

Edgar Filing: CAPITAL ONE FINANCIAL CORP - Form 13F-HR

CAPITAL ONE FINANCIAL CORP
Form 13F-HR
February 14, 2007

13F-HR
Form 13F

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: 31-Dec-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: Capital One, National Association

Address: 313 Carondelet Street

New Orleans, Louisiana 70130

Form 13F File Number: 28-931

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: Johnell Smith

Title: Vice President & Trust Officer

Phone: (504) 533-2349

Signature, Place, and Date of Signing:

/s/ Johnell B. Smith New Orleans, Louisiana 2/8/2007

(Signature)

(City, State)

(Date)

Capital One Public

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).)

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[] 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager (s).)

Form 13F SUMMARY PAGE

Report Summary:

| | |
|--|-------------|
| Number of Other Included Managers: | 0 |
| | ----- |
| Form 13F Information Table Entry Totals: | 682 |
| | ----- |
| Form 13F Information Table Value Total: | 1,105,423 |
| | ----- |
| | (thousands) |

List of other Included Manager:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

None

FORM 13F INFORMATION TABLE

| COLUMN 1 | COL 2 | COLUMN 3 | COL 4 | COLUMN 5 | COLUMN 6 | COL 7 | COL 8 | COL 9 | COL 10 |
|------------------------|---------------|-----------|------------------------|----------------|-------------------|---------|---------|---------|---------|
| NAME OF ISSUER | TYPE OF CLASS | CUSIP | MARKET VALUE (X\$1000) | SHS OR PRN AMT | SH/ PUT/ PRN CALL | SOL (A) | SHR (B) | OTH (C) | OTH MRG |
| ABBOTT LABS | COM | 002824100 | 3,136 | 64,385 | SH | X | | | |
| ABBOTT LABS | COM | 002824100 | 932 | 19,133 | SH | | | X | |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 4,022 | 57,769 | SH | X | | | |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 281 | 4,040 | SH | | | X | |
| ADVANCED MICRO DEVICES | COM | 007903107 | 453 | 22,275 | SH | X | | | |
| ADVANCED MICRO DEVICES | COM | 007903107 | 103 | 5,075 | SH | | | X | |
| AIR PRODS & CHEMS INC | COM | 009158106 | 221 | 3,140 | SH | X | | | |
| AIRGAS INC | COM | 009363102 | 2,438 | 60,166 | SH | X | | | |
| AIRGAS INC | COM | 009363102 | 19 | 477 | SH | | | X | |
| ALBEMARLE CORP | COM | 012653101 | 679 | 9,455 | SH | X | | | |
| ALBEMARLE CORP | COM | 012653101 | 15 | 205 | SH | | | X | |
| ALLERGAN INC | COM | 018490102 | 472 | 3,940 | SH | X | | | |
| ALLETE INC | COM | 018522300 | 2,500 | 53,708 | SH | X | | | |
| ALLIANT ENERGY CORP | COM | 018802108 | 376 | 9,955 | SH | X | | | |
| ALLIANT ENERGY CORP | COM | 018802108 | 42 | 1,120 | SH | | | X | |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 235 | 3,874 | SH | X | | | |
| ALLIED WASTE INDS INC | COM | 019589308 | 650 | 52,853 | SH | X | | | |
| ALLSTATE CORP | COM | 020002101 | 8,505 | 130,620 | SH | X | | | |
| ALLSTATE CORP | COM | 020002101 | 262 | 4,020 | SH | | | X | |
| ALLTEL CORP | COM | 020039103 | 635 | 10,503 | SH | X | | | |

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| | | | | | | | | | | |
|------------------------------|---------------|-----------|-------|---------|----|--|---|--|--|---|
| ALLTEL CORP | COM | 020039103 | 34 | 570 | SH | | | | | X |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 3,185 | 68,849 | SH | | X | | | |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 90 | 1,946 | SH | | | | | X |
| AMERICAN ELEC PWR INC | COM | 025537101 | 196 | 4,613 | SH | | X | | | |
| AMERICAN ELEC PWR INC | COM | 025537101 | 386 | 9,055 | SH | | | | | X |
| AMERICAN EXPRESS CO | COM | 025816109 | 1,556 | 25,649 | SH | | X | | | |
| AMERICAN EXPRESS CO | COM | 025816109 | 402 | 6,632 | SH | | | | | X |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 2,242 | 62,443 | SH | | X | | | |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 102 | 2,835 | SH | | | | | X |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 916 | 38,355 | SH | | X | | | |
| AMERICAN INTL GROUP INC | COM | 026874107 | 6,736 | 94,006 | SH | | X | | | |
| AMERICAN INTL GROUP INC | COM | 026874107 | 838 | 11,693 | SH | | | | | X |
| AMGEN INC | COM | 031162100 | 9,309 | 136,282 | SH | | X | | | |
| AMGEN INC | COM | 031162100 | 705 | 10,320 | SH | | | | | X |
| ANADARKO PETE CORP | COM | 032511107 | 2,698 | 61,991 | SH | | X | | | |
| ANADARKO PETE CORP | COM | 032511107 | 356 | 8,189 | SH | | | | | X |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 2,700 | 54,885 | SH | | X | | | |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 824 | 16,750 | SH | | | | | X |
| APACHE CORP | COM | 037411105 | 4,970 | 74,730 | SH | | X | | | |
| APACHE CORP | COM | 037411105 | 267 | 4,010 | SH | | | | | X |
| APPLE INC | COM | 037833100 | 8,644 | 101,885 | SH | | X | | | |
| APPLE INC | COM | 037833100 | 530 | 6,245 | SH | | | | | X |
| APPLERA CORP | COM | 038020103 | 2,711 | 73,888 | SH | | X | | | |
| APPLIED MATLS INC | COM | 038222105 | 601 | 32,558 | SH | | X | | | |
| APPLIED MATLS INC | COM | 038222105 | 52 | 2,815 | SH | | | | | X |
| ARCHER DANIELS MIDLAND | COM | 039483102 | 1,411 | 44,138 | SH | | X | | | |
| ARCHER DANIELS MIDLAND | COM | 039483102 | 129 | 4,025 | SH | | | | | X |
| ASHLAND INC NEW | COM | 044209104 | 251 | 3,633 | SH | | X | | | |
| AUTODESK INC | COM | 052769106 | 1,077 | 26,626 | SH | | X | | | |
| AUTODESK INC | COM | 052769106 | 17 | 420 | SH | | | | | X |
| AVERY DENNISON CORP | COM | 053611109 | 298 | 4,390 | SH | | X | | | |
| AVERY DENNISON CORP | COM | 053611109 | 8 | 125 | SH | | | | | X |
| AVNET INC | COM | 053807103 | 2,367 | 92,728 | SH | | X | | | |
| AVNET INC | COM | 053807103 | 90 | 3,525 | SH | | | | | X |
| BJ SVCS CO | COM | 055482103 | 1,158 | 39,479 | SH | | X | | | |
| BP PLC | SPONSORED ADR | 055622104 | 1,553 | 23,142 | SH | | X | | | |
| BP PLC | SPONSORED ADR | 055622104 | 796 | 11,859 | SH | | | | | X |
| BMC SOFTWARE INC | COM | 055921100 | 1,885 | 58,547 | SH | | X | | | |

Capital One Public

| COLUMN 1 | COL 2 | COLUMN 3 | COL 4 | COLUMN 5 | COLUMN 6 | COL 7 | | | | |
|-----------------------------|---------------------|-----------|------------------------------|-------------------|----------------------------|------------|------------|------------|---------------|-------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | | | | |
| | | | | | INVESTMENT DISCRETION | | | | | |
| | | | | | ----- | | | | | |
| NAME OF ISSUER | TYPE OF CLASS | CUSIP | MARKET VALUE (X\$1000) | SHS OR PRN AMT | SH/ PUT/ PRN CALL | SOL (A) | SHR (B) | OTH (C) | OTHER MRGS | V |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| BMC SOFTWARE INC | COM | 055921100 | 109 | 3,375 | SH | | | | X | |
| BAKER HUGHES INC | COM | 057224107 | 685 | 9,172 | SH | | X | | | |
| BAKER HUGHES INC | COM | 057224107 | 131 | 1,755 | SH | | | | X | |
| BANCORPSOUTH INC | COM | 059692103 | 280 | 10,451 | SH | | X | | | |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 20,304 | 380,287 | SH | | X | | | 3 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 1,360 | 25,480 | SH | | | | X | |

