

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

TEXAS CAPITAL BANCSHARES INC/TX
Form 13F-HR
February 01, 2007

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: 12/31/06

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 | 2/1/07 |
| ----- | ----- | ----- |
| [Signature] | [City, State] | [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).)
- [X] 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:

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

[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 PAGE 1
SCHEDULE 13F WORKSHEET AS OF 12/31/2006

BELOW IS A LIST OF THE EQUITY SECURITIES THAT YOU HAVE FLAGGED ON YOUR AUTO-TRUST FILES AS "13 F SECURITIES" WITH A "13 F 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 01-06, 12, 15, 16, 18-22, 25-27 AND 34-37 ARE NOT INCLUDED IN THIS REPORT.

FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 |
|---------------------|----------------|-----------|-----------------|-----------------------------------|-----------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE [x\$1000] | SHRS OR SH/ PUT/ PRN AMT PRN CALL | INVESTMENT DISCRETION |
| ACE LTD | ORD | G0070K103 | 312 | 5158 SH | SOLE |
| AMDOCS LTD | ORD | G02602103 | 461 | 11900 SH | SOLE |
| ASA BERMUDA LIMITED | COM | G3156P103 | 34 | 531 SH | SOLE |
| FOSTER WHEELER LTD | SHS NEW | G36535139 | 83 | 1523 SH | SOLE |

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

| | | | | | |
|------------------------------|---------------|-----------|-------|-------------|------|
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 257 | 9700 SH | SOLE |
| TRANSOCEAN INC | ORD | G90078109 | 279 | 3460 SH | SOLE |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 245 | 5872 SH | SOLE |
| UBS AG | SHS NEW | H89231338 | 349 | 5798 SH | SOLE |
| ASML HLDG NV | N Y SHS | N07059111 | 242 | 9852 SH | SOLE |
| GENERAL MARITIME CORP | SHS | Y2692M103 | 95 | 2707 SH | SOLE |
| ABB LTD | SPONSORED ADR | 000375204 | 516 | 28750 SH | SOLE |
| AFLAC INC | COM | 001055102 | 279 | 6086 SH | SOLE |
| AGL RES INC | COM | 001204106 | 116 | 3002 SH | SOLE |
| AIM STRATEGIC CASH PLUS | | 00143C101 | 7675 | 7675400 PRN | SOLE |
| A S V INC | COM | 001963107 | 62 | 3833 SH | SOLE |
| AT&T INC | COM | 00206R102 | 1705 | 47716 SH | SOLE |
| AU OPTRONICS CORP | SPONSORED ADR | 002255107 | 52 | 3805 SH | SOLE |
| ABBOTT LABS | COM | 002824100 | 22 | 459 SH | SOLE |
| ACTIVISION INC NEW | COM NEW | 004930202 | 73 | 4279 SH | SOLE |
| ADESA INC | COM | 00686U104 | 424 | 15300 SH | SOLE |
| ADIDAS AG | ADR | 00687A107 | 288 | 11565 SH | SOLE |
| AETNA INC NEW | COM | 00817Y108 | 10 | 241 SH | SOLE |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 1057 | 10062 SH | SOLE |
| AFFYMETRIX INC | COM | 00826T108 | 89 | 3892 SH | SOLE |
| AGILE SOFTWARE CORP DEL | COM | 00846X105 | 92 | 15095 SH | SOLE |
| AGILYSYS INC | COM | 00847J105 | 107 | 6410 SH | SOLE |
| AKZO NOBEL NV | SPONSORED ADR | 010199305 | 158 | 2610 SH | SOLE |
| ALASKA AIR GROUP INC | COM | 011659109 | 162 | 4110 SH | SOLE |
| ALCOA INC | COM | 013817101 | 349 | 11650 SH | SOLE |
| TOTAL FOR PAGE 1 | | | 15593 | 7910766 | |

BANK NO. 781 TEXAS CAPITAL BANK, DALLAS, TX SCHEDULE 13F WORKSHEET AS OF 12/31/2006 PAGE 2

FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 |
|------------------------------|----------------|-----------|-----------------|---------------------|---------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE [x\$1000] | SHRS OR SH/ PRN AMT | PUT/ CALL DISCRETIO |
| ALLERGAN INC | COM | 018490102 | 1514 | 12650 SH | SOLE |
| ALLIANCE IMAGING INC | COM NEW | 018606202 | 87 | 13170 SH | SOLE |
| ALLIANZ SE | SP ADR 1/10 SH | 018805101 | 539 | 26446 SH | SOLE |
| ALLSTATE CORP | COM | 020002101 | 214 | 3294 SH | SOLE |
| AMBAC FINL GROUP INC | COM | 023139108 | 1283 | 14410 SH | SOLE |
| AMERICA MOVIL S A B DE C V | SPON ADR | 02364W105 | 99 | 2201 SH | SOLE |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 27 | 883 SH | SOLE |
| AMERICAN ELEC PWR INC | COM | 025537101 | 18 | 446 SH | SOLE |
| AMERICAN EXPRESS CO | COM | 025816109 | 42 | 700 SH | SOLE |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 43 | 1200 SH | SOLE |
| AMERICAN INTL GROUP INC | COM | 026874107 | 750 | 10480 SH | SOLE |
| AMERICAN PHYSICIANS CAPITAL | COM | 028884104 | 121 | 3040 SH | SOLE |
| AMERICAN STD COS INC DEL | COM | 029712106 | 296 | 6469 SH | SOLE |
| AMERIPRISE FINL INC | COM | 03076C106 | 4 | 90 SH | SOLE |
| AMGEN INC | COM | 031162100 | 121 | 1775 SH | SOLE |
| AMGEN INC | COM | 031162100 | 13 | 200 SH | DEFINED |
| AMPHENOL CORP NEW | CL A | 032095101 | 1291 | 20800 SH | SOLE |

