I | COM | 168905107 | 263 | 4382 | SH | | SOLE | |
| CHINA LIFE INS CO LTD | SPON ADR REP H | 16939P106 | 66 | 1049 | SH | | SOLE | |
| CHINA MOBILE LIMITED | SPONSORED ADR | 16941M109 | 200 | 6998 | SH | | SOLE | |
| CHIQUITA BRANDS INTL INC | COM | 170032809 | 169 | 12271 | SH | | SOLE | |
| CHOICEPOINT INC | COM | 170388102 | 156 | 3745 | SH | | SOLE | |
| CHUBB CORP | COM | 171232101 | 23 | 480 | SH | | SOLE | |
| CHUNGHWA TELECOM CO LTD | SPONSORED ADR | 17133Q205 | 162 | 8807 | SH | | SOLE | |
| CISCO SYS INC | COM | 17275R102 | 1508 | 77305 | SH | | SOLE | |
| CITIGROUP INC | COM | 172967101 | 946 | 19607 | SH | | SOLE | |
| CITRIX SYS INC | COM | 177376100 | 24 | 600 | SH | | SOLE | |
| CLAIRES STORES INC | COM | 179584107 | 526 | 20650 | SH | | SOLE | |
| CLP HOLDINGS LTD | SPONSORED ADR | 18946Q101 | 188 | 32168 | SH | | SOLE | |
| COACH INC | COM | 189754104 | 1141 | 38175 | SH | | SOLE | |
| COCA COLA HELLENIC BTTLG CO | SPONSORED ADR | 1912EP104 | 306 | 10164 | SH | | SOLE | |
| COCA COLA CO | COM | 191216100 | 512 | 11919 | SH | | SOLE | |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 324 | 9905 | SH | | SOLE | |
| COMMERCIAL METALS CO | COM | 201723103 | 229 | 8930 | SH | | SOLE | |

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| | | | | | |
|----------------------------|---------------|-----------|-------|----------|---------|
| COMMERCIAL VEH GROUP INC | COM | 202608105 | 94 | 4550 SH | SOLE |
| AMBEV-CIA DE BEBIDAS DAS | AMERICAS | 20441W203 | 373 | 9064 SH | SOLE |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 238 | 9930 SH | SOLE |
| COMPUCREDIT CORP | COM | 20478N100 | 228 | 5934 SH | SOLE |
| CONOCOPHILLIPS | COM | 20825C104 | 545 | 8320 SH | SOLE |
| CONOCOPHILLIPS | COM | 20825C104 | 45 | 688 SH | DEFINED |
| CORRECTIONS CORP AMER NEW | COM NEW | 22025Y407 | 240 | 4540 SH | SOLE |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 62 | 1100 SH | SOLE |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 1426 | 25970 SH | SOLE |
| DANAHER CORP DEL | COM | 235851102 | 1343 | 20890 SH | SOLE |
| | | | ----- | ----- | |
| TOTAL FOR PAGE 4 | | | 13915 | 438334 | |

PAGE 0312

TEXAS CAPITAL BANK, DALLAS, TX
SCHEDULE 13F WORKSHEET AS OF 06/30/2006 PAGE 5

BANK NO. 781

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (X\$1000) | SHARES/ PRN AMT | SH/ PRN CALL | PUT/ CALL | INVSTMT DSCRETN | O MA |
|------------------------------|----------------|-----------|--------------------|--------------------|-----------------|--------------|--------------------|---------|
| DEAN FOODS CO NEW | COM | 242370104 | 18 | 500 SH | | | SOLE | |
| DEL MONTE FOODS CO | COM | 24522P103 | 597 | 53195 SH | | | SOLE | |
| DELL INC | COM | 24702R101 | 471 | 19278 SH | | | SOLE | |
| DENTSPLY INTL INC NEW | COM | 249030107 | 548 | 9050 SH | | | SOLE | |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 16 | 250 SH | | | SOLE | |
| DIGITAL INSIGHT CORP | COM | 25385P106 | 280 | 8172 SH | | | SOLE | |
| DISNEY WALT CO | COM DISNEY | 254687106 | 274 | 9165 SH | | | SOLE | |
| DR REDDYS LABS LTD | ADR | 256135203 | 88 | 3203 SH | | | SOLE | |
| DOLLAR THRIFTY AUTOMOTIVE GP | COM | 256743105 | 215 | 4788 SH | | | SOLE | |