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| | | | | | | | | | | |
|-------------------------|-----------|-----------|-------|--------|----|---|--|--|---|--|
| BANK HAWAII CORP | COM | 062540109 | 1,843 | 34,167 | SH | X | | | | |
| BARD C R INC | COM | 067383109 | 195 | 2,355 | SH | X | | | | |
| BARD C R INC | COM | 067383109 | 25 | 305 | SH | | | | X | |
| BARR PHARMACEUTICALS IN | COM | 068306109 | 801 | 15,976 | SH | X | | | | |
| BARR PHARMACEUTICALS IN | COM | 068306109 | 159 | 3,180 | SH | | | | X | |
| BAXTER INTL INC | COM | 071813109 | 240 | 5,183 | SH | X | | | | |
| BEAR STEARNS COS INC | COM | 073902108 | 6,307 | 38,747 | SH | X | | | | |
| BECTON DICKINSON & CO | COM | 075887109 | 5,441 | 77,560 | SH | X | | | | |
| BECTON DICKINSON & CO | COM | 075887109 | 603 | 8,591 | SH | | | | X | |
| BELLSOUTH CORP COM | COM | 079860102 | 3,781 | 80,265 | SH | X | | | | |
| BELLSOUTH CORP COM | COM | 079860102 | 482 | 10,237 | SH | | | | X | |
| BERKSHIRE HATHAWAY INC | CL B | 084670207 | 3,512 | 958 | SH | X | | | | |
| BERKSHIRE HATHAWAY INC | CL B | 084670207 | 612 | 167 | SH | | | | X | |
| BEST BUY INC | COM | 086516101 | 2,717 | 55,225 | SH | X | | | | |
| BIOMET INC | COM | 090613100 | 962 | 23,305 | SH | X | | | | |
| BOB EVANS FARMS INC | COM | 096761101 | 1,589 | 46,436 | SH | X | | | | |
| BOEING CO | COM | 097023105 | 4,208 | 47,368 | SH | X | | | | |
| BOEING CO | COM | 097023105 | 563 | 6,340 | SH | | | | X | |
| BOSTON PROPERTIES INC | COM | 101121101 | 1,950 | 17,425 | SH | X | | | | |
| BRIGGS & STRATTON CORP | COM | 109043109 | 178 | 6,620 | SH | X | | | | |
| BRIGGS & STRATTON CORP | COM | 109043109 | 34 | 1,250 | SH | | | | X | |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 1,288 | 48,935 | SH | X | | | | |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 274 | 10,395 | SH | | | | X | |
| BROWN FORMAN CORP | CL B | 115637209 | 466 | 7,034 | SH | X | | | | |
| BUCKEYE PARTNERS L P | LMTPR | 118230101 | 126 | 2,720 | SH | X | | | | |
| BUCKEYE PARTNERS L P | LMTPR | 118230101 | 102 | 2,200 | SH | | | | X | |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 317 | 7,315 | SH | X | | | | |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 16 | 373 | SH | | | | X | |
| CIGNA CORP | COM | 125509109 | 689 | 5,234 | SH | X | | | | |
| CIGNA CORP | COM | 125509109 | 4,084 | 31,040 | SH | | | | X | |
| CIT GROUP INC | COM | 125581108 | 1,438 | 25,789 | SH | X | | | | |
| CIT GROUP INC | COM | 125581108 | 152 | 2,730 | SH | | | | X | |
| CVS CORP | COM | 126650100 | 2,923 | 94,574 | SH | X | | | | |
| CVS CORP | COM | 126650100 | 66 | 2,135 | SH | | | | X | |
| CADBURY SCHWEPPES PLC | ADR | 127209302 | 213 | 4,961 | SH | X | | | | |
| CAREMARK RX INC | COM | 141705103 | 474 | 8,302 | SH | X | | | | |
| CAREMARK RX INC | COM | 141705103 | 11 | 200 | SH | | | | X | |
| CARNIVAL CORP | COM | 143658300 | 218 | 4,435 | SH | X | | | | |
| CATERPILLAR INC DEL | COM | 149123101 | 558 | 9,105 | SH | X | | | | |
| CATERPILLAR INC DEL | COM | 149123101 | 100 | 1,625 | SH | | | | X | |
| CELANESE CORP DEL | COM SER A | 150870103 | 2,503 | 96,718 | SH | X | | | | |
| CENTEX CORP | COM | 152312104 | 282 | 5,020 | SH | X | | | | |
| CENTURYTEL INC | COM | 156700106 | 478 | 10,942 | SH | X | | | | |
| CENTURYTEL INC | COM | 156700106 | 10 | 220 | SH | | | | X | |
| CHARLES RIV LABS INTL I | COM | 159864107 | 759 | 17,552 | SH | X | | | | |
| CHEVRON CORP NEW | COM | 166764100 | 3,099 | 42,146 | SH | X | | | | |

Capital One Public

| COLUMN 1 | COL 2 | COLUMN 3 | COL 4 | COLUMN 5 | COLUMN 6 | COL 7 |
|----------------|-------|----------|-----------|----------|------------|-------------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | | | | | INVESTMENT | |
| | | | | | DISCRETION | |
| | | | | | ----- | |
| | TYPE | | MARKET | | | |
| | OF | | VALUE | SHS OR | SH/ PUT/ | SOL SHR OTH OTHER VOTIN |
| NAME OF ISSUER | CLASS | CUSIP | (X\$1000) | PRN AMT | PRN CALL | (A) (B) (C) MRGS SOLE |

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| | | | | | | | | |
|-------------------------|------|-----------|--------|---------|----|---|---|-------|
| CHEVRON CORP NEW | COM | 166764100 | 990 | 13,462 | SH | | X | 12,2 |
| CHICOS FAS INC | COM | 168615102 | 1,781 | 86,068 | SH | X | | 86,0 |
| CHICOS FAS INC | COM | 168615102 | 161 | 7,791 | SH | | X | 7,7 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 1,244 | 65,519 | SH | X | | 65,5 |
| CITIGROUP INC | COM | 172967101 | 17,757 | 318,799 | SH | X | | 316,5 |
| CITIGROUP INC | COM | 172967101 | 1,835 | 32,951 | SH | | X | 30,2 |
| CLAIRES STORES INC | COM | 179584107 | 514 | 15,505 | SH | X | | 15,4 |
| CLAIRES STORES INC | COM | 179584107 | 119 | 3,600 | SH | | X | 3,4 |
| CLEAR CHANNEL COMMUNICA | COM | 184502102 | 2,573 | 72,410 | SH | X | | 72,3 |
| CLEAR CHANNEL COMMUNICA | COM | 184502102 | 226 | 6,365 | SH | | X | 5,9 |
| CLOROX CO DEL | COM | 189054109 | 438 | 6,830 | SH | X | | 6,3 |
| CLOROX CO DEL | COM | 189054109 | 72 | 1,125 | SH | | X | 1,1 |
| COACH INC | COM | 189754104 | 2,028 | 47,216 | SH | X | | 47,2 |
| COACH INC | COM | 189754104 | 69 | 1,600 | SH | | X | 1,6 |
| COCA COLA CO | COM | 191216100 | 6,689 | 138,640 | SH | X | | 138,0 |
| COCA COLA CO | COM | 191216100 | 1,155 | 23,945 | SH | | X | 23,5 |
| COGNIZANT TECHNOLOGY SO | CL A | 192446102 | 398 | 5,155 | SH | X | | 5,1 |
| COGNIZANT TECHNOLOGY SO | CL A | 192446102 | 15 | 200 | SH | | X | 2 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 5,933 | 90,945 | SH | X | | 90,9 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 127 | 1,950 | SH | | X | 1,7 |
| COMERICA INC | COM | 200340107 | 2,019 | 34,404 | SH | X | | 34,4 |
| COMERICA INC | COM | 200340107 | 12 | 200 | SH | | X | 2 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 564 | 11,650 | SH | X | | 11,6 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 2,795 | 52,379 | SH | X | | 52,3 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 9 | 170 | SH | | X | 1 |
| CON-WAY INC | COM | 205944101 | 1,633 | 37,091 | SH | X | | 37,0 |
| CONTINENTAL AIRLS INC | CL B | 210795308 | 1,299 | 31,480 | SH | X | | 31,4 |
| CORNING INC | COM | 219350105 | 245 | 13,090 | SH | X | | 13,0 |
| CORNING INC | COM | 219350105 | 83 | 4,423 | SH | | X | 4,4 |
| COUNTRYWIDE FINANCIAL C | COM | 222372104 | 4,833 | 113,855 | SH | X | | 113,3 |
| COUNTRYWIDE FINANCIAL C | COM | 222372104 | 337 | 7,950 | SH | | X | 7,8 |
| CUMMINS INC | COM | 231021106 | 4,413 | 37,338 | SH | X | | 37,3 |
| CUMMINS INC | COM | 231021106 | 133 | 1,129 | SH | | X | 1,1 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 846 | 21,050 | SH | X | | 21,0 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 170 | 4,225 | SH | | X | 4,0 |
| DISNEY WALT CO | COM | 254687106 | 10,032 | 292,730 | SH | X | | 292,4 |
| DISNEY WALT CO | COM | 254687106 | 432 | 12,607 | SH | | X | 12,1 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 2,902 | 81,644 | SH | X | | 81,5 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 87 | 2,450 | SH | | X | 2,3 |
| DOW CHEM CO | COM | 260543103 | 552 | 13,835 | SH | X | | 13,8 |
| DOW CHEM CO | COM | 260543103 | 165 | 4,147 | SH | | X | 4,0 |
| DU PONT E I DE NEMOURS | COM | 263534109 | 2,114 | 43,393 | SH | X | | 43,2 |
| DU PONT E I DE NEMOURS | COM | 263534109 | 411 | 8,438 | SH | | X | 6,6 |
| E M C CORP MASS | COM | 268648102 | 530 | 40,115 | SH | X | | 39,3 |
| E M C CORP MASS | COM | 268648102 | 108 | 8,145 | SH | | X | 7,7 |
| EASTMAN KODAK CO | COM | 277461109 | 282 | 10,920 | SH | X | | 10,8 |
| EASTMAN KODAK CO | COM | 277461109 | 17 | 650 | SH | | X | 6 |
| EBAY INC | COM | 278642103 | 3,622 | 120,460 | SH | X | | 120,3 |
| EBAY INC | COM | 278642103 | 324 | 10,765 | SH | | X | 10,6 |
| ECHOSTAR COMMUNICATIONS | CL A | 278762109 | 308 | 8,099 | SH | X | | 8,0 |
| EDISON INTL | COM | 281020107 | 434 | 9,550 | SH | X | | 8,7 |
| EDISON INTL | COM | 281020107 | 40 | 875 | SH | | X | 8 |