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

| | | | | | |
|------------------------------|-------------------|-----------|-------|----------|------|
| ANGLO AMERN PLC | ADR | 03485P102 | 40 | 1676 SH | SOLE |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 1250 | 25420 SH | SOLE |
| ANN TAYLOR STORES CORP | COM | 036115103 | 32 | 1000 SH | SOLE |
| APACHE CORP | COM | 037411105 | 256 | 3850 SH | SOLE |
| APOLLO GROUP INC | CL A | 037604105 | 64 | 1650 SH | SOLE |
| APPLE COMPUTER INC | COM | 037833100 | 56 | 670 SH | SOLE |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 100 | 3780 SH | SOLE |
| APPLIED MATLS INC | COM | 038222105 | 102 | 5543 SH | SOLE |
| AQUANTIVE INC | COM | 03839G105 | 65 | 2640 SH | SOLE |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 982 | 30755 SH | SOLE |
| ASSURANT INC | COM | 04621X108 | 1330 | 24080 SH | SOLE |
| ASTRAZENECA PLC | SPONSORED ADR | 046353108 | 32 | 600 SH | SOLE |
| ATMOS ENERGY CORP | COM | 049560105 | 19 | 600 SH | SOLE |
| AUSTRALIA & NEW ZEALAND | BANKING GROUP LTD | 052528304 | 379 | 3406 SH | SOLE |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 270 | 5500 SH | SOLE |
| BG PLC | ADR FIN INST N | 055434203 | 332 | 4862 SH | SOLE |
| TOTAL FOR PAGE 2 | | | 11771 | 234286 | |

BANK NO. 781 TEXAS CAPITAL BANK, DALLAS, TX PAGE 3
 SCHEDULE 13F WORKSHEET AS OF 12/31/2006

FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 |
|------------------------------|-------------------|-----------|-----------------|---------------------|----------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE [x\$1000] | SHRS OR SH/ PRN AMT | PUT/ CALL DISCRETION |
| BP P. L. C. | SPONSORED ADR | 055622104 | 267 | 3985 SH | SOLE |
| BSD MED CORP DEL | COM | 055662100 | 412 | 78470 SH | SOLE |
| BAKER HUGHES INC | COM | 057224107 | 595 | 7971 SH | SOLE |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR | 05946K101 | 226 | 9427 SH | SOLE |
| BANCO BRADESCO S A | SP ADR PFD NEW | 059460303 | 106 | 2644 SH | SOLE |
| BANK OF AMERICA COR FEB PUT | ## 42.50 02/17/07 | 0605050NV | 16 | 653 SH | PUT SOLE |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 939 | 17600 SH | SOLE |
| BANK NEW YORK INC | COM | 064057102 | 2267 | 57620 SH | SOLE |
| BARCLAYS BK PLC | DJAIG CMDTY 36 | 06738C778 | 1985 | 40572 SH | SOLE |
| BARD C R INC | COM | 067383109 | 300 | 3620 SH | SOLE |
| BAYER A G | SPONSORED ADR | 072730302 | 179 | 3368 SH | SOLE |
| BEA SYS INC | COM | 073325102 | 58 | 4660 SH | SOLE |
| BECKMAN COULTER INC | COM | 075811109 | 179 | 3000 SH | SOLE |
| BECTON DICKINSON & CO | COM | 075887109 | 1250 | 17827 SH | SOLE |
| BELLSOUTH CORP | COM | 079860102 | 63 | 1350 SH | SOLE |
| BERKLEY W R CORP | COM | 084423102 | 28 | 825 SH | SOLE |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 183 | 50 SH | SOLE |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 234 | 5910 SH | SOLE |
| BIOGEN IDEC INC | COM | 09062X103 | 1368 | 27820 SH | SOLE |
| BLOCK H & R INC | COM | 093671105 | 407 | 17688 SH | SOLE |
| BOEING CO | COM | 097023105 | 106 | 1195 SH | SOLE |
| BRITISH AMERN TOB PLC | SPONSORED ADR | 110448107 | 301 | 5318 SH | SOLE |
| BUCKEYE TECHNOLOGIES INC | COM | 118255108 | 94 | 7930 SH | SOLE |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 1386 | 18785 SH | SOLE |
| CBS CORP NEW | CL B | 124857202 | 779 | 25000 SH | SOLE |
| C D W CORP | COM | 12512N105 | 1292 | 18390 SH | SOLE |

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

| | | | | | | |
|----------------------------|---------------|-----------|-------|--------|----|------|
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 1574 | 38510 | SH | SOLE |
| CIGNA CORP | COM | 125509109 | 1424 | 10830 | SH | SOLE |
| CIT GROUP INC | COM | 125581108 | 5 | 95 | SH | SOLE |
| CNA FINL CORP | COM | 126117100 | 4 | 115 | SH | SOLE |
| CNOOC LTD | SPONSORED ADR | 126132109 | 124 | 1314 | SH | SOLE |
| CVS CORP | COM | 126650100 | 12 | 400 | SH | SOLE |
| CA INC | COM | 12673P105 | 320 | 14178 | SH | SOLE |
| TOTAL FOR PAGE 3 | | | 18483 | 447120 | | |