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| | | | | | | |
|------------------------------|------------------------|-----------|-------|--------|----|---------|
| DOMINION RES INC VA NEW | COM | 25746U109 | 106 | 1420 | SH | SOLE |
| DONALDSON INC | COM | 257651109 | 161 | 4778 | SH | SOLE |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 4 | 100 | SH | SOLE |
| DUQUESNE LT HLDGS INC | COM | 266233105 | 6 | 375 | SH | SOLE |
| E M C CORP MASS | COM | 268648102 | 19 | 1800 | SH | SOLE |
| ENSCO INTL INC | COM | 26874Q100 | 1256 | 27300 | SH | SOLE |
| EOG RES INC | COM | 26875P101 | 22 | 320 | SH | SOLE |
| EXCO RESOURCES INC | COM | 269279402 | 22 | 2000 | SH | SOLE |
| EBAY INC | COM | 278642103 | 4 | 165 | SH | SOLE |
| EDISON INTL | COM | 281020107 | 35 | 900 | SH | SOLE |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 1306 | 54325 | SH | SOLE |
| EMBRAER EMPRESA BRASILEIRA | DE AERONAUTICA EMBR | 29081M102 | 280 | 7685 | SH | SOLE |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 156 | 4758 | SH | SOLE |
| EQUITABLE RES INC | COM | 294549100 | 562 | 16800 | SH | SOLE |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 366 | 11079 | SH | SOLE |
| ERSTE BK DER OESTERREICHISCH | SPONSORED ADR | 296036304 | 346 | 12315 | SH | SOLE |
| EURONET WORLDWIDE INC | COM | 298736109 | 162 | 4229 | SH | SOLE |
| EXELON CORP | COM | 30161N101 | 1332 | 23441 | SH | SOLE |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 16 | 300 | SH | SOLE |
| EXPRESS SCRIPTS INC | COM | 302182100 | 1330 | 18540 | SH | SOLE |
| EXXON MOBIL CORP | COM | 30231G102 | 7001 | 114118 | SH | SOLE |
| EXXON MOBIL CORP | COM | 30231G102 | 202 | 3300 | SH | DEFINED |
| FPL GROUP INC | COM | 302571104 | 26 | 650 | SH | SOLE |
| FTI CONSULTING INC | COM | 302941109 | 218 | 8146 | SH | SOLE |
| | | | ----- | ----- | | |
| TOTAL FOR PAGE 5 | | | 17445 | 426445 | | |

PAGE 0313

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BANK NO. 781

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (X\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN |
|-----------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|
| FACTSET RESH SYS INC | COM | 303075105 | 86 | 1831 | SH | | SOLE |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 336 | 7003 | SH | | SOLE |
| FIRST DATA CORP | COM | 319963104 | 1476 | 32792 | SH | | SOLE |
| FLOWSERVE CORP | COM | 34354P105 | 68 | 1206 | SH | | SOLE |
| FOOT LOCKER INC | COM | 344849104 | 422 | 17268 | SH | | SOLE |
| FOREST OIL CORP | COM PAR \$0.01 | 346091705 | 102 | 3085 | SH | | SOLE |
| FORTUNE BRANDS INC | COM | 349631101 | 994 | 14005 | SH | | SOLE |
| FORWARD AIR CORP | COM | 349853101 | 184 | 4541 | SH | | SOLE |
| FOSSIL INC | COM | 349882100 | 101 | 5641 | SH | | SOLE |
| FRANKLIN RES INC | COM | 354613101 | 1093 | 12600 | SH | | SOLE |
| FREESCALE SEMICONDUCTOR INC | CL B | 35687M206 | 21 | 725 | SH | | SOLE |
| FRESENIUS MEDICAL CARE AG | SPONSORED ADR | 358029106 | 334 | 8749 | SH | | SOLE |
| GAP INC DEL | COM | 364760108 | 213 | 12275 | SH | | SOLE |
| GAZPROM O A O | SPON ADR | 368287207 | 83 | 1957 | SH | | SOLE |
| GENENTECH INC | COM NEW | 368710406 | 10 | 125 | SH | | SOLE |
| GENERAL DYNAMICS CORP | COM | 369550108 | 781 | 11940 | SH | | SOLE |
| GENERAL ELECTRIC CO | COM | 369604103 | 1281 | 38888 | SH | | SOLE |
| GENERAL ELECTRIC CO | COM | 369604103 | 270 | 8210 | SH | | DEFINED |
| GENWORTH FINL INC | COM CL A | 37247D106 | 46 | 1325 | SH | | SOLE |
| GERDAU SA COSG | | 373737105 | 35 | 2363 | SH | | SOLE |
| GETTY IMAGES INC | COM | 374276103 | 148 | 2345 | SH | | SOLE |
| GIANT INDS INC | COM | 374508109 | 133 | 2000 | SH | | SOLE |
| GILEAD SCIENCES INC | COM | 375558103 | 1624 | 27470 | SH | | SOLE |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 293 | 5254 | SH | | SOLE |
| GOLD FIELDS LTD NEW | SPONSORED ADR | 38059T106 | 120 | 5272 | SH | | SOLE |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 9 | 62 | SH | | SOLE |