Capital One Public

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| COLUMN 1 | COL 2 | COLUMN 3 | COL 4 | COLUMN 5 | | COLUMN 6 | COL 7 | COLUMN 8 | COLUMN 9 | COLUMN 10 | COLUMN 11 | COLUMN 12 |
|-------------------------|---------------------|-----------|------------------------------|-------------------|---------------------|--------------------------|------------|------------|------------|-----------|-----------|-----------|
| ----- | ----- | ----- | ----- | ----- | | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | | | | | | INVESTMENT DISCRETION | | | | | | |
| NAME OF ISSUER | TYPE OF CLASS | CUSIP | MARKET VALUE (X\$1000) | SHS OR PRN AMT | SH/ PUT/ CALL | SOL (A) | SHR (B) | OTH (C) | OTH MRG | | | |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| EDWARDS AG INC | COM | 281760108 | 1,027 | 16,232 | SH | | X | | | | | |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 643 | 23,330 | SH | | X | | | | | |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 37 | 1,330 | SH | | | | | X | | |
| EMERSON ELEC CO | COM | 291011104 | 6,405 | 145,264 | SH | | X | | | | | |
| EMERSON ELEC CO | COM | 291011104 | 344 | 7,800 | SH | | | | | X | | |
| EQUITY OFFICE PROPRTIE | COM | 294741103 | 282 | 5,860 | SH | | X | | | | | |
| EQUITY OFFICE PROPRTIE | COM | 294741103 | 10 | 200 | SH | | | | | X | | |
| EXPEDITORS INTL WASH IN | COM | 302130109 | 266 | 6,565 | SH | | X | | | | | |
| FPL GROUP INC | COM | 302571104 | 3,915 | 71,945 | SH | | X | | | | | |
| FPL GROUP INC | COM | 302571104 | 374 | 6,865 | SH | | | | | X | | |
| FIFTH THIRD BANCORP | COM | 316773100 | 89 | 2,180 | SH | | X | | | | | |
| FIFTH THIRD BANCORP | COM | 316773100 | 164 | 4,000 | SH | | | | | X | | |
| FIRST HORIZON NATL CORP | COM | 320517105 | 1,583 | 37,879 | SH | | X | | | | | |
| FIRST HORIZON NATL CORP | COM | 320517105 | 16 | 385 | SH | | | | | X | | |
| FIRSTENERGY CORP | COM | 337932107 | 2,323 | 38,528 | SH | | X | | | | | |
| FIRSTENERGY CORP | COM | 337932107 | 0 | 4 | SH | | | | | X | | |
| FLORIDA ROCK INDS INC | COM | 341140101 | 1,955 | 45,420 | SH | | X | | | | | |
| FLORIDA ROCK INDS INC | COM | 341140101 | 33 | 767 | SH | | | | | X | | |
| FLUOR CORP NEW | COM | 343412102 | 602 | 7,369 | SH | | X | | | | | |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 1,432 | 190,739 | SH | | X | | | | | |
| FOREST LABS INC | COM | 345838106 | 536 | 10,601 | SH | | X | | | | | |
| FOREST LABS INC | COM | 345838106 | 177 | 3,500 | SH | | | | | X | | |
| FORTUNE BRANDS INC | COM | 349631101 | 790 | 9,255 | SH | | X | | | | | |
| FORTUNE BRANDS INC | COM | 349631101 | 169 | 1,980 | SH | | | | | X | | |
| GALLAHER GROUP PLC | SPONSORED ADR | 363595109 | 234 | 2,600 | SH | | X | | | | | |
| GALLAHER GROUP PLC | SPONSORED ADR | 363595109 | 54 | 600 | SH | | | | | X | | |
| GANNETT INC | COM | 364730101 | 498 | 8,232 | SH | | X | | | | | |
| GANNETT INC | COM | 364730101 | 93 | 1,545 | SH | | | | | X | | |
| GAP INC DEL | COM | 364760108 | 236 | 12,085 | SH | | X | | | | | |
| GAP INC DEL | COM | 364760108 | 34 | 1,730 | SH | | | | | X | | |
| GENENTECH INC | COM NEW | 368710406 | 2,209 | 27,229 | SH | | X | | | | | |
| GENENTECH INC | COM NEW | 368710406 | 174 | 2,145 | SH | | | | | X | | |
| GENERAL DYNAMICS CORP | COM | 369550108 | 752 | 10,120 | SH | | X | | | | | |
| GENERAL DYNAMICS CORP | COM | 369550108 | 90 | 1,210 | SH | | | | | X | | |
| GENERAL ELECTRIC CO | COM | 369604103 | 24,246 | 651,610 | SH | | X | | | | | |
| GENERAL ELECTRIC CO | COM | 369604103 | 5,105 | 137,199 | SH | | | | | X | | |
| GENERAL MLS INC | COM | 370334104 | 378 | 6,561 | SH | | X | | | | | |
| GENLYTE GROUP INC | COM | 372302109 | 1,313 | 16,810 | SH | | X | | | | | |
| GILEAD SCIENCES INC | COM | 375558103 | 2,077 | 31,986 | SH | | X | | | | | |
| GILEAD SCIENCES INC | COM | 375558103 | 309 | 4,752 | SH | | | | | X | | |
| GRACO INC | COM | 384109104 | 2,184 | 55,129 | SH | | X | | | | | |
| GRACO INC | COM | 384109104 | 148 | 3,745 | SH | | | | | X | | |
| GRAINGER W W INC | COM | 384802104 | 4,866 | 69,574 | SH | | X | | | | | |
| GRAINGER W W INC | COM | 384802104 | 14 | 205 | SH | | | | | X | | |
| GRANITE CONSTR INC | COM | 387328107 | 2,395 | 47,593 | SH | | X | | | | | |
| GRANITE CONSTR INC | COM | 387328107 | 69 | 1,375 | SH | | | | | X | | |
| HALLIBURTON CO | COM | 406216101 | 419 | 13,490 | SH | | X | | | | | |
| HALLIBURTON CO | COM | 406216101 | 141 | 4,555 | SH | | | | | X | | |
| HARLEY DAVIDSON INC | COM | 412822108 | 304 | 4,315 | SH | | X | | | | | |
| HARRIS CORP DEL | COM | 413875105 | 4,497 | 98,056 | SH | | X | | | | | |
| HARRIS CORP DEL | COM | 413875105 | 19 | 412 | SH | | | | | X | | |
| HEINZ H J CO | COM | 423074103 | 255 | 5,665 | SH | | X | | | | | |