TEXAS CAPITAL BANK, DALLAS, TX
 BANK NO. 781 SCHEDULE 13F WORKSHEET AS OF 12/31/2006 PAGE 4

FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | |
|------------------------------|----------------|-----------|-----------------|---------------------|-----------|-----------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE [x\$1000] | SHRS OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION |
| CADBURY SCHWEPPES PLC | ADR | 127209302 | 313 | 7294 | SH | SOLE |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 61 | 3430 | SH | SOLE |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 141 | 2665 | SH | SOLE |
| CANON INC | ADR | 138006309 | 526 | 9299 | SH | SOLE |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 4 | 63 | SH | SOLE |
| CARDINAL HEALTH INC | COM | 14149Y108 | 498 | 7735 | SH | SOLE |
| CELANESE CORP DEL | COM SER A | 150870103 | 14 | 565 | SH | SOLE |
| CELGENE CORP | COM | 151020104 | 24 | 425 | SH | SOLE |
| CEMEX S A B | | 151290889 | 381 | 11249 | SH | SOLE |
| CERIDIAN CORP NEW | COM | 156779100 | 144 | 5159 | SH | SOLE |
| CERNER CORP | COM | 156782104 | 27 | 600 | SH | SOLE |
| CHECKFREE CORP NEW | COM | 162813109 | 98 | 2455 | SH | SOLE |
| CHEMICAL FINL CORP | COM | 163731102 | 131 | 3950 | SH | SOLE |
| CHEVRON CORP | COM | 166764100 | 33 | 455 | SH | SOLE |
| CHILDRENS PL RETAIL STORES I | COM | 168905107 | 176 | 2784 | SH | SOLE |
| CHINA MOBILE LIMITED | SPONSORED ADR | 16941M109 | 339 | 7856 | SH | SOLE |
| CHIQUITA BRANDS INTL INC | COM | 170032809 | 138 | 8662 | SH | SOLE |
| CHUBB CORP | COM | 171232101 | 25 | 480 | SH | SOLE |
| CHUNGWA TELECOM CO LTD | SPONSORED ADR | 17133Q205 | 192 | 9785 | SH | SOLE |
| CISCO SYS INC | COM | 17275R102 | 2107 | 77135 | SH | SOLE |
| CITIGROUP INC | COM | 172967101 | 1020 | 18323 | SH | SOLE |
| CITRIX SYS INC | COM | 177376100 | 16 | 600 | SH | SOLE |
| CLAIRES STORES INC | COM | 179584107 | 622 | 18800 | SH | SOLE |
| CLP HOLDINGS LTD | SPONSORED ADR | 18946Q101 | 216 | 29340 | SH | SOLE |
| COACH INC | COM | 189754104 | 1594 | 37125 | SH | SOLE |
| COCA COLA HELLENIC BTTLG CO | SPONSORED ADR | 1912EP104 | 366 | 9260 | SH | SOLE |
| COCA COLA CO | COM | 191216100 | 514 | 10669 | SH | SOLE |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 311 | 7440 | SH | SOLE |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD | 204409601 | 41 | 853 | SH | SOLE |
| AMBEV-CIA DE BEBIDAS DAS | AMERICAS | 20441W203 | 402 | 8249 | SH | SOLE |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 180 | 6071 | SH | SOLE |
| COMPUCREDIT CORP | COM | 20478N100 | 176 | 4439 | SH | SOLE |
| CONOCOPHILLIPS | COM | 20825C104 | 397 | 5520 | SH | SOLE |
| CONOCOPHILLIPS | COM | 20825C104 | 49 | 688 | SH | DEFINED |

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

TOTAL FOR PAGE 4

11276 319423

BANK NO. 781

TEXAS CAPITAL BANK, DALLAS, TX
SCHEDULE 13F WORKSHEET AS OF 12/31/2006

PAGE 5

FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | |
|------------------------------|---------------------|-----------|--------------------|------------------------|--------------|--------------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE [x\$1000] | SHRS OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION |
| CORRECTIONS CORP AMER NEW | COM NEW | 22025Y407 | 224 | 4956 SH | | SOLE |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 58 | 1100 SH | | SOLE |
| CYTYC CORP | COM | 232946103 | 1368 | 48380 SH | | SOLE |
| DANAHER CORP DEL | COM | 235851102 | 1467 | 20255 SH | | SOLE |
| DEAN FOODS CO NEW | COM | 242370104 | 25 | 608 SH | | SOLE |
| DEL MONTE FOODS CO | COM | 24522P103 | 501 | 45450 SH | | SOLE |
| DELL INC | COM | 24702R101 | 551 | 21992 SH | | SOLE |
| DENTSPLY INTL INC NEW | COM | 249030107 | 416 | 13950 SH | | SOLE |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 19 | 250 SH | | SOLE |
| DIGITAL INSIGHT CORP | COM | 25385P106 | 263 | 6852 SH | | SOLE |
| DIRECTV GROUP INC | COM | 25459L106 | 5 | 202 SH | | SOLE |
| DISNEY WALT CO | COM DISNEY | 254687106 | 351 | 10248 SH | | SOLE |
| DR REDDYS LABS LTD | ADR | 256135203 | 82 | 4542 SH | | SOLE |
| DOLLAR THRIFTY AUTOMOTIVE GP | COM | 256743105 | 162 | 3573 SH | | SOLE |
| DOMINION RES INC VA NEW | COM | 25746U109 | 89 | 1070 SH | | SOLE |
| DONALDSON INC | COM | 257651109 | 58 | 1684 SH | | SOLE |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 17 | 351 SH | | SOLE |
| DUQUESNE LT HLDGS INC | COM | 266233105 | 7 | 371 SH | | SOLE |
| EXCO RESOURCES INC | COM | 269279402 | 33 | 2000 SH | | SOLE |
| EDISON INTL | COM | 281020107 | 9 | 216 SH | | SOLE |
| EL PASO ELEC CO | COM NEW | 283677854 | 63 | 2620 SH | | SOLE |
| ELLIS PERRY INTL INC | COM | 288853104 | 96 | 2350 SH | | SOLE |
| EMBRAER EMPRESA BRASILEIRA | DE AERONAUTICA EMBR | 29081M102 | 221 | 5355 SH | | SOLE |
| EMERSON ELEC CO | COM | 291011104 | 20 | 456 SH | | SOLE |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 110 | 3992 SH | | SOLE |
| EQUITABLE RES INC | COM | 294549100 | 544 | 13032 SH | | SOLE |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 410 | 10209 SH | | SOLE |
| ERSTE BK DER OESTERREICHISCH | SPONSORED ADR | 296036304 | 434 | 11341 SH | | SOLE |
| EURONET WORLDWIDE INC | COM | 298736109 | 218 | 7362 SH | | SOLE |
| EXELON CORP | COM | 30161N101 | 37 | 600 SH | | SOLE |
| EXPRESS SCRIPTS INC | COM | 302182100 | 1303 | 18200 SH | | SOLE |
| EXXON MOBIL CORP | COM | 30231G102 | 8433 | 110053 SH | | SOLE |
| EXXON MOBIL CORP | COM | 30231G102 | 252 | 3300 SH | | DEFINED |
| TOTAL FOR PAGE 5 | | | 17846 | 376920 | | |