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| | | | | | |
|--------------------------|--------------------|-----------|-------|----------|------|
| GRAINGER W W INC | COM | 384802104 | 481 | 6400 SH | SOLE |
| GRANT PRIDECO INC | COM | 38821G101 | 129 | 2901 SH | SOLE |
| GRUPO FINANCIARO GALICIA | S ASP ADR 10 SH B | 399909100 | 36 | 5798 SH | SOLE |
| GRUPO AEROPORTUARIO DEL | PAC SPON ADR B | 400506101 | 33 | 1066 SH | SOLE |
| GRUPO AEROPORTUARIO DEL | SURESPON ADR SER B | 40051E202 | 32 | 973 SH | SOLE |
| HCA INC | COM | 404119109 | 448 | 10393 SH | SOLE |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 255 | 2887 SH | SOLE |
| | | | ----- | ----- | |
| TOTAL FOR PAGE 6 | | | 11677 | 259350 | |

PAGE 0314

TEXAS CAPITAL BANK, DALLAS, TX
SCHEDULE 13F WORKSHEET AS OF 06/30/2006 PAGE 7

BANK NO. 781

FORM 13F INFORMATION TABLE

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|------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| HALLIBURTON CO | COM | 406216101 | 321 | 4337 SH | | | SOLE | |
| HARRIS CORP DEL | COM | 413875105 | 1195 | 28810 SH | | | SOLE | |
| HARTE-HANKS INC | COM | 416196103 | 205 | 8000 SH | | | SOLE | |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 1230 | 14550 SH | | | SOLE | |
| HEALTHEXTRAS INC | COM | 422211102 | 204 | 6770 SH | | | SOLE | |
| HELIX ENERGY SOLUTIONS GRP I | COM | 42330P107 | 158 | 3931 SH | | | SOLE | |
| HENKEL LTD PARTNERSHIP | SPON ADR PFD | 42550U208 | 266 | 2329 SH | | | SOLE | |
| HEWLETT PACKARD CO | COM | 428236103 | 1751 | 55285 SH | | | SOLE | |
| HOME DEPOT INC | COM | 437076102 | 50 | 1425 SH | | | SOLE | |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 179 | 5653 SH | | | SOLE | |
| HONEYWELL INTL INC | COM | 438516106 | 7 | 175 SH | | | SOLE | |
| HOSPIRA INC | COM | 441060100 | 2 | 60 SH | | | SOLE | |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 26 | 400 SH | | | SOLE | |

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| | | | | | |
|------------------------------|-----------------|-----------|------|----------|------|
| IDEXX LABS INC | COM | 45168D104 | 77 | 1029 SH | SOLE |
| IMMEDIATEK INC | COM PAR \$.001 | 45252S306 | 15 | 1100 SH | SOLE |
| IMPERIAL CHEM INDS PLC | ADR NEW | 452704505 | 305 | 11426 SH | SOLE |
| INFORMATICA CORP | COM | 45666Q102 | 154 | 11776 SH | SOLE |
| INFOSYS TECHNOLOGIES LTD | SPONSORED ADR | 456788108 | 106 | 1397 SH | SOLE |
| INSTEEL INDUSTRIES INC | COM | 45774W108 | 112 | 4660 SH | SOLE |
| INTEL CORP | COM | 458140100 | 387 | 20398 SH | SOLE |
| INTERMEC INC | COM | 458786100 | 76 | 3334 SH | SOLE |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 353 | 4600 SH | SOLE |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 218 | 26223 SH | SOLE |
| INVITROGEN CORP | COM | 46185R100 | 216 | 3284 SH | SOLE |
| IRON MTN INC | COM | 462846106 | 5 | 145 SH | SOLE |
| ISHARES INC | MSCI TAIWAN | 464286731 | 384 | 29979 SH | SOLE |
| ISHARES INC | MSCI S KOREA | 464286772 | 115 | 2566 SH | SOLE |
| ISHARES INC | MSCI JAPAN | 464286848 | 1008 | 73923 SH | SOLE |
| ISHARES INC | MSCI HONG KONG | 464286871 | 53 | 3938 SH | SOLE |
| ISHARES TRUST MSCI EMERGING | MARKETS | 464287234 | 140 | 1500 SH | SOLE |
| ISHARES TR S&P 500 | GROWTH INDEX FD | 464287309 | 88 | 1512 SH | SOLE |
| ISHARES TR | S&P 500 VALUE | 464287408 | 66 | 965 SH | SOLE |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 32 | 495 SH | SOLE |
| | | | ---- | ----- | |
| TOTAL FOR PAGE 7 | | | 9504 | 335975 | |

PAGE 0315

TEXAS CAPITAL BANK, DALLAS, TX
SCHEDULE 13F WORKSHEET AS OF 06/30/2006 PAGE 8

BANK NO. 781

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (X\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DCRETN | O MA |
|----------------|----------------|-------|--------------------|--------------------|------------|--------------|-------------------|---------|
|----------------|----------------|-------|--------------------|--------------------|------------|--------------|-------------------|---------|