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Capital One Public

| COLUMN 1 | COL 2 | COLUMN 3 | COL 4 | COLUMN 5 | | COLUMN 6 | COL 7 | | |
|------------------------------|---------------------|-----------|------------------------------|-------------------|---------------------|--------------------------|------------|------------|--------------|
| ----- | ----- | ----- | ----- | ----- | | ----- | ----- | | |
| | | | | | | INVESTMENT DISCRETION | | | |
| | | | | | | | | | |
| NAME OF ISSUER | TYPE OF CLASS | CUSIP | MARKET VALUE (X\$1000) | SHS OR PRN AMT | SH/ PUT/ CALL | SOL (A) | SHR (B) | OTH (C) | OTHE MRGS |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| HEINZ H J CO | COM | 423074103 | 316 | 7,025 | SH | | | | X |
| HEWLETT PACKARD CO | COM | 428236103 | 8,221 | 199,595 | SH | | X | | |
| HEWLETT PACKARD CO | COM | 428236103 | 387 | 9,395 | SH | | | | X |
| HILLENBRAND INDS INC | COM | 431573104 | 1,212 | 21,286 | SH | | X | | |
| HOLLY CORP | COM | 435758305 | 207 | 4,020 | SH | | X | | |
| HOLLY CORP | COM | 435758305 | 10 | 200 | SH | | | | X |
| HOME DEPOT INC | COM | 437076102 | 6,866 | 170,973 | SH | | X | | |
| HOME DEPOT INC | COM | 437076102 | 882 | 21,971 | SH | | | | X |
| HONEYWELL INTL INC | COM | 438516106 | 394 | 8,706 | SH | | X | | |
| HONEYWELL INTL INC | COM | 438516106 | 304 | 6,715 | SH | | | | X |
| HORMEL FOODS CORP | COM | 440452100 | 1,220 | 32,676 | SH | | X | | |
| HOUSE OF BRUSSELS CHOCOLATES | COM | 441936101 | 0 | 36,450 | SH | | X | | |
| HUMANA INC | COM | 444859102 | 2,674 | 48,354 | SH | | X | | |
| HUMANA INC | COM | 444859102 | 13 | 233 | SH | | | | X |
| IKON OFFICE SOLUTIONS I | COM | 451713101 | 734 | 44,855 | SH | | X | | |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 640 | 13,856 | SH | | X | | |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 230 | 4,975 | SH | | | | X |
| INDYMAC BANCORP INC | COM | 456607100 | 2,371 | 52,510 | SH | | X | | |
| INDYMAC BANCORP INC | COM | 456607100 | 117 | 2,585 | SH | | | | X |
| INGRAM MICRO INC | CL A | 457153104 | 1,294 | 63,384 | SH | | X | | |
| INGRAM MICRO INC | CL A | 457153104 | 2 | 110 | SH | | | | X |
| INTEL CORP | COM | 458140100 | 3,396 | 167,716 | SH | | X | | |
| INTEL CORP | COM | 458140100 | 645 | 31,845 | SH | | | | X |
| INTERNATIONAL BUSINESS | COM | 459200101 | 9,484 | 97,621 | SH | | X | | |
| INTERNATIONAL BUSINESS | COM | 459200101 | 1,053 | 10,840 | SH | | | | X |
| INTERNATIONAL FLAVORS&F | COM | 459506101 | 1,166 | 23,725 | SH | | X | | |
| INTERNATIONAL FLAVORS&F | COM | 459506101 | 13 | 260 | SH | | | | X |
| INTERNATIONAL GAME TECH | COM | 459902102 | 1,199 | 25,960 | SH | | X | | |
| INTERNATIONAL GAME TECH | COM | 459902102 | 175 | 3,785 | SH | | | | X |
| INTUIT | COM | 461202103 | 4,503 | 147,595 | SH | | X | | |
| INTUIT | COM | 461202103 | 331 | 10,843 | SH | | | | X |
| ISHARES TR MSCI EAFE | COM | 464287465 | 17,503 | 239,048 | SH | | X | | |
| ISHARES TR MSCI EAFE | COM | 464287465 | 1,546 | 21,115 | SH | | | | X |
| ISHARES TR COHEN &ST RLTY | COM | 464287564 | 267 | 2,666 | SH | | X | | |
| ISHARES TR RUSL 2000 VALU | COM | 464287630 | 33,314 | 416,219 | SH | | X | | |
| ISHARES TR RUSL 2000 VALU | COM | 464287630 | 2,042 | 25,508 | SH | | | | X |
| ISHARES TR RUSSELL 2000 | COM | 464287655 | 217 | 2,778 | SH | | X | | |
| JOHNSON & JOHNSON | COM | 478160104 | 20,265 | 306,951 | SH | | X | | |
| JOHNSON & JOHNSON | COM | 478160104 | 2,478 | 37,540 | SH | | | | X |
| JOHNSON CTLS INC | COM | 478366107 | 1,320 | 15,358 | SH | | X | | |
| JOHNSON CTLS INC | COM | 478366107 | 58 | 680 | SH | | | | X |
| JOY GLOBAL INC | COM | 481165108 | 3,424 | 70,839 | SH | | X | | |
| JOY GLOBAL INC | COM | 481165108 | 23 | 477 | SH | | | | X |
| KIMBERLY CLARK CORP | COM | 494368103 | 324 | 4,770 | SH | | X | | |

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| | | | | | | | | | | |
|-------------------------|--------------|-----------|-------|--------|----|--|---|--|--|---|
| KIMBERLY CLARK CORP | COM | 494368103 | 430 | 6,325 | SH | | | | | X |
| KING PHARMACEUTICALS IN | COM | 495582108 | 878 | 55,180 | SH | | X | | | |
| KING PHARMACEUTICALS IN | COM | 495582108 | 133 | 8,347 | SH | | | | | X |
| KINGFISHER PLC | SPON ADR PAR | 495724403 | 182 | 19,481 | SH | | X | | | |
| KOHL'S CORP | COM | 500255104 | 1,623 | 23,715 | SH | | X | | | |
| L-3 COMMUNICATIONS HLDG | COM | 502424104 | 411 | 5,023 | SH | | X | | | |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 3,815 | 48,839 | SH | | X | | | |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 592 | 7,580 | SH | | | | | X |

Capital One Public

| COLUMN 1 | COL 2 | COLUMN 3 | COL 4 | COLUMN 5 | | COLUMN 6 | COL 7 | | | |
|-------------------------|---------------|-----------|------------------------|----------------|-------------------|----------|---------|---------|------------|-----------------------|
| NAME OF ISSUER | TYPE OF CLASS | CUSIP | MARKET VALUE (X\$1000) | SHS OR PRN AMT | SH/ PUT/ PRN CALL | SOL (A) | SHR (B) | OTH (C) | OTHER MRGS | INVESTMENT DISCRETION |
| LEXMARK INTL NEW | CL A | 529771107 | 238 | 3,255 | SH | X | | | | |
| LILLY ELI & CO | COM | 532457108 | 693 | 13,299 | SH | X | | | | |
| LILLY ELI & CO | COM | 532457108 | 18 | 355 | SH | | | X | | |
| LINCARE HLDGS INC | COM | 532791100 | 249 | 6,245 | SH | X | | | | |
| LIVE NATION INC | COM | 538034109 | 203 | 9,051 | SH | X | | | | |
| LIVE NATION INC | COM | 538034109 | 10 | 437 | SH | | | X | | |
| LIZ CLAIBORNE INC | COM | 539320101 | 1,169 | 26,905 | SH | X | | | | |
| LIZ CLAIBORNE INC | COM | 539320101 | 41 | 950 | SH | | | X | | |
| LOCKHEED MARTIN CORP | COM | 539830109 | 2,531 | 27,494 | SH | X | | | | |
| LOCKHEED MARTIN CORP | COM | 539830109 | 282 | 3,065 | SH | | | X | | |
| LOEWS CORP | COM | 540424108 | 652 | 15,720 | SH | X | | | | |
| LOEWS CORP | COM | 540424108 | 2 | 45 | SH | | | X | | |
| LOUISIANA PAC CORP | COM | 546347105 | 1,572 | 73,013 | SH | X | | | | |
| LOUISIANA PAC CORP | COM | 546347105 | 24 | 1,120 | SH | | | X | | |
| LOWES COS INC | COM | 548661107 | 386 | 12,392 | SH | X | | | | |
| MDU RES GROUP INC | COM | 552690109 | 2,897 | 112,980 | SH | X | | | | |
| MDU RES GROUP INC | COM | 552690109 | 173 | 6,738 | SH | | | X | | |
| MEMC ELECTR MATLS INC | COM | 552715104 | 4,191 | 107,067 | SH | X | | | | |
| MEMC ELECTR MATLS INC | COM | 552715104 | 5 | 140 | SH | | | X | | |
| MPS GROUP INC | COM | 553409103 | 1,801 | 126,989 | SH | X | | | | |
| MPS GROUP INC | COM | 553409103 | 7 | 525 | SH | | | X | | |
| MSC INDL DIRECT INC | CL A | 553530106 | 259 | 6,605 | SH | X | | | | |
| MACK CALI RLTY CORP | COM | 554489104 | 226 | 4,430 | SH | X | | | | |
| MARATHON OIL CORP | COM | 565849106 | 1,555 | 16,806 | SH | X | | | | |
| MARATHON OIL CORP | COM | 565849106 | 227 | 2,450 | SH | | | X | | |
| MARSH & MCLENNAN COS IN | COM | 571748102 | 207 | 6,750 | SH | X | | | | |
| MARTIN MARIETTA MATLS I | COM | 573284106 | 283 | 2,725 | SH | X | | | | |
| MARTIN MARIETTA MATLS I | COM | 573284106 | 161 | 1,553 | SH | | | X | | |
| MATTEL INC | COM | 577081102 | 1,491 | 65,780 | SH | X | | | | |
| MATTEL INC | COM | 577081102 | 16 | 700 | SH | | | X | | |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 377 | 9,770 | SH | X | | | | |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 94 | 2,450 | SH | | | X | | |
| MCDERMOTT INTL INC | COM | 580037109 | 3,566 | 70,110 | SH | X | | | | |
| MCDERMOTT INTL INC | COM | 580037109 | 61 | 1,200 | SH | | | X | | |
| MCDONALDS CORP | COM | 580135101 | 5,733 | 129,328 | SH | X | | | | |
| MCDONALDS CORP | COM | 580135101 | 203 | 4,590 | SH | | | X | | |