BANK NO. 781

TEXAS CAPITAL BANK, DALLAS, TX
SCHEDULE 13F WORKSHEET AS OF 12/31/2006

PAGE 6

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

FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 |
|------------------------------|----------------|-----------|-----------------|---------------------|---------------------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE [x\$1000] | SHRS OR SH/ PRN AMT | PUT/ CALL INVESTMENT DISCRETION |
| FTI CONSULTING INC | COM | 302941109 | 138 | 4978 SH | SOLE |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 381 | 6433 SH | SOLE |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 119 | 3140 SH | SOLE |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 376 | 9400 SH | SOLE |
| FIRST DATA CORP | COM | 319963104 | 951 | 37276 SH | SOLE |
| FIRST REGL BANCORP | COM | 33615C101 | 32 | 960 SH | SOLE |
| FOOT LOCKER INC | COM | 344849104 | 334 | 15268 SH | SOLE |
| FOREST OIL CORP | COM PAR \$0.01 | 346091705 | 86 | 2643 SH | SOLE |
| FORWARD AIR CORP | COM | 349853101 | 110 | 3808 SH | SOLE |
| FOSSIL INC | COM | 349882100 | 109 | 4830 SH | SOLE |
| FRANKLIN RES INC | COM | 354613101 | 5 | 49 SH | SOLE |
| FREIGHTCAR AMER INC | COM | 357023100 | 123 | 2230 SH | SOLE |
| FRESENIUS MEDICAL CARE AG | SPONSORED ADR | 358029106 | 502 | 11300 SH | SOLE |
| GAP INC DEL | COM | 364760108 | 220 | 11317 SH | SOLE |
| GAZPROM O A O | SPON ADR | 368287207 | 326 | 6943 SH | SOLE |
| GENENTECH INC | COM NEW | 368710406 | 40 | 500 SH | SOLE |
| GENERAL COMMUNICATION INC | CL A | 369385109 | 123 | 7830 SH | SOLE |
| GENERAL DYNAMICS CORP | COM | 369550108 | 598 | 8050 SH | SOLE |
| GENERAL ELECTRIC CO | COM | 369604103 | 1344 | 36135 SH | SOLE |
| GENERAL ELECTRIC CO | COM | 369604103 | 305 | 8210 SH | DEFINED |
| GENERAL MLS INC | COM | 370334104 | 112 | 1947 SH | SOLE |
| GENWORTH FINL INC | COM CL A | 37247D106 | 45 | 1325 SH | SOLE |
| GERDAU SA COSG | | 373737105 | 80 | 5027 SH | SOLE |
| GETTY IMAGES INC | COM | 374276103 | 128 | 2997 SH | SOLE |
| GILEAD SCIENCES INC | COM | 375558103 | 111 | 1720 SH | SOLE |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 433 | 8209 SH | SOLE |
| GOLD FIELDS LTD NEW | SPONSORED ADR | 38059T106 | 55 | 2915 SH | SOLE |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 56 | 281 SH | SOLE |
| GOOGLE INC | CL A | 38259P508 | 33 | 72 SH | SOLE |
| GRAINGER W W INC | COM | 384802104 | 335 | 4800 SH | SOLE |
| GRUPO FINANCIARO GALICIA S A | SP ADR 10 SH B | 399909100 | 36 | 3845 SH | SOLE |
| GRUPO TELEVISIA SA DE CV | SP ADR REP ORD | 40049J206 | 48 | 1797 SH | SOLE |
| GRUPO AEROPORTUARIO DEL PAC | SPON ADR B | 400506101 | 20 | 518 SH | SOLE |
| TOTAL FOR PAGE 6 | | | 7714 | 216753 | |

BANK NO. 781 TEXAS CAPITAL BANK, DALLAS, TX SCHEDULE 13F WORKSHEET AS OF 12/31/2006 PAGE 7

FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 |
|----------------|----------------|----------|-----------------|---------------------|---------------------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE [x\$1000] | SHRS OR SH/ PRN AMT | PUT/ CALL INVESTMENT DISCRETION |

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

| | | | | | |
|------------------------------|----------------|-----------|-------|----------|------|
| GRUPO AEROPORTUARIO DEL SURE | SPON ADR SER B | 40051E202 | 23 | 546 SH | SOLE |
| HALLIBURTON CO | COM | 406216101 | 248 | 8014 SH | SOLE |
| HANESBRANDS INC | COM | 410345102 | 434 | 18400 SH | SOLE |
| HARRIS CORP DEL | COM | 413875105 | 1295 | 28250 SH | SOLE |
| HARTE-HANKS INC | COM | 416196103 | 221 | 8000 SH | SOLE |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 1327 | 14230 SH | SOLE |
| HELIX ENERGY SOLUTIONS GRP I | COM | 42330P107 | 132 | 4224 SH | SOLE |
| HENKEL LTD PARTNERSHIP | SPON ADR PFD | 42550U208 | 312 | 2122 SH | SOLE |
| HEWLETT PACKARD CO | COM | 428236103 | 2213 | 53764 SH | SOLE |
| HIGHLAND HOSPITALITY CORP | COM | 430141101 | 101 | 7105 SH | SOLE |
| HILTON HOTELS CORP | COM | 432848109 | 21 | 625 SH | SOLE |
| HOME DEPOT INC | COM | 437076102 | 193 | 4829 SH | SOLE |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 330 | 8356 SH | SOLE |
| HONEYWELL INTL INC | COM | 438516106 | 20 | 443 SH | SOLE |
| HUANENG PWR INTL INC | SPON ADR H SHS | 443304100 | 171 | 4763 SH | SOLE |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 11 | 175 SH | SOLE |
| IDEARC INC | COM | 451663108 | 1 | 37 SH | SOLE |
| IDEXX LABS INC | COM | 45168D104 | 142 | 1791 SH | SOLE |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 230 | 5000 SH | SOLE |
| IMMEDIATEK INC | COM PAR \$.001 | 45252S306 | 9 | 1100 SH | SOLE |
| IMPERIAL CHEM INDS PLC | ADR NEW | 452704505 | 369 | 10422 SH | SOLE |
| INFORMATICA CORP | COM | 45666Q102 | 263 | 21617 SH | SOLE |
| INFOSYS TECHNOLOGIES LTD | SPONSORED ADR | 456788108 | 145 | 2669 SH | SOLE |
| INTEL CORP | COM | 458140100 | 399 | 19748 SH | SOLE |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 364 | 3748 SH | SOLE |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 295 | 24170 SH | SOLE |
| INTERVEST BANCSHARES CORP | CL A | 460927106 | 50 | 1460 SH | SOLE |
| INVITROGEN CORP | COM | 46185R100 | 235 | 4162 SH | SOLE |
| ISHARES INC | MSCI TAIWAN | 464286731 | 392 | 27066 SH | SOLE |
| ISHARES INC | MSCI S KOREA | 464286772 | 231 | 4691 SH | SOLE |
| ISHARES INC | MSCI JAPAN | 464286848 | 829 | 58404 SH | SOLE |
| ISHARES INC | MSCI HONG KONG | 464286871 | 66 | 4168 SH | SOLE |
| ISHARES TRUST MSCI EMERGING | MARKETS | 464287234 | 296 | 2600 SH | SOLE |
| TOTAL FOR PAGE 7 | | | 11368 | 356699 | |