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| | | | | | |
|------------------------------|----------------|-----------|------|----------|------|
| ISHARES TR | S&P MIDCAP 400 | 464287507 | 259 | 3400 SH | SOLE |
| ISHARES TR | COHEN&ST RLTY | 464287564 | 83 | 1000 SH | SOLE |
| ISHARES TR | RUSSELL1000VAL | 464287598 | 116 | 1595 SH | SOLE |
| ISHARES TR | RUSSELL1000GRW | 464287614 | 154 | 3050 SH | SOLE |
| ISHARES TR | RUSSELL 1000 | 464287622 | 81 | 1185 SH | SOLE |
| ISHARES TR | RUSL 2000 VALU | 464287630 | 366 | 5069 SH | SOLE |
| ISHARES TR | RUSL 2000 GROW | 464287648 | 371 | 5048 SH | SOLE |
| ISHARES TR | RUSSELL 2000 | 464287655 | 358 | 5000 SH | SOLE |
| ISHARES TRUST UTILITIES | | 464287697 | 286 | 3620 SH | SOLE |
| ISHARES TR | DJ US FINL SEC | 464287788 | 309 | 2970 SH | SOLE |
| JPMORGAN CHASE & CO | COM | 46625H100 | 525 | 12509 SH | SOLE |
| JSC MMC NORILSK NICKEL | SPONSORED ADR | 46626D108 | 60 | 464 SH | SOLE |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 269 | 3387 SH | SOLE |
| JOHNSON & JOHNSON | COM | 478160104 | 174 | 2916 SH | SOLE |
| KAO CORP | SPONSORED ADR | 485537302 | 376 | 1439 SH | SOLE |
| KENDLE INTERNATIONAL INC | COM | 48880L107 | 147 | 4020 SH | SOLE |
| KENNAMETAL INC | COM | 489170100 | 124 | 2001 SH | SOLE |
| KIMBERLY CLARK CORP | COM | 494368103 | 55 | 900 SH | SOLE |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 22 | 500 SH | SOLE |
| KING PHARMACEUTICALS INC | COM | 495582108 | 19 | 1125 SH | SOLE |
| KIRIN BREWERY LTD | SPONSORED ADR | 497350306 | 261 | 16728 SH | SOLE |
| KOHL'S CORP | COM | 500255104 | 1268 | 21460 SH | SOLE |
| KOMAG INC | COM NEW | 500453204 | 302 | 6550 SH | SOLE |
| ROYAL PHILIPS ELECTRONICS | NV | 500472303 | 865 | 27795 SH | SOLE |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 317 | 3820 SH | SOLE |
| KOOR INDS LTD | SPONSORED ADR | 500507108 | 31 | 2980 SH | SOLE |
| KOREA ELECTRIC PWR | SPONSORED ADR | 500631106 | 97 | 5136 SH | SOLE |
| KROGER CO | COM | 501044101 | 184 | 8456 SH | SOLE |
| KRONOS INC | COM | 501052104 | 138 | 3831 SH | SOLE |
| KUBOTA CORP (FORMERLY | KUBOTA LTD) | 501173207 | 398 | 8366 SH | SOLE |

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| | | | | | |
|----------------------|---------------|-----------|-------|----------|------|
| LG PHILIP LCD CO LTD | SPONS ADR REP | 50186V102 | 112 | 6210 SH | SOLE |
| LABOR READY INC | COM NEW | 505401208 | 299 | 13250 SH | SOLE |
| LAM RESEARCH CORP | COM | 512807108 | 1223 | 26190 SH | SOLE |
| | | | ----- | ----- | |
| TOTAL FOR PAGE 8 | | | 9649 | 211970 | |

PAGE 0316

TEXAS CAPITAL BANK, DALLAS, TX
SCHEDULE 13F WORKSHEET AS OF 06/30/2006 PAGE 9

BANK NO. 781

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (X\$1000) | SHARES/ PRN AMT | SH/ PRN CALL | PUT/ DSCRETN | INVSTMT | O MA |
|--------------------------------------|----------------|-----------|--------------------|--------------------|-----------------|-----------------|---------|---------|
| LAMAR ADVERTISING CO | CL A | 512815101 | 654 | 12150 SH | | | SOLE | |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 154 | 2398 SH | | | SOLE | |
| LANDSTAR SYS INC | COM | 515098101 | 160 | 3392 SH | | | SOLE | |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 1327 | 20370 SH | | | SOLE | |
| LIONS GATE ENTMNT CORP | COM NEW | 535919203 | 138 | 16234 SH | | | SOLE | |
| LOUISIANA CENT OIL & GAS CO | UT NET PROFIT | 546234204 | 140 | 100 SH | | | SOLE | |
| MDU RES GROUP INC | COM | 552690109 | 887 | 24250 SH | | | SOLE | |
| MGIC INVT CORP WIS | COM | 552848103 | 123 | 1901 SH | | | SOLE | |
| MACROVISION CORP | COM | 555904101 | 245 | 11407 SH | | | SOLE | |
| MAGYAR TELEKOM TELECOMMUNICATIONS | PLC ADR | 559776109 | 193 | 10220 SH | | | SOLE | |
| MARATHON OIL CORP | COM | 565849106 | 127 | 1535 SH | | | SOLE | |
| MCGRAW HILL COS INC | COM | 580645109 | 61 | 1225 SH | | | SOLE | |
| MCKESSON CORP | COM | 58155Q103 | 206 | 4362 SH | | | SOLE | |
| MEDTRONIC INC | COM | 585055106 | 3011 | 64192 SH | | | SOLE | |
| MELLON BANK CORP | | 58551A108 | 81 | 2380 SH | | | SOLE | |
| METLIFE INC | COM | 59156R108 | 97 | 1900 SH | | | SOLE | |