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| | | | | | | | | | |
|-------------------------|-----|-----------|--------|---------|----|--|---|--|---|
| MCGRAW HILL COS INC | COM | 580645109 | 2,305 | 33,885 | SH | | X | | |
| MCGRAW HILL COS INC | COM | 580645109 | 325 | 4,773 | SH | | | | X |
| MEDTRONIC INC | COM | 585055106 | 5,424 | 101,361 | SH | | X | | |
| MEDTRONIC INC | COM | 585055106 | 703 | 13,130 | SH | | | | X |
| MENS WEARHOUSE INC | COM | 587118100 | 2,678 | 69,988 | SH | | X | | |
| MENS WEARHOUSE INC | COM | 587118100 | 121 | 3,160 | SH | | | | X |
| MERCK & CO INC | COM | 589331107 | 4,985 | 114,326 | SH | | X | | |
| MERCK & CO INC | COM | 589331107 | 220 | 5,035 | SH | | | | X |
| MERRILL LYNCH & CO INC | COM | 590188108 | 8,937 | 95,992 | SH | | X | | |
| MERRILL LYNCH & CO INC | COM | 590188108 | 506 | 5,435 | SH | | | | X |
| MICREL INC | COM | 594793101 | 456 | 42,283 | SH | | X | | |
| MICROSOFT CORP | COM | 594918104 | 16,155 | 541,040 | SH | | X | | |
| MICROSOFT CORP | COM | 594918104 | 1,845 | 61,805 | SH | | | | X |
| MICROCHIP TECHNOLOGY IN | COM | 595017104 | 3,510 | 107,334 | SH | | X | | |
| MICROCHIP TECHNOLOGY IN | COM | 595017104 | 22 | 670 | SH | | | | X |
| MIDCAP SPDR TR | COM | 595635103 | 1,308 | 8,935 | SH | | X | | |

Capital One Public

| COLUMN 1 | COL 2 | COLUMN 3 | COL 4 | COLUMN 5 | | COLUMN 6 | COL 7 | COL 8 | COL 9 | COL 10 |
|-------------------------|---------------|-----------|------------------------|----------------|-------------------|----------|---------|---------|---------|-----------------------|
| NAME OF ISSUER | TYPE OF CLASS | CUSIP | MARKET VALUE (X\$1000) | SHS OR PRN AMT | SH/ PUT/ PRN CALL | SOL (A) | SHR (B) | OTH (C) | OTH MRG | INVESTMENT DISCRETION |
| MOODYS CORP | COM | 615369105 | 3,942 | 57,080 | SH | | X | | | |
| MOODYS CORP | COM | 615369105 | 385 | 5,575 | SH | | | | X | |
| MORGAN STANLEY | COM NEW | 617446448 | 1,091 | 13,398 | SH | | X | | | |
| MORGAN STANLEY | COM NEW | 617446448 | 25 | 312 | SH | | | | X | |
| MOTOROLA INC | COM | 620076109 | 2,594 | 126,185 | SH | | X | | | |
| MOTOROLA INC | COM | 620076109 | 266 | 12,935 | SH | | | | X | |
| MYLAN LABS INC | COM | 628530107 | 1,110 | 55,602 | SH | | X | | | |
| NRG ENERGY INC | COM NEW | 629377508 | 1,181 | 21,091 | SH | | X | | | |
| NATIONAL CITY CORP | COM | 635405103 | 1,251 | 34,210 | SH | | X | | | |
| NATIONAL CITY CORP | COM | 635405103 | 38 | 1,045 | SH | | | | X | |
| NATIONAL SEMICONDUCTOR | COM | 637640103 | 3,382 | 148,998 | SH | | X | | | |
| NATIONAL SEMICONDUCTOR | COM | 637640103 | 39 | 1,700 | SH | | | | X | |
| NEW PLAN EXCEL RLTY TR | COM | 648053106 | 606 | 22,065 | SH | | X | | | |
| NEW PLAN EXCEL RLTY TR | COM | 648053106 | 124 | 4,525 | SH | | | | X | |
| NEWELL RUBBERMAID INC | COM | 651229106 | 467 | 16,136 | SH | | X | | | |
| NEWELL RUBBERMAID INC | COM | 651229106 | 132 | 4,575 | SH | | | | X | |
| NEWFIELD EXPL CO | COM | 651290108 | 1,996 | 43,445 | SH | | X | | | |
| NOKIA CORP | SPONSORED ADR | 654902204 | 511 | 25,135 | SH | | X | | | |
| NOKIA CORP | SPONSORED ADR | 654902204 | 149 | 7,315 | SH | | | | X | |
| NORDSTROM INC | COM | 655664100 | 238 | 4,820 | SH | | X | | | |
| NORDSTROM INC | COM | 655664100 | 64 | 1,300 | SH | | | | X | |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 1,257 | 25,000 | SH | | X | | | |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 137 | 2,725 | SH | | | | X | |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 7,647 | 112,948 | SH | | X | | | |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 232 | 3,425 | SH | | | | X | |
| NUCOR CORP | COM | 670346105 | 2,584 | 47,278 | SH | | X | | | |
| NUCOR CORP | COM | 670346105 | 412 | 7,535 | SH | | | | X | |
| OCCIDENTAL PETE CORP DE | COM | 674599105 | 462 | 9,470 | SH | | X | | | |

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| | | | | | | | | | | |
|-------------------------|---------|-----------|--------|---------|----|---|--|--|--|---|
| OCCIDENTAL PETE CORP DE | COM | 674599105 | 63 | 1,300 | SH | | | | | X |
| ODYSSEY MARINE EXPLORAT | COM | 676118102 | 44 | 15,000 | SH | X | | | | |
| OHIO CAS CORP | COM | 677240103 | 750 | 25,174 | SH | X | | | | |
| OMNICOM GROUP INC | COM | 681919106 | 238 | 2,275 | SH | X | | | | |
| OMNICOM GROUP INC | COM | 681919106 | 111 | 1,060 | SH | | | | | X |
| ONEOK INC NEW | COM | 682680103 | 1,244 | 28,850 | SH | X | | | | |
| OWENS ILL INC | COM NEW | 690768403 | 299 | 16,200 | SH | X | | | | |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 243 | 3,277 | SH | X | | | | |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 18 | 245 | SH | | | | | X |
| PACCAR INC | COM | 693718108 | 3,529 | 54,380 | SH | X | | | | |
| PATTERSON UTI ENERGY IN | COM | 703481101 | 957 | 41,185 | SH | X | | | | |
| PATTERSON UTI ENERGY IN | COM | 703481101 | 84 | 3,616 | SH | | | | | X |
| PAYCHEX INC | COM | 704326107 | 1,213 | 30,670 | SH | X | | | | |
| PAYCHEX INC | COM | 704326107 | 331 | 8,365 | SH | | | | | X |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 476 | 14,505 | SH | X | | | | |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 17 | 510 | SH | | | | | X |
| PENNEY J C INC | COM | 708160106 | 5,274 | 68,173 | SH | X | | | | |
| PENNEY J C INC | COM | 708160106 | 100 | 1,295 | SH | | | | | X |
| PEPSI BOTTLING GROUP IN | COM | 713409100 | 1,933 | 62,540 | SH | X | | | | |
| PEPSICO INC | COM | 713448108 | 14,456 | 231,109 | SH | X | | | | |
| PEPSICO INC | COM | 713448108 | 1,581 | 25,271 | SH | | | | | X |
| PFIZER INC | COM | 717081103 | 12,173 | 470,012 | SH | X | | | | |
| PFIZER INC | COM | 717081103 | 1,396 | 53,891 | SH | | | | | X |
| PHELPS DODGE CORP | COM | 717265102 | 7,670 | 64,070 | SH | X | | | | |

Capital One Public

| COLUMN 1 | COL 2 | COLUMN 3 | COL 4 | COLUMN 5 | | COLUMN 6 | COL 7 | COLUMN 8 | COLUMN 9 | COLUMN 10 |
|-------------------------|---------------|-----------|------------------------|----------------|-------------------|----------|---------|----------|----------|-----------------------|
| NAME OF ISSUER | TYPE OF CLASS | CUSIP | MARKET VALUE (X\$1000) | SHS OR PRN AMT | SH/ PUT/ PRN CALL | SOL (A) | SHR (B) | OTH (C) | OTH MRG | INVESTMENT DISCRETION |
| PHELPS DODGE CORP | COM | 717265102 | 609 | 5,090 | SH | | | | | X |
| PINNACLE WEST CAP CORP | COM | 723484101 | 1,329 | 26,225 | SH | X | | | | |
| PLAINS ALL AMERN PIPELI | LMTPR | 726503105 | 126 | 2,455 | SH | X | | | | |
| PLAINS ALL AMERN PIPELI | LMTPR | 726503105 | 161 | 3,150 | SH | | | | | X |
| PLUM CREEK TIMBER CO IN | COM | 729251108 | 2,116 | 53,103 | SH | X | | | | |
| PRECISION CASTPARTS COR | COM | 740189105 | 697 | 8,910 | SH | X | | | | |
| PRECISION CASTPARTS COR | COM | 740189105 | 77 | 979 | SH | | | | | X |
| PROCTER & GAMBLE CO | COM | 742718109 | 12,550 | 195,264 | SH | X | | | | |
| PROCTER & GAMBLE CO | COM | 742718109 | 2,225 | 34,613 | SH | | | | | X |
| PROGRESS ENERGY INC | COM | 743263105 | 201 | 4,090 | SH | X | | | | |
| PROGRESS ENERGY INC | COM | 743263105 | 109 | 2,225 | SH | | | | | X |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 612 | 25,272 | SH | X | | | | |
| PROTECTIVE LIFE CORP | COM | 743674103 | 473 | 9,965 | SH | X | | | | |
| PRUDENTIAL FINL INC | COM | 744320102 | 6,025 | 70,169 | SH | X | | | | |
| PRUDENTIAL FINL INC | COM | 744320102 | 487 | 5,670 | SH | | | | | X |
| PUBLIC SVC ENTERPRISE G | COM | 744573106 | 4,759 | 71,700 | SH | X | | | | |
| QUALCOMM INC | COM | 747525103 | 3,251 | 86,033 | SH | X | | | | |
| QUALCOMM INC | COM | 747525103 | 250 | 6,620 | SH | | | | | X |
| QUESTAR CORP | COM | 748356102 | 2,491 | 29,994 | SH | X | | | | |
| RPM INTL INC | COM | 749685103 | 554 | 26,530 | SH | X | | | | |