BANK NO. 781 TEXAS CAPITAL BANK, DALLAS, TX
 SCHEDULE 13F WORKSHEET AS OF 12/31/2006

PAGE 8

FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 |
|--------------------|-----------------|-----------|-----------------|--------------------------|---------------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE [x\$1000] | SHRS OR SH/ PUT/ PRN AMT | INVESTMENT CALL DISCRETIO |
| ISHARES TR S&P 500 | GROWTH INDEX FD | 464287309 | 98 | 1512 SH | SOLE |
| ISHARES TR | S&P 500 VALUE | 464287408 | 74 | 965 SH | SOLE |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 1794 | 24515 SH | SOLE |
| ISHARES TR | S&P MIDCAP 400 | 464287507 | 272 | 3400 SH | SOLE |
| ISHARES TR | COHEN&ST RLTY | 464287564 | 100 | 1000 SH | SOLE |
| ISHARES TR | RUSSELL1000VAL | 464287598 | 808 | 9774 SH | SOLE |
| ISHARES TR | RUSSELL1000GRW | 464287614 | 382 | 6950 SH | SOLE |
| ISHARES TR | RUSSELL 1000 | 464287622 | 705 | 9186 SH | SOLE |

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

| | | | | | |
|---------------------------|----------------|-----------|-------|----------|------|
| ISHARES TR | RUSL 2000 VALU | 464287630 | 404 | 5059 SH | SOLE |
| ISHARES TR | RUSL 2000 GROW | 464287648 | 451 | 5746 SH | SOLE |
| ISHARES TR | RUSSELL 2000 | 464287655 | 1190 | 15256 SH | SOLE |
| ISHARES TR | RUSSELL 3000 | 464287689 | 22 | 270 SH | SOLE |
| ISHARES TRUST UTILITIES | | 464287697 | 267 | 2980 SH | SOLE |
| ISHARES TR | DJ US FINL SEC | 464287788 | 333 | 2830 SH | SOLE |
| JPMORGAN CHASE & CO | COM | 46625H100 | 1946 | 40306 SH | SOLE |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 245 | 3012 SH | SOLE |
| JOHNSON & JOHNSON | COM | 478160104 | 238 | 3616 SH | SOLE |
| JOY GLOBAL INC | COM | 481165108 | 367 | 7600 SH | SOLE |
| KAO CORP | SPONSORED ADR | 485537302 | 357 | 1327 SH | SOLE |
| KENDLE INTERNATIONAL INC | COM | 48880L107 | 94 | 3000 SH | SOLE |
| KENNAMETAL INC | COM | 489170100 | 64 | 1096 SH | SOLE |
| KIMBERLY CLARK CORP | COM | 494368103 | 33 | 500 SH | SOLE |
| KING PHARMACEUTICALS INC | COM | 495582108 | 56 | 3525 SH | SOLE |
| KIRIN BREWERY LTD | SPONSORED ADR | 497350306 | 241 | 15414 SH | SOLE |
| KOHL'S CORP | COM | 500255104 | 1461 | 21360 SH | SOLE |
| KOMAG INC | COM NEW | 500453204 | 186 | 4930 SH | SOLE |
| ROYAL PHILIPS ELECTRONICS | NV | 500472303 | 943 | 25112 SH | SOLE |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 315 | 3919 SH | SOLE |
| KOOR INDS LTD | SPONSORED ADR | 500507108 | 37 | 3636 SH | SOLE |
| KOREA ELECTRIC PWR | SPONSORED ADR | 500631106 | 134 | 5912 SH | SOLE |
| KROGER CO | COM | 501044101 | 259 | 11252 SH | SOLE |
| KRONOS INC | COM | 501052104 | 120 | 3278 SH | SOLE |
| LG PHILIP LCD CO LTD | SPONS ADR REP | 50186V102 | 141 | 9411 SH | SOLE |
| TOTAL FOR PAGE 8 | | | 14137 | 257649 | |

BANK NO. 781 TEXAS CAPITAL BANK, DALLAS, TX SCHEDULE 13F WORKSHEET AS OF 12/31/2006 PAGE 9

FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 |
|-----------------------------|------------------|-----------|-----------------|---------------------|---------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE [x\$1000] | SHRS OR SH/ PRN AMT | PUT/ CALL DISCRETIO |
| LABOR READY INC | COM NEW | 505401208 | 218 | 11950 SH | SOLE |
| LAM RESEARCH CORP | COM | 512807108 | 1299 | 25680 SH | SOLE |
| LAMAR ADVERTISING CO | CL A | 512815101 | 679 | 10400 SH | SOLE |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 118 | 1873 SH | SOLE |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 6 | 84 SH | SOLE |
| LIMITED BRANDS INC | COM | 532716107 | 14 | 507 SH | SOLE |
| LOCKHEED MARTIN CORP | COM | 539830109 | 5 | 61 SH | SOLE |
| LOUISIANA CENT OIL & GAS CO | UT NET PROFIT | 546234204 | 121 | 100 SH | SOLE |
| LOWES COS INC | COM | 548661107 | 24 | 800 SH | SOLE |
| MDU RES GROUP INC | COM | 552690109 | 842 | 32875 SH | SOLE |
| MACROVISION CORP | COM | 555904101 | 325 | 11537 SH | SOLE |
| MAGYAR TELEKOM TELECOMMUN- | ICATIONS PLC ADR | 559776109 | 263 | 9417 SH | SOLE |
| MARATHON OIL CORP | COM | 565849106 | 110 | 1193 SH | SOLE |
| MCDONALDS CORP | COM | 580135101 | 3 | 85 SH | SOLE |
| MCGRAW HILL COS INC | COM | 580645109 | 95 | 1397 SH | SOLE |
| MCKESSON CORP | COM | 58155Q103 | 42 | 845 SH | SOLE |
| MEDTRONIC INC | COM | 585055106 | 3396 | 63492 SH | SOLE |