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| | | | | | | |
|------------------------------|---------------|-----------|-------|----------|-----|---------|
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 325 | 5378 | SH | SOLE |
| MICROSOFT CORP | COM | 594918104 | 524 | 22518 | SH | SOLE |
| MIGRATEC INC | | 598622108 | 5 | 5000 | SH | SOLE |
| MOBILE TELESYSTEMS OJSC | SPONSORED ADR | 607409109 | 64 | 2202 | SH | SOLE |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 235 | 3475 | SH | SOLE |
| FEDRTD TFOF INST SHS | | 60934N401 | 13351 | 13351791 | PRN | SOLE |
| FEDRTD TFOF INST SHS | | 60934N401 | 11 | 11304 | PRN | DEFINED |
| FEDRTD TFOF SRVC SHS | | 60934N880 | 1802 | 1802805 | PRN | SOLE |
| MONSANTO CO NEW | COM | 61166W101 | 33 | 400 | SH | SOLE |
| MOODYS CORP | COM | 615369105 | 76 | 1410 | SH | SOLE |
| MORGAN STANLEY | COM NEW | 617446448 | 716 | 11340 | SH | SOLE |
| MOTOROLA INC | COM | 620076109 | 61 | 3030 | SH | SOLE |
| NTT DOCOMO INC | SPONS ADR | 62942M201 | 242 | 16569 | SH | SOLE |
| NARA BANCORP INC | COM | 63080P105 | 165 | 8805 | SH | SOLE |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 1241 | 19610 | SH | SOLE |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 70 | 1600 | SH | SOLE |
| NAVTEQ CORP | COM | 63936L100 | 87 | 1960 | SH | SOLE |
| | | | ----- | ----- | | |
| TOTAL FOR PAGE 9 | | | 26612 | 15447213 | | |

PAGE 0317

TEXAS CAPITAL BANK, DALLAS, TX
SCHEDULE 13F WORKSHEET AS OF 06/30/2006 PAGE 10

BANK NO. 781

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (X\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | O MA |
|------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| NEENAH PAPER INC | COM | 640079109 | 0 | 7 | SH | | SOLE | |
| NESTLE S A | SPONSORED ADR | 641069406 | 315 | 4024 | SH | | SOLE | |
| NEUSTAR INC | CL A | 64126X201 | 336 | 9975 | SH | | SOLE | |

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| | | | | | |
|------------------------------|---------------|-----------|------|----------|------|
| NIDEC CORP | SPONSORED ADR | 654090109 | 314 | 17450 SH | SOLE |
| NIKE INC | CL B | 654106103 | 285 | 3520 SH | SOLE |
| NOKIA CORP | SPONSORED ADR | 654902204 | 4 | 200 SH | SOLE |
| NOBLE ENERGY INC | COM | 655044105 | 84 | 1800 SH | SOLE |
| NORDSTROM INC | COM | 655664100 | 1348 | 36950 SH | SOLE |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 43 | 825 SH | SOLE |
| NORTHWEST NAT GAS CO | COM | 667655104 | 107 | 2895 SH | SOLE |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 425 | 7887 SH | SOLE |
| NOVELLUS SYS INC | COM | 670008101 | 36 | 1475 SH | SOLE |
| NVIDIA CORP | COM | 67066G104 | 14 | 700 SH | SOLE |
| OGE ENERGY CORP | COM | 670837103 | 70 | 2000 SH | SOLE |
| OMV AG | SPON ADR NEW | 670875509 | 259 | 4359 SH | SOLE |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 1698 | 16565 SH | SOLE |
| OIL CO LUKOIL | SPONSORED ADR | 677862104 | 159 | 1902 SH | SOLE |
| OMNICOM GROUP INC | COM | 681919106 | 281 | 3164 SH | SOLE |
| ONEOK INC NEW | COM | 682680103 | 20 | 600 SH | SOLE |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 71 | 1562 SH | SOLE |
| OPENWAVE SYS INC | COM NEW | 683718308 | 30 | 2640 SH | SOLE |
| ORACLE CORP | COM | 68389X105 | 314 | 21725 SH | SOLE |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 17 | 300 SH | SOLE |
| P F CHANGS CHINA BISTRO INC | COM | 69333Y108 | 182 | 4801 SH | SOLE |
| PSS WORLD MED INC | COM | 69366A100 | 131 | 7440 SH | SOLE |
| PACCAR INC | COM | 693718108 | 1265 | 15368 SH | SOLE |
| PACIFIC CAP BANCORP NEW | COM | 69404P101 | 108 | 3484 SH | SOLE |
| PATTERSON COMPANIES INC | COM | 703395103 | 349 | 10000 SH | SOLE |
| PEPSICO INC | COM | 713448108 | 1472 | 24525 SH | SOLE |
| PETCO ANIMAL SUPPLIES | COM NEW | 716016209 | 161 | 7902 SH | SOLE |
| PETROCHINA CO LTD | SPONSORED ADR | 71646E100 | 122 | 1133 SH | SOLE |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V101 | 286 | 3592 SH | SOLE |
| PFIZER INC | COM | 717081103 | 729 | 31117 SH | SOLE |