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|-------------------------|---------------|-----------|-------|--------|----|--|---|--|--|---|
| RPM INTL INC | COM | 749685103 | 20 | 966 | SH | | | | | X |
| RADIAN GROUP INC | COM | 750236101 | 1,111 | 20,606 | SH | | X | | | |
| REINSURANCE GROUP AMER | COM | 759351109 | 303 | 5,435 | SH | | X | | | |
| REYNOLDS AMERICAN INC | COM | 761713106 | 386 | 5,895 | SH | | X | | | |
| REYNOLDS AMERICAN INC | COM | 761713106 | 59 | 900 | SH | | | | | X |
| ROCHE HLDG LTD | SPONSORED ADR | 771195104 | 261 | 2,920 | SH | | X | | | |
| ROGERS COMMUNICATIONS I | CL B | 775109200 | 268 | 4,495 | SH | | X | | | |
| ROSS STORES INC | COM | 778296103 | 1,511 | 51,569 | SH | | X | | | |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 562 | 7,939 | SH | | X | | | |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 14 | 200 | SH | | | | | X |
| RUDDICK CORP | COM | 781258108 | 718 | 25,867 | SH | | X | | | |
| RUDDICK CORP | COM | 781258108 | 15 | 527 | SH | | | | | X |
| RYDER SYS INC | COM | 783549108 | 2,531 | 49,568 | SH | | X | | | |
| RYDER SYS INC | COM | 783549108 | 135 | 2,653 | SH | | | | | X |
| SEI INVESTMENTS CO | COM | 784117103 | 3,467 | 58,216 | SH | | X | | | |
| SEI INVESTMENTS CO | COM | 784117103 | 143 | 2,399 | SH | | | | | X |
| SABINE ROYALTY TR | UNIT BEN INT | 785688102 | 279 | 6,602 | SH | | X | | | |
| SABINE ROYALTY TR | UNIT BEN INT | 785688102 | 95 | 2,250 | SH | | | | | X |
| ST PAUL TRAVELERS INC | COM | 792860108 | 3,875 | 72,166 | SH | | X | | | |
| SCHLUMBERGER LTD | COM | 806857108 | 4,362 | 69,067 | SH | | X | | | |
| SCHLUMBERGER LTD | COM | 806857108 | 741 | 11,735 | SH | | | | | X |
| SCHOLASTIC CORP | COM | 807066105 | 1,280 | 35,710 | SH | | X | | | |
| SCHOLASTIC CORP | COM | 807066105 | 11 | 300 | SH | | | | | X |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 277 | 5,360 | SH | | X | | | |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 58 | 1,125 | SH | | | | | X |
| SEQUA CORPORATION | CL A | 817320104 | 1,861 | 16,170 | SH | | X | | | |
| SEQUA CORPORATION | CL A | 817320104 | 12 | 100 | SH | | | | | X |
| SERVICE CORP INTL | COM | 817565104 | 879 | 85,740 | SH | | X | | | |
| SERVICE CORP INTL | COM | 817565104 | 3 | 300 | SH | | | | | X |
| SHAW GROUP INC | COM | 820280105 | 454 | 13,542 | SH | | X | | | |
| SHERWIN WILLIAMS CO | COM | 824348106 | 313 | 4,925 | SH | | X | | | |
| SHUFFLE MASTER INC | COM | 825549108 | 282 | 10,776 | SH | | | | | X |

Capital One Public

| COLUMN 1 | COL 2 | COLUMN 3 | COL 4 | COLUMN 5 | | COLUMN 6 | COL 7 | COL 8 | COL 9 | COL 10 |
|--------------------|---------------------|-----------|------------------------------|-------------------|----------------------------|--------------------------|------------|------------|------------|--------|
| ----- | ----- | ----- | ----- | ----- | | ----- | ----- | ----- | ----- | ----- |
| | | | | | | INVESTMENT DISCRETION | | | | |
| | | | | | | ----- | | | | |
| NAME OF ISSUER | TYPE OF CLASS | CUSIP | MARKET VALUE (X\$1000) | SHS OR PRN AMT | SH/ PUT/ PRN CALL | SOL (A) | SHR (B) | OTH (C) | OTH MRG | |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| SIGMA ALDRICH CORP | COM | 826552101 | 2,679 | 34,470 | SH | X | | | | |
| SIGMA ALDRICH CORP | COM | 826552101 | 483 | 6,210 | SH | | | | X | |
| SONOCO PRODS CO | COM | 835495102 | 1,760 | 46,234 | SH | X | | | | |
| SPRINT NEXTEL CORP | COM | 852061100 | 1,534 | 81,189 | SH | X | | | | |
| SPRINT NEXTEL CORP | COM | 852061100 | 55 | 2,891 | SH | | | | X | |
| STANLEY WKS | COM | 854616109 | 303 | 6,030 | SH | X | | | | |
| STARBUCKS CORP | COM | 855244109 | 285 | 8,035 | SH | X | | | | |
| STARBUCKS CORP | COM | 855244109 | 22 | 610 | SH | | | | X | |
| STATE STR CORP | COM | 857477103 | 212 | 3,145 | SH | X | | | | |
| STATE STR CORP | COM | 857477103 | 19 | 280 | SH | | | | X | |
| STEEL DYNAMICS INC | COM | 858119100 | 2,857 | 88,032 | SH | X | | | | |
| STEELCASE INC | CL A | 858155203 | 759 | 41,810 | SH | X | | | | |

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| | | | | | | | | | | |
|-------------------------|---------------|-----------|-------|---------|----|---|--|--|--|---|
| STELAX INDUSTRIES LTD | COM | 858497100 | 4 | 48,600 | SH | X | | | | |
| STRYKER CORP | COM | 863667101 | 432 | 7,843 | SH | X | | | | |
| STRYKER CORP | COM | 863667101 | 309 | 5,610 | SH | | | | | X |
| SUNTRUST BKS INC | COM | 867914103 | 8,778 | 103,946 | SH | X | | | | |
| SUNTRUST BKS INC | COM | 867914103 | 111 | 1,315 | SH | | | | | X |
| SUPERVALU INC | COM | 868536103 | 390 | 10,897 | SH | X | | | | |
| SWISS REINS CO | SPONSORED ADR | 870887205 | 234 | 2,760 | SH | X | | | | |
| SYBASE INC | COM | 871130100 | 2,610 | 105,683 | SH | X | | | | |
| SYMANTEC CORP | COM | 871503108 | 881 | 42,272 | SH | X | | | | |
| SYMANTEC CORP | COM | 871503108 | 373 | 17,880 | SH | | | | | X |
| SYSCO CORP | COM | 871829107 | 2,616 | 71,175 | SH | X | | | | |
| SYSCO CORP | COM | 871829107 | 189 | 5,140 | SH | | | | | X |
| TJX COS INC NEW | COM | 872540109 | 2,890 | 101,335 | SH | X | | | | |
| TJX COS INC NEW | COM | 872540109 | 1 | 50 | SH | | | | | X |
| TXU CORP | COM | 873168108 | 1,969 | 36,320 | SH | X | | | | |
| TXU CORP | COM | 873168108 | 518 | 9,553 | SH | | | | | X |
| TECHNE CORP | COM | 878377100 | 1,876 | 33,838 | SH | X | | | | |
| TECHNE CORP | COM | 878377100 | 5 | 93 | SH | | | | | X |
| TELEPHONE & DATA SYS IN | COM | 879433100 | 490 | 9,013 | SH | X | | | | |
| TEREX CORP NEW | COM | 880779103 | 1,198 | 18,545 | SH | X | | | | |
| TEREX CORP NEW | COM | 880779103 | 264 | 4,095 | SH | | | | | X |
| TESORO CORP | COM | 881609101 | 3,943 | 59,950 | SH | X | | | | |
| TESORO CORP | COM | 881609101 | 18 | 280 | SH | | | | | X |
| TEVA PHARMACEUTICAL IND | ADR | 881624209 | 287 | 9,233 | SH | X | | | | |
| TEXAS INSTRS INC | COM | 882508104 | 7,039 | 244,404 | SH | X | | | | |
| TEXAS INSTRS INC | COM | 882508104 | 567 | 19,690 | SH | | | | | X |
| TEXTRON INC | COM | 883203101 | 309 | 3,291 | SH | X | | | | |
| TEXTRON INC | COM | 883203101 | 78 | 835 | SH | | | | | X |
| TIDEWATER INC | COM | 886423102 | 3,080 | 63,694 | SH | X | | | | |
| TIDEWATER INC | COM | 886423102 | 94 | 1,946 | SH | | | | | X |
| TIME WARNER INC | COM | 887317105 | 4,643 | 213,200 | SH | X | | | | |
| TIME WARNER INC | COM | 887317105 | 588 | 26,975 | SH | | | | | X |
| TOYOTA MOTOR CORP | SPONSORED ADR | 892331307 | 202 | 1,502 | SH | X | | | | |
| TRUSTMARK CORP | COM | 898402102 | 389 | 11,900 | SH | X | | | | |
| TRUSTMARK CORP | COM | 898402102 | 9 | 290 | SH | | | | | X |
| TURNER VY OIL & GAS INC | COM | 900382102 | 1 | 10,000 | SH | X | | | | |
| TYCO INTL LTD NEW | COM | 902124106 | 2,443 | 80,377 | SH | X | | | | |
| TYCO INTL LTD NEW | COM | 902124106 | 300 | 9,875 | SH | | | | | X |
| US BANCORP DEL | COM NEW | 902973304 | 802 | 22,163 | SH | X | | | | |
| UNION PAC CORP | COM | 907818108 | 328 | 3,569 | SH | X | | | | |