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

| | | | | | | |
|------------------------------|----------------|-----------|-------|----------|-----|---------|
| MERCK & CO INC | COM | 589331107 | 57 | 1330 | SH | SOLE |
| MERIX CORP | COM | 590049102 | 66 | 7140 | SH | SOLE |
| MERRILL LYNCH & CO INC | COM | 590188108 | 4 | 47 | SH | SOLE |
| METLIFE INC | COM | 59156R108 | 118 | 2003 | SH | SOLE |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 386 | 4906 | SH | SOLE |
| MICROSOFT CORP | COM | 594918104 | 2134 | 71470 | SH | SOLE |
| MOBILE TELESYSTEMS OJSC | SPONSORED ADR | 607409109 | 105 | 2101 | SH | SOLE |
| MOL MAGYAR OLAJ-ES GAZIPARI | SPON ADR SER A | 608464202 | 127 | 1124 | SH | SOLE |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 245 | 3209 | SH | SOLE |
| FEDRTD TFOF INST SHS | | 60934N401 | 25435 | 25435059 | PRN | SOLE |
| FEDRTD TFOF INST SHS | | 60934N401 | 62 | 62799 | PRN | DEFINED |
| FEDRTD TFOF SRVC SHS | | 60934N880 | 777 | 777961 | PRN | SOLE |
| MONSANTO CO NEW | COM | 61166W101 | 42 | 800 | SH | SOLE |
| MORGAN STANLEY | COM NEW | 617446448 | 699 | 8594 | SH | SOLE |
| NTT DOCOMO INC | SPONS ADR | 62942M201 | 331 | 20861 | SH | SOLE |
| NARA BANCORP INC | COM | 63080P105 | 138 | 6604 | SH | SOLE |
| TOTAL FOR PAGE 9 | | | 38286 | 26578304 | | |

BANK NO. 781 TEXAS CAPITAL BANK, DALLAS, TX SCHEDULE 13F WORKSHEET AS OF 12/31/2006 PAGE 10

FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | |
|------------------------------|--------------------|-----------|-----------------|---------------------|-----------|-----------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE [x\$1000] | SHRS OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 1166 | 19060 | SH | SOLE |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 86 | 1600 | SH | SOLE |
| NAVTEQ CORP | COM | 63936L100 | 95 | 2717 | SH | SOLE |
| NESTLE S A | SPONSORED ADR | 641069406 | 430 | 4856 | SH | SOLE |
| NEUSTAR INC | CL A | 64126X201 | 308 | 9522 | SH | SOLE |
| NIDEC CORP | SPONSORED ADR | 654090109 | 311 | 16081 | SH | SOLE |
| NIKE INC | CL B | 654106103 | 404 | 4080 | SH | SOLE |
| NOKIA CORP | SPONSORED ADR | 654902204 | 4 | 200 | SH | SOLE |
| NOBLE ENERGY INC | COM | 655044105 | 88 | 1800 | SH | SOLE |
| NORDSTROM INC | COM | 655664100 | 1411 | 28610 | SH | SOLE |
| NORTHERN TR CORP | COM | 665859104 | 1297 | 21380 | SH | SOLE |
| NORTHWEST NAT GAS CO | COM | 667655104 | 93 | 2210 | SH | SOLE |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 496 | 8651 | SH | SOLE |
| NOVELLUS SYS INC | COM | 670008101 | 119 | 3475 | SH | SOLE |
| NOVO-NORDISK A/S (VORMALS | NOVO INDUSTRI A/S) | 670100205 | 276 | 3304 | SH | SOLE |
| NVIDIA CORP | COM | 67066G104 | 25 | 700 | SH | SOLE |
| NUVASIVE INC | COM | 670704105 | 34 | 1512 | SH | SOLE |
| OGE ENERGY CORP | COM | 670837103 | 80 | 2000 | SH | SOLE |
| OM GROUP INC | COM | 670872100 | 139 | 3090 | SH | SOLE |
| OMV AG | SPON ADR NEW | 670875509 | 105 | 1865 | SH | SOLE |
| OIL CO LUKOIL | SPONSORED ADR | 677862104 | 184 | 2102 | SH | SOLE |
| OMNICOM GROUP INC | COM | 681919106 | 1730 | 16550 | SH | SOLE |
| ONEOK INC NEW | COM | 682680103 | 25 | 600 | SH | SOLE |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 89 | 1138 | SH | SOLE |
| ORACLE CORP | COM | 68389X105 | 1483 | 86625 | SH | SOLE |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 50 | 900 | SH | SOLE |

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

| | | | | | |
|-----------------------------|---------------|-----------|-------|----------|------|
| P F CHANGS CHINA BISTRO INC | COM | 69333Y108 | 246 | 6411 SH | SOLE |
| PMI GROUP INC | COM | 69344M101 | 4 | 90 SH | SOLE |
| POSCO | SPONSORED ADR | 693483109 | 176 | 2135 SH | SOLE |
| PSS WORLD MED INC | COM | 69366A100 | 108 | 5580 SH | SOLE |
| PACCAR INC | COM | 693718108 | 1425 | 21958 SH | SOLE |
| PACIFIC CAP BANCORP NEW | COM | 69404P101 | 89 | 2676 SH | SOLE |
| PACTIV CORP | COM | 695257105 | 11 | 329 SH | SOLE |
| TOTAL FOR PAGE 10 | | | 12587 | 283807 | |