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TOTAL FOR PAGE 10

11035 251807

PAGE 0318

TEXAS CAPITAL BANK, DALLAS, TX
 SCHEDULE 13F WORKSHEET AS OF 06/30/2006 PAGE 11

BANK NO. 781

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (X\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | O MA |
|--------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| PHELPS DODGE CORP | COM | 717265102 | 48 | 595 | SH | | SOLE | |
| PHOTON DYNAMICS INC | COM | 719364101 | 51 | 4098 | SH | | SOLE | |
| PHOTRONICS INC | COM | 719405102 | 91 | 6155 | SH | | SOLE | |
| PRAXAIR INC | COM | 74005P104 | 24 | 450 | SH | | SOLE | |
| PROCTER & GAMBLE CO | COM | 742718109 | 181 | 3270 | SH | | SOLE | |
| PRUDENTIAL FINL INC | COM | 744320102 | 1216 | 15650 | SH | | SOLE | |
| QLOGIC CORP | COM | 747277101 | 76 | 4430 | SH | | SOLE | |
| QUALCOMM INC | COM | 747525103 | 194 | 4857 | SH | | SOLE | |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 2387 | 39850 | SH | | SOLE | |
| RSA SEC INC | COM | 749719100 | 143 | 5300 | SH | | SOLE | |
| REGAL BELOIT CORP | COM | 758750103 | 93 | 2107 | SH | | SOLE | |
| REPUBLIC BANCORP INC | COM | 760282103 | 149 | 12079 | SH | | SOLE | |
| REPUBLIC SVCS INC | COM | 760759100 | 714 | 17700 | SH | | SOLE | |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 145 | 693 | SH | | SOLE | |
| ROCHE HLDG LTD | SPONSORED ADR | 771195104 | 459 | 5569 | SH | | SOLE | |
| ROCKWELL AUTOMATION INC. | COM | 773903109 | 522 | 7250 | SH | | SOLE | |
| ROHM & HAAS CO | COM | 775371107 | 1092 | 21810 | SH | | SOLE | |
| RYANAIR HLDGS PLC | SPONSORED ADR | 783513104 | 251 | 4772 | SH | | SOLE | |
| RYERSON INC | COM | 78375P107 | 235 | 8720 | SH | | SOLE | |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 200 | 8569 | SH | | SOLE | |

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| | | | | | | |
|------------------------------|----------------|-----------|---------|----------|-----|---------|
| SLM CORPORATION | COM | 78442P106 | 15 | 288 | SH | SOLE |
| SPDR TR | UNIT SER 1 | 78462F103 | 31 | 250 | SH | SOLE |
| SAFEWAY INC | COM NEW | 786514208 | 135 | 5207 | SH | SOLE |
| SANDVIK AB | ADR | 800212201 | 403 | 6941 | SH | SOLE |
| SANOFI AVENTIS | SPONSORED ADR | 80105N105 | 939 | 19290 | SH | SOLE |
| SASOL LTD | SPONSORED ADR | 803866300 | 157 | 4069 | SH | SOLE |
| SATYAM COMPUTER SERVICES LTD | ADR | 804098101 | 43 | 1320 | SH | SOLE |
| SCHEIN HENRY INC | COM | 806407102 | 170 | 3646 | SH | SOLE |
| SCHLUMBERGER LTD | COM | 806857108 | 4 | 75 | SH | SOLE |
| SCOTTISH PWR PLC | SP ADR FNL NEW | 81013T804 | 234 | 5428 | SH | SOLE |
| SEARS HLDGS CORP | COM | 812350106 | 62 | 400 | SH | SOLE |
| SHIRE PLC | SPONSORED ADR | 82481R106 | 380 | 8610 | SH | SOLE |
| AIM STIC LAP INST | | 825251820 | 1152600 | 52600845 | PRN | SOLE |
| AIM STIC LAP INST | | 825251820 | 32 | 32667 | PRN | DEFINED |
| | | | ----- | ----- | | |
| TOTAL FOR PAGE 11 | | | 1163476 | 52862960 | | |