Capital One Public

| COLUMN 1 | COL 2 | COLUMN 3 | COL 4 | COLUMN 5 | | COLUMN 6 | COL 7 | | | |
|-------------------------|---------------------|-----------|------------------------------|-------------------|---------------------|--------------------------|------------|------------|---------------|----------------|
| ----- | ----- | ----- | ----- | ----- | | ----- | ----- | | | |
| | | | | | | INVESTMENT DISCRETION | | | | |
| | | | | | | ----- | | | | |
| NAME OF ISSUER | TYPE OF CLASS | CUSIP | MARKET VALUE (X\$1000) | SHS OR PRN AMT | SH/ PUT/ CALL | SOL (A) | SHR (B) | OTH (C) | OTHER MRGS | VOTING SOLE |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| UNION PAC CORP | COM | 907818108 | 255 | 2,773 | SH | | | X | | 2,1 |
| UNIT CORP | COM | 909218109 | 1,022 | 21,091 | SH | X | | | | 21,0 |
| UNITED PARCEL SERVICE I | CL B | 911312106 | 1,538 | 20,507 | SH | X | | | | 20,4 |
| UNITED PARCEL SERVICE I | CL B | 911312106 | 213 | 2,840 | SH | | | X | | 2,8 |

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| | | | | | | | | |
|-------------------------|------|-----------|-------|---------|----|---|---|-------|
| UNITED TECHNOLOGIES COR | COM | 913017109 | 1,383 | 22,121 | SH | X | | 21,5 |
| UNITED TECHNOLOGIES COR | COM | 913017109 | 558 | 8,925 | SH | | X | 8,9 |
| V F CORP | COM | 918204108 | 2,113 | 25,740 | SH | X | | 25,6 |
| V F CORP | COM | 918204108 | 103 | 1,255 | SH | | X | 1,0 |
| VARIAN INC | COM | 922206107 | 459 | 10,244 | SH | X | | 10,2 |
| VARIAN INC | COM | 922206107 | 23 | 510 | SH | | X | 5 |
| W HLDG CO INC | COM | 929251106 | 127 | 21,247 | SH | | X | 21,2 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 8,449 | 148,362 | SH | X | | 148,2 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 1,015 | 17,820 | SH | | X | 17,3 |
| WAL MART STORES INC | COM | 931142103 | 5,991 | 129,741 | SH | X | | 129,5 |
| WAL MART STORES INC | COM | 931142103 | 887 | 19,215 | SH | | X | 18,7 |
| WALGREEN CO | COM | 931422109 | 2,327 | 50,715 | SH | X | | 50,6 |
| WALGREEN CO | COM | 931422109 | 238 | 5,180 | SH | | X | 5,0 |
| WASHINGTON MUT INC | COM | 939322103 | 1,511 | 33,221 | SH | X | | 33,1 |
| WASHINGTON MUT INC | COM | 939322103 | 147 | 3,225 | SH | | X | 3,2 |
| WEIGHT WATCHERS INTL IN | COM | 948626106 | 320 | 6,085 | SH | X | | 6,0 |
| WEIGHT WATCHERS INTL IN | COM | 948626106 | 51 | 975 | SH | | X | 9 |
| WELLS FARGO & CO NEW | COM | 949746101 | 7,023 | 197,495 | SH | X | | 197,2 |
| WELLS FARGO & CO NEW | COM | 949746101 | 1,012 | 28,455 | SH | | X | 27,8 |
| WESTERN DIGITAL CORP | COM | 958102105 | 1,561 | 76,280 | SH | X | | 76,2 |
| WESTERN DIGITAL CORP | COM | 958102105 | 222 | 10,860 | SH | | X | 10,7 |
| WESTERN UN CO | COM | 959802109 | 325 | 14,474 | SH | X | | 14,4 |
| WESTLAKE CHEM CORP | COM | 960413102 | 379 | 12,090 | SH | X | | 12,0 |
| WESTLAKE CHEM CORP | COM | 960413102 | 22 | 700 | SH | | X | 7 |
| WILMINGTON TRUST CORP | COM | 971807102 | 1,524 | 36,144 | SH | X | | 36,1 |
| WILMINGTON TRUST CORP | COM | 971807102 | 12 | 280 | SH | | X | 2 |
| WYETH | COM | 983024100 | 1,968 | 38,642 | SH | X | | 38,6 |
| WYETH | COM | 983024100 | 470 | 9,231 | SH | | X | 9,2 |
| YAHOO INC | COM | 984332106 | 233 | 9,117 | SH | X | | 9,1 |
| YAHOO INC | COM | 984332106 | 50 | 1,950 | SH | | X | 1,8 |
| YUM BRANDS INC | COM | 988498101 | 3,659 | 62,224 | SH | X | | 62,1 |
| YUM BRANDS INC | COM | 988498101 | 452 | 7,680 | SH | | X | 7,6 |
| DUN & BRADSTREET CORP D | COM | 26483E100 | 1,375 | 16,603 | SH | X | | 16,5 |
| VERISIGN INC | COM | 92343E102 | 272 | 11,305 | SH | X | | 11,2 |
| VERISIGN INC | COM | 92343E102 | 60 | 2,500 | SH | | X | 2,4 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 2,267 | 50,420 | SH | X | | 50,2 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 37 | 830 | SH | | X | 8 |
| NEWS CORP | CL A | 65248E104 | 341 | 15,859 | SH | X | | 15,8 |
| AMERICAN EAGLE OUTFITTE | COM | 02553E106 | 3,604 | 115,470 | SH | X | | 114,7 |
| AMERICAN EAGLE OUTFITTE | COM | 02553E106 | 199 | 6,375 | SH | | X | 6,0 |
| TARGET CORP | COM | 87612E106 | 5,132 | 89,955 | SH | X | | 89,3 |
| TARGET CORP | COM | 87612E106 | 536 | 9,390 | SH | | X | 9,1 |
| BARCLAYS PLC | ADR | 06738E204 | 218 | 3,745 | SH | X | | 3,7 |
| AT&T INC | COM | 00206R102 | 7,925 | 221,679 | SH | X | | 221,6 |
| AT&T INC | COM | 00206R102 | 1,153 | 32,252 | SH | | X | 32,1 |
| ADIDAS AG | ADR | 00687A107 | 206 | 8,248 | SH | X | | 8,2 |
| ADOBE SYS INC | COM | 00724F101 | 1,007 | 24,482 | SH | X | | 24,1 |
| ADOBE SYS INC | COM | 00724F101 | 9 | 220 | SH | | X | 2 |

Capital One Public

| COLUMN 1 | COL 2 | COLUMN 3 | COL 4 | COLUMN 5 | COLUMN 6 | CO |
|----------|-------|----------|--------|----------|--------------------------|-------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| | TYPE | | MARKET | | INVESTMENT DISCRETION | |
| | | | | | ----- | |