BANK NO. 781 TEXAS CAPITAL BANK, DALLAS, TX
 SCHEDULE 13F WORKSHEET AS OF 12/31/2006 PAGE 11

FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 |
|------------------------------|----------------|-----------|-----------------|--------------------------|-----------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE [x\$1000] | SHRS OR SH/ PUT/ PRN AMT | INVESTMENT DISCRETION |
| PATRIOT MOTORCYCLES CORP | COM | 70337D108 | 8 | 6000 SH | SOLE |
| PATTERSON COMPANIES INC | COM | 703395103 | 355 | 10000 SH | SOLE |
| PENNY J C CO INC | | 708160106 | 5 | 70 SH | SOLE |
| PEPSICO INC | COM | 713448108 | 1548 | 24765 SH | SOLE |
| PETROCHINA CO LTD | SPONSORED ADR | 71646E100 | 89 | 634 SH | SOLE |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V101 | 339 | 3660 SH | SOLE |
| PFIZER INC | COM | 717081103 | 795 | 30721 SH | SOLE |
| PHELPS DODGE CORP | COM | 717265102 | 71 | 595 SH | SOLE |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 193 | 3789 SH | SOLE |
| PHOTRONICS INC | COM | 719405102 | 76 | 4665 SH | SOLE |
| PRAXAIR INC | COM | 74005P104 | 31 | 534 SH | SOLE |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 1477 | 25170 SH | SOLE |
| PROCTER & GAMBLE CO | COM | 742718109 | 174 | 2720 SH | SOLE |
| PRUDENTIAL FINL INC | COM | 744320102 | 6 | 71 SH | SOLE |
| QLOGIC CORP | COM | 747277101 | 97 | 4430 SH | SOLE |
| QUALCOMM INC | COM | 747525103 | 132 | 3495 SH | SOLE |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 606 | 11450 SH | SOLE |
| RAYTHEON CO | COM NEW | 755111507 | 11 | 211 SH | SOLE |
| REALOGY CORP | COM | 75605E100 | 95 | 3154 SH | SOLE |
| REGAL BELOIT CORP | COM | 758750103 | 56 | 1070 SH | SOLE |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 1240 | 33170 SH | SOLE |
| REPUBLIC BANCORP INC | COM | 760282103 | 121 | 9014 SH | SOLE |
| REPUBLIC SVCS INC | COM | 760759100 | 660 | 16244 SH | SOLE |
| ROCHE HLDG LTD | SPONSORED ADR | 771195104 | 457 | 5116 SH | SOLE |
| ROCK-TENN CO | CL A | 772739207 | 211 | 7820 SH | SOLE |
| ROCKWELL AUTOMATION INC. | COM | 773903109 | 401 | 6570 SH | SOLE |
| ROHM & HAAS CO | COM | 775371107 | 1103 | 21590 SH | SOLE |
| RYANAIR HLDGS PLC | SPONSORED ADR | 783513104 | 354 | 4345 SH | SOLE |
| SEI INVESTMENTS CO | COM | 784117103 | 23 | 400 SH | SOLE |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 206 | 7805 SH | SOLE |
| SAFETY INS GROUP INC | COM | 78648T100 | 88 | 1750 SH | SOLE |
| SAFEWAY INC | COM NEW | 786514208 | 178 | 5154 SH | SOLE |
| SANDVIK AB | ADR | 800212201 | 284 | 19547 SH | SOLE |
| TOTAL FOR PAGE 11 | | | 11490 | 275729 | |

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

BANK NO. 781 TEXAS CAPITAL BANK, DALLAS, TX
 SCHEDULE 13F WORKSHEET AS OF 12/31/2006 PAGE 12

FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 |
|------------------------------|----------------|-----------|-----------------|---------------------|---------------------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE [x\$1000] | SHRS OR SH/ PRN AMT | PUT/ CALL INVESTMENT DISCRETION |
| SANOFI AVENTIS | SPONSORED ADR | 80105N105 | 783 | 16969 SH | SOLE |
| SASOL LTD | SPONSORED ADR | 803866300 | 139 | 3789 SH | SOLE |
| SATYAM COMPUTER SERVICES LTD | ADR | 804098101 | 61 | 2549 SH | SOLE |
| SCHEIN HENRY INC | COM | 806407102 | 121 | 2478 SH | SOLE |
| SCHLUMBERGER LTD | COM | 806857108 | 48 | 775 SH | SOLE |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 23 | 1200 SH | SOLE |
| SCOTTISH PWR PLC | SP ADR FNL NEW | 81013T804 | 384 | 6580 SH | SOLE |
| SEABRIGHT INSURANCE HLDGS IN | COM | 811656107 | 56 | 3130 SH | SOLE |
| SEARS HLDGS CORP | COM | 812350106 | 67 | 400 SH | SOLE |
| SHIRE PLC | SPONSORED ADR | 82481R106 | 576 | 9332 SH | SOLE |
| AIM STIC LAP INST | | 825251820 | 42516 | 42516285 PRN | SOLE |
| AIM STIC LAP INST | | 825251820 | 52 | 52054 PRN | DEFINED |
| AIM TREAS PRIV | | 825252109 | 3307 | 3307190 PRN | SOLE |
| AIM TREAS INS | | 825252406 | 398 | 398643 PRN | SOLE |
| AIM STIT GVT&AGY PRV | | 825252877 | 1577 | 1577146 PRN | SOLE |
| SHUFFLE MASTER INC | COM | 825549108 | 203 | 7782 SH | SOLE |
| SIEMENS A G | SPONSORED ADR | 826197501 | 301 | 3062 SH | SOLE |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 0 | 1 SH | SOLE |
| SINCLAIR BROADCAST GROUP INC | CL A | 829226109 | 140 | 13370 SH | SOLE |
| SOCIEDAD QUIMICA Y MINERA | DE CHILE SA | 833635105 | 218 | 1613 SH | SOLE |
| SOLVAY S A | SPONSORED ADR | 834437105 | 219 | 1433 SH | SOLE |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 189 | 6515 SH | SOLE |
| SOUTHERN CO | COM | 842587107 | 28 | 780 SH | SOLE |
| SPARTECH CORP | COM NEW | 847220209 | 71 | 2740 SH | SOLE |
| STAPLES INC | COM | 855030102 | 1249 | 46800 SH | SOLE |
| STATE STR CORP | COM | 857477103 | 755 | 11200 SH | SOLE |
| STERICYCLE INC | COM | 858912108 | 116 | 1543 SH | SOLE |
| STRAYER ED INC | COM | 863236105 | 303 | 2859 SH | SOLE |
| STRYKER CORP | COM | 863667101 | 15 | 275 SH | SOLE |
| SUNOPTA INC | COM | 8676EP108 | 133 | 15205 SH | SOLE |
| SUNRISE SENIOR LIVING INC. | COM | 86768K106 | 67 | 2200 SH | SOLE |
| SURGUTNEFTEGAZ JSC | SPONSORED ADR | 868861204 | 126 | 1651 SH | SOLE |
| SVENSKA CELLULOSA AKTIEBOLAG | SPONSORED ADR | 869587402 | 160 | 3065 SH | SOLE |
| TOTAL FOR PAGE 12 | | | 54401 | 48020614 | |