PAGE 0319

TEXAS CAPITAL BANK, DALLAS, TX
SCHEDULE 13F WORKSHEET AS OF 06/30/2006 PAGE 12

BANK NO. 781

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (X\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | O MA |
|------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| AIM TREAS PRIV | | 825252109 | 1491 | 1491481 | PRN | | SOLE | |
| AIM TREAS INS | | 825252406 | 176 | 176386 | PRN | | SOLE | |
| AIM STIT GVT&AGY PRV | | 825252877 | 1539 | 1539587 | PRN | | SOLE | |
| SHUFFLE MASTER INC | COM | 825549108 | 443 | 13523 | SH | | SOLE | |
| SIEMENS A G | SPONSORED ADR | 826197501 | 291 | 3359 | SH | | SOLE | |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 79 | 13343 | SH | | SOLE | |

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| | | | | | |
|------------------------------|-------------------------|-----------|------|----------|---------|
| SMITH & NEPHEW PLC | SPDN ADR NEW | 83175M205 | 191 | 4969 SH | SOLE |
| SOCIEDAD QUIMICA Y MINERA | DE CHILE SA | 833635105 | 184 | 1769 SH | SOLE |
| SOLVAY S A | SPONSORED ADR | 834437105 | 178 | 1556 SH | SOLE |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 197 | 8890 SH | SOLE |
| SOUTHERN CO | COM | 842587107 | 76 | 2380 SH | SOLE |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 27 | 1400 SH | SOLE |
| STAPLES INC | COM | 855030102 | 1170 | 48086 SH | SOLE |
| STATE STR CORP | COM | 857477103 | 650 | 11200 SH | SOLE |
| STERICYCLE INC | COM | 858912108 | 141 | 2168 SH | SOLE |
| STRAYER ED INC | COM | 863236105 | 302 | 3119 SH | SOLE |
| STRYKER CORP | COM | 863667101 | 8 | 200 SH | SOLE |
| SUNOPTA INC | COM | 8676EP108 | 127 | 13781 SH | SOLE |
| SUNRISE SENIOR LIVING INC. | COM | 86768K106 | 60 | 2200 SH | SOLE |
| SUPERIOR ESSEX INC | COM | 86815V105 | 106 | 3550 SH | SOLE |
| SURGUTNEFTEGAZ JSC | SPONSORED ADR | 868861204 | 135 | 1837 SH | SOLE |
| SYKES ENTERPRISES INC | COM | 871237103 | 252 | 15650 SH | SOLE |
| SYMANTEC CORP | COM | 871503108 | 16 | 1040 SH | SOLE |
| SYMANTEC CORP | COM | 871503108 | 3 | 200 SH | DEFINED |
| TAIWAN GREATER CHINA FD | SH BEN INT | 874037104 | 98 | 17656 SH | SOLE |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 476 | 51859 SH | SOLE |
| TAM SA | SP ADR REP PFD | 87484D103 | 44 | 1637 SH | SOLE |
| TARGET CORP | COM | 87612E106 | 249 | 5116 SH | SOLE |
| TELE NORTE LESTE | PARTICIPACOES SA ADR | 879246106 | 84 | 6658 SH | SOLE |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 256 | 5161 SH | SOLE |
| TENARIS S A | SPONSORED ADR | 88031M109 | 57 | 1431 SH | SOLE |
| TESCO PLC | SPONSORED ADR | 881575302 | 356 | 19226 SH | SOLE |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 443 | 14055 SH | SOLE |
| | | | ---- | ----- | |
| TOTAL FOR PAGE 12 | | | 9905 | 3484473 | |