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| NAME OF ISSUER | OF CLASS | CUSIP | VALUE (X\$1000) | SHS OR PRN AMT | SH/ PUT/ SOL PRN CALL (A) | SHR (B) | OTH (C) | OT MR |
|-------------------------|----------------|-----------|-----------------|----------------|---------------------------|---------|---------|-------|
| AETNA INC NEW | COM | 00817Y108 | 885 | 20,500 | SH | X | | |
| AETNA INC NEW | COM | 00817Y108 | 162 | 3,760 | SH | | X | |
| AGILENT TECHNOLOGIES IN | COM | 00846U101 | 833 | 23,900 | SH | X | | |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 2,417 | 45,498 | SH | X | | |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 29 | 540 | SH | | X | |
| ALLEGHENY TECHNOLOGIES | COM | 01741R102 | 793 | 8,750 | SH | X | | |
| ALLEGHENY TECHNOLOGIES | COM | 01741R102 | 202 | 2,230 | SH | | X | |
| ALTRIA GROUP INC | COM | 02209S103 | 11,035 | 128,587 | SH | X | | |
| ALTRIA GROUP INC | COM | 02209S103 | 554 | 6,455 | SH | | X | |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | 02364W105 | 293 | 6,487 | SH | X | | |
| AMERIGROUP CORP | COM | 03073T102 | 2,751 | 76,640 | SH | X | | |
| AMERIGROUP CORP | COM | 03073T102 | 18 | 500 | SH | | X | |
| ASSURANT INC | COM | 04621X108 | 3,611 | 65,358 | SH | X | | |
| ASSURANT INC | COM | 04621X108 | 33 | 606 | SH | | X | |
| AUTONATION INC | COM | 05329W102 | 219 | 10,280 | SH | X | | |
| BIOGEN IDEC INC | COM | 09062X103 | 604 | 12,273 | SH | X | | |
| BIOGEN IDEC INC | COM | 09062X103 | 11 | 220 | SH | | X | |
| BURLINGTON NORTHN SANTA | COM | 12189T104 | 728 | 9,861 | SH | X | | |
| BURLINGTON NORTHN SANTA | COM | 12189T104 | 85 | 1,145 | SH | | X | |
| CB RICHARD ELLIS GROUP | CL A | 12497T101 | 3,518 | 105,950 | SH | X | | |
| CB RICHARD ELLIS GROUP | CL A | 12497T101 | 17 | 510 | SH | | X | |
| C D W CORP | COM | 12512N105 | 493 | 7,015 | SH | X | | |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 2,857 | 37,186 | SH | X | | |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 907 | 11,810 | SH | | X | |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 220 | 2,371 | SH | X | | |
| CISCO SYS INC | COM | 17275R102 | 11,496 | 420,642 | SH | X | | |
| CISCO SYS INC | COM | 17275R102 | 874 | 31,992 | SH | | X | |
| COMCAST CORP NEW | CL A | 20030N101 | 499 | 11,784 | SH | X | | |
| COMCAST CORP NEW | CL A | 20030N101 | 10 | 242 | SH | | X | |
| CONOCOPHILLIPS | COM | 20825C104 | 17,883 | 248,554 | SH | X | | |
| CONOCOPHILLIPS | COM | 20825C104 | 1,318 | 18,317 | SH | | X | |
| CORPORATE EXECUTIVE BRD | COM | 21988R102 | 365 | 4,165 | SH | X | | |
| CORPORATE EXECUTIVE BRD | COM | 21988R102 | 68 | 775 | SH | | X | |
| DELL INC | COM | 24702R101 | 2,476 | 98,681 | SH | X | | |
| DELL INC | COM | 24702R101 | 417 | 16,630 | SH | | X | |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 855 | 12,746 | SH | X | | |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 18 | 275 | SH | | X | |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 278 | 3,500 | SH | X | | |
| DIAMOND OFFSHORE DRILLI | COM | 25271C102 | 327 | 4,090 | SH | X | | |
| DIAMOND OFFSHORE DRILLI | COM | 25271C102 | 159 | 1,985 | SH | | X | |
| DUKE ENERGY CORP NEW | COM | 26441C105 | 4,939 | 148,706 | SH | X | | |
| DUKE ENERGY CORP NEW | COM | 26441C105 | 761 | 22,905 | SH | | X | |
| ENI S P A | SPONSORED ADR | 26874R108 | 231 | 3,438 | SH | X | | |
| EL PASO CORP | COM | 28336L109 | 609 | 39,867 | SH | X | | |
| EL PASO CORP | COM | 28336L109 | 18 | 1,195 | SH | | X | |
| ENDO PHARMACEUTICALS HL | COM | 29264F205 | 362 | 13,135 | SH | X | | |
| ENDO PHARMACEUTICALS HL | COM | 29264F205 | 88 | 3,200 | SH | | X | |
| ENERGEN CORP | COM | 29265N108 | 2,837 | 60,433 | SH | X | | |
| ENERGEN CORP | COM | 29265N108 | 15 | 327 | SH | | X | |
| ENERGIZER HLDGS INC | COM | 29266R108 | 1,197 | 16,861 | SH | X | | |
| ENERGIZER HLDGS INC | COM | 29266R108 | 58 | 815 | SH | | X | |
| ENTERGY CORP NEW | COM | 29364G103 | 2,115 | 22,913 | SH | X | | |

Capital One Public

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| COLUMN 1 | COL 2 | COLUMN 3 | COL 4 | COLUMN 5 | INVESTMENT DISCRETION | | | | | COL 7 |
|--------------------------|---------------|-----------|------------------------|----------------|-----------------------|---------|---------|---------|------------|--------|
| NAME OF ISSUER | TYPE OF CLASS | CUSIP | MARKET VALUE (X\$1000) | SHS OR PRN AMT | SH/ PUT/ PRN CALL | SOL (A) | SHR (B) | OTH (C) | OTHER MRGS | VOT SO |
| ENTERGY CORP NEW | COM | 29364G103 | 91 | 990 | SH | | | X | | |
| EXELON CORP | COM | 30161N101 | 879 | 14,201 | SH | X | | | | 13 |
| EXELON CORP | COM | 30161N101 | 20 | 320 | SH | | | X | | |
| EXXON MOBIL CORP | COM | 30231G102 | 47,808 | 623,878 | SH | X | | | | 621 |
| EXXON MOBIL CORP | COM | 30231G102 | 8,768 | 114,422 | SH | | | X | | 111 |
| FEDERATED DEPT STORES I | COM | 31410H101 | 589 | 15,439 | SH | X | | | | 15 |
| FEDERATED DEPT STORES I | COM | 31410H101 | 138 | 3,630 | SH | | | X | | 2 |
| FEDEX CORP | COM | 31428X106 | 7,821 | 72,004 | SH | X | | | | 71 |
| FEDEX CORP | COM | 31428X106 | 411 | 3,785 | SH | | | X | | 3 |
| FIDELITY NATIONAL FINAN | CL A | 31620R105 | 230 | 9,618 | SH | X | | | | 9 |
| FIDELITY NATIONAL FINAN | CL A | 31620R105 | 35 | 1,464 | SH | | | X | | 1 |
| FREEMONT- MCMORAN COPPER | CL B | 35671D857 | 624 | 11,199 | SH | X | | | | 11 |
| GLOBAL PMTS INC | COM | 37940X102 | 1,935 | 41,800 | SH | X | | | | 41 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 7,709 | 38,672 | SH | X | | | | 38 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 507 | 2,545 | SH | | | X | | 2 |
| GOOGLE INC | CL A | 38259P508 | 5,060 | 10,988 | SH | X | | | | 10 |
| GOOGLE INC | CL A | 38259P508 | 345 | 749 | SH | | | X | | |
| HRPT PPTYS TR | COM | 40426W101 | 2,303 | 186,487 | SH | X | | | | 186 |
| HRPT PPTYS TR | COM | 40426W101 | 95 | 7,727 | SH | | | X | | 7 |
| HOSPITALITY PPTYS TR | COM | 44106M102 | 2,461 | 51,786 | SH | X | | | | 51 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 94 | 2,535 | SH | X | | | | 2 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 167 | 4,500 | SH | | | X | | 4 |
| IMATION CORP | COM | 45245A107 | 1,778 | 38,294 | SH | X | | | | 38 |
| IMATION CORP | COM | 45245A107 | 78 | 1,690 | SH | | | X | | 1 |
| IMCLONE SYS INC | COM | 45245W109 | 1,682 | 62,850 | SH | X | | | | 62 |
| IMCLONE SYS INC | COM | 45245W109 | 15 | 550 | SH | | | X | | |
| INVITROGEN CORP | COM | 46185R100 | 421 | 7,433 | SH | X | | | | 7 |
| INVITROGEN CORP | COM | 46185R100 | 54 | 954 | SH | | | X | | |
| JP MORGAN CHASE & CO | COM | 46625H100 | 10,661 | 220,731 | SH | X | | | | 219 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 1,259 | 26,072 | SH | | | X | | 25 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 837 | 9,086 | SH | X | | | | 9 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 1,004 | 53,015 | SH | X | | | | 53 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 37 | 1,970 | SH | | | X | | 1 |
| KIMCO REALTY CORP | COM | 49446R109 | 185 | 4,110 | SH | X | | | | 4 |
| KIMCO REALTY CORP | COM | 49446R109 | 28 | 625 | SH | | | X | | |
| KRAFT FOODS INC | CL A | 50075N104 | 2,807 | 78,635 | SH | X | | | | 78 |
| KRAFT FOODS INC | CL A | 50075N104 | 5 | 150 | SH | | | X | | |
| LASERCARD CORP | COM | 51807U101 | 213 | 20,000 | SH | X | | | | 20 |
| MANPOWER INC | COM | 56418H100 | 3,158 | 42,145 | SH | X | | | | 42 |
| MANPOWER INC | COM | 56418H100 | 118 | 1,575 | SH | | | X | | 1 |
| MASTERCARD INC | CL A | 57636Q104 | 1,714 | 17,405 | SH