BANK NO. 781 TEXAS CAPITAL BANK, DALLAS, TX
 SCHEDULE 13F WORKSHEET AS OF 12/31/2006 PAGE 13

FORM 13F INFORMATION TABLE

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

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 |
|--------------------------------|----------------|-----------|-----------------|---------------------|---------------------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE [x\$1000] | SHRS OR SH/ PRN AMT | PUT/ CALL INVESTMENT DISCRETION |
| SWIFT ENERGY CO | COM | 870738101 | 85 | 1910 SH | SOLE |
| SYKES ENTERPRISES INC | COM | 871237103 | 190 | 10790 SH | SOLE |
| SYMANTEC CORP | COM | 871503108 | 2 | 100 SH | SOLE |
| SYMANTEC CORP | COM | 871503108 | 2 | 100 SH | DEFINED |
| TAIWAN GREATER CHINA FD | SH BEN INT | 874037104 | 84 | 12761 SH | SOLE |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 499 | 45717 SH | SOLE |
| TAM SA | SP ADR REP PFD | 87484D103 | 100 | 3336 SH | SOLE |
| TARGET CORP | COM | 87612E106 | 335 | 5877 SH | SOLE |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 299 | 4700 SH | SOLE |
| TEMPLE INLAND INC | COM | 879868107 | 28 | 610 SH | SOLE |
| TENARIS S A | SPONSORED ADR | 88031M109 | 68 | 1365 SH | SOLE |
| TESCO PLC | SPONSORED ADR | 881575302 | 416 | 17518 SH | SOLE |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 373 | 12028 SH | SOLE |
| TEXAS CAPITAL BANCSHARES, INC. | CL A | 88224Q107 | 453 | 22800 SH | SOLE |
| TEXAS INSTRS INC | COM | 882508104 | 66 | 2310 SH | SOLE |
| TIM PARTICIPACOES S A | SPONS ADR PFD | 88706P106 | 57 | 1660 SH | SOLE |
| TIME WARNER INC | COM | 887317105 | 27 | 1279 SH | SOLE |
| TORONTO DOMINION BK ONT | COM NEW | 891160509 | 349 | 5847 SH | SOLE |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 1138 | 8476 SH | SOLE |
| TRACTOR SUPPLY CO | COM | 892356106 | 52 | 1177 SH | SOLE |
| TREDEGAR CORP | COM | 894650100 | 205 | 9110 SH | SOLE |
| TREEHOUSE FOODS INC | COM | 89469A104 | 71 | 2300 SH | SOLE |
| TURKCELL ILETISIM HIZMETLERI | SPON ADR NEW | 900111204 | 57 | 4283 SH | SOLE |
| 21ST CENTY INS GROUP | COM | 90130N103 | 105 | 6005 SH | SOLE |
| TYCO INTL LTD NEW | COM | 902124106 | 859 | 28289 SH | SOLE |
| US BANCORP DEL | COM NEW | 902973304 | 790 | 21850 SH | SOLE |
| UNILEVER N V | N Y SHS NEW | 904784709 | 245 | 9001 SH | SOLE |
| UNITED AMER INDEMNITY LTD | CL A | 90933T109 | 124 | 4920 SH | SOLE |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 209 | 5430 SH | SOLE |
| UNITED GUNN RES | | 910573104 | 0 | 100 SH | SOLE |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 146 | 41911 SH | SOLE |
| UNITED OVERSEAS BK LTD | SPONSORED ADR | 911271302 | 295 | 11696 SH | SOLE |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 1486 | 23770 SH | SOLE |
| TOTAL FOR PAGE 13 | | | 9215 | 329026 | |

BANK NO. 781

TEXAS CAPITAL BANK, DALLAS, TX
 SCHEDULE 13F WORKSHEET AS OF 12/31/2006

PAGE 14

FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 |
|----------------|----------------|----------|-----------------|---------------------|---------------------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE [x\$1000] | SHRS OR SH/ PRN AMT | PUT/ CALL INVESTMENT DISCRETION |

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

| | | | | | | |
|--------------------------|---------------|-----------|--------|----------|----|------|
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 628 | 11706 | SH | SOLE |
| URBAN OUTFITTERS INC | COM | 917047102 | 34 | 1510 | SH | SOLE |
| V F CORP | COM | 918204108 | 1504 | 18330 | SH | SOLE |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 571 | 11175 | SH | SOLE |
| VALUECLICK INC | COM | 92046N102 | 306 | 12985 | SH | SOLE |
| VARIAN MED SYS INC | COM | 92220P105 | 285 | 6000 | SH | SOLE |
| VARIAN INC | COM | 922206107 | 74 | 1657 | SH | SOLE |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 28 | 758 | SH | SOLE |
| VIACOM INC NEW | CL B | 92553P201 | 754 | 18400 | SH | SOLE |
| VODAFONE GROUP PLC NEW | SPONS ADR NEW | 92857W209 | 350 | 12615 | SH | SOLE |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 111 | 1966 | SH | SOLE |
| WAL MART STORES INC | COM | 931142103 | 41 | 900 | SH | SOLE |
| WALGREEN CO | COM | 931422109 | 229 | 5000 | SH | SOLE |
| WASHINGTON MUT INC | COM | 939322103 | 301 | 6625 | SH | SOLE |
| WASTE CONNECTIONS INC | COM | 941053100 | 479 | 11550 | SH | SOLE |
| WASTE MGMT INC DEL | COM | 94106L109 | 378 | 10285 | SH | SOLE |
| WATERS CORP | COM | 941848103 | 235 | 4818 | SH | SOLE |
| WEBSTER FINL CORP CONN | COM | 947890109 | 89 | 1839 | SH | SOLE |
| WELLPOINT INC | COM | 94973V107 | 22 | 280 | SH | SOLE |
| WELLS FARGO & CO NEW | COM | 949746101 | 211 | 5950 | SH | SOLE |
| WESTERN DIGITAL CORP | COM | 958102105 | 16 | 800 | SH | SOLE |
| WESTERN UN CO | COM | 959802109 | 695 | 31031 | SH | SOLE |
| WINNEBAGO INDS INC | COM | 974637100 | 118 | 3612 | SH | SOLE |
| WINTRUST FINANCIAL CORP | COM | 97650W108 | 300 | 6255 | SH | SOLE |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 143 | 5015 | SH | SOLE |
| WYETH | COM | 983024100 | 425 | 8355 | SH | SOLE |
| XCEL ENERGY INC | COM | 98389B100 | 58 | 2525 | SH | SOLE |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 168 | 4850 | SH | SOLE |
| TOTAL FOR PAGE 14 | | | 8553 | 206792 | | |
| GRAND TOTALS | | | 242720 | 85813888 | | |

FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | | COLUMN 6 |
|---------------------------------------|----------------|-----------|-----------------|-----------------|---------|-----------|-----------------------|
| NAMES OF ISSUER | TITLE OF CLASS | CUSIP | VALUE [x\$1000] | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVESTMENT DISCRETION |
| Transnational Financial Network, Inc. | Common | 893776104 | 816 | 1,133,645 | SH | | Sole |