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PAGE 0320

TEXAS CAPITAL BANK, DALLAS, TX
SCHEDULE 13F WORKSHEET AS OF 06/30/2006 PAGE 13

BANK NO. 781

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (X\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | O MA |
|------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| TEXAS INSTRS INC | COM | 882508104 | 1261 | 41664 | SH | | SOLE | |
| THAI FD INC | COM | 882904105 | 136 | 15157 | SH | | SOLE | |
| 3M COMPANY | COM | 88579Y101 | 44 | 555 | SH | | SOLE | |
| TIM PARTICIPACOES S A | SPONS ADR PFD | 88706P106 | 36 | 1333 | SH | | SOLE | |
| TORONTO DOMINION BK ONT | COM NEW | 891160509 | 225 | 4440 | SH | | SOLE | |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 976 | 9338 | SH | | SOLE | |
| TRACTOR SUPPLY CO | COM | 892356106 | 76 | 1376 | SH | | SOLE | |
| TREEHOUSE FOODS INC | COM | 89469A104 | 54 | 2300 | SH | | SOLE | |
| TURKCELL ILETISIM HIZMETLERI | SPON ADR NEW | 900111204 | 24 | 2077 | SH | | SOLE | |
| 21ST CENTY INS GROUP | COM | 90130N103 | 36 | 2555 | SH | | SOLE | |
| TYCO INTL LTD NEW | COM | 902124106 | 949 | 34523 | SH | | SOLE | |
| US BANCORP DEL | COM NEW | 902973304 | 751 | 24350 | SH | | SOLE | |
| U S CONCRETE INC | COM | 90333L102 | 112 | 10160 | SH | | SOLE | |
| UNILEVER N V | N Y SHS NEW | 904784709 | 164 | 7280 | SH | | SOLE | |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 265 | 7249 | SH | | SOLE | |
| UNITED GUNN RES | | 910573104 | 0 | 100 | SH | | SOLE | |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 114 | 36868 | SH | | SOLE | |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 24 | 300 | SH | | SOLE | |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 1545 | 24370 | SH | | SOLE | |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 406 | 9091 | SH | | SOLE | |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 703 | 10575 | SH | | SOLE | |
| VALUECLICK INC | COM | 92046N102 | 281 | 18359 | SH | | SOLE | |
| VARIAN MED SYS INC | COM | 92220P105 | 284 | 6000 | SH | | SOLE | |

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| | | | | | |
|------------------------|---------------|-----------|-------|----------|------|
| VARIAN INC | COM | 922206107 | 147 | 3550 SH | SOLE |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 5 | 150 SH | SOLE |
| VIACOM INC NEW | CL B | 92553P201 | 630 | 17600 SH | SOLE |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 369 | 17359 SH | SOLE |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 98 | 1825 SH | SOLE |
| WAL MART STORES INC | COM | 931142103 | 43 | 900 SH | SOLE |
| WALGREEN CO | COM | 931422109 | 255 | 5700 SH | SOLE |
| WASHINGTON MUT INC | COM | 939322103 | 285 | 6275 SH | SOLE |
| WASTE CONNECTIONS INC | COM | 941053100 | 518 | 14250 SH | SOLE |
| WASTE MGMT INC DEL | COM | 94106L109 | 399 | 11124 SH | SOLE |
| | | | ----- | ----- | |
| TOTAL FOR PAGE 13 | | | 11215 | 348753 | |

PAGE 0321

TEXAS CAPITAL BANK, DALLAS, TX
SCHEDULE 13F WORKSHEET AS OF 06/30/2006 PAGE 14

BANK NO. 781

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (X\$1000) | SHARES/ PRN AMT | SH/ PRN CALL | PUT/ CALL | INVSTMT DSCRETN | O MA |
|-----------------------------|----------------|-----------|--------------------|--------------------|-----------------|--------------|--------------------|---------|
| WATERS CORP | COM | 941848103 | 231 | 5205 SH | | | SOLE | |
| WEBSense INC | COM | 947684106 | 131 | 6394 SH | | | SOLE | |
| WEBSTER FINL CORP CONN | COM | 947890109 | 114 | 2420 SH | | | SOLE | |
| WELLPOINT INC | COM | 94973V107 | 20 | 280 SH | | | SOLE | |
| WELLS FARGO & CO NEW | COM | 949746101 | 33 | 500 SH | | | SOLE | |
| WESTERN DIGITAL CORP | COM | 958102105 | 15 | 800 SH | | | SOLE | |
| WILLIAMS CLAYTON ENERGY INC | COM | 969490101 | 182 | 5270 SH | | | SOLE | |
| WINNEBAGO INDS INC | COM | 974637100 | 91 | 2937 SH | | | SOLE | |
| WINTRUST FINANCIAL CORP | COM | 97650W108 | 344 | 6769 SH | | | SOLE | |

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| | | | | | |
|--------------------------|------|-----------|---------|----------|------|
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 157 | 6735 SH | SOLE |
| WRIGLEY WM JR CO | COM | 982526105 | 10 | 225 SH | SOLE |
| WRIGLEY WM JR CO | CL B | 982526204 | 2 | 56 SH | SOLE |
| WYETH | COM | 983024100 | 394 | 8875 SH | SOLE |
| XCEL ENERGY INC | COM | 98389B100 | 48 | 2525 SH | SOLE |
| YAHOO INC | COM | 984332106 | 7 | 240 SH | SOLE |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 197 | 5770 SH | SOLE |
| ZIMMER HLDGS INC | COM | 98956P102 | 14 | 250 SH | SOLE |
| | | | ----- | ----- | |
| TOTAL FOR PAGE 14 | | | 1990 | 55251 | |
| GRAND TOTALS | | | 1321869 | 76662883 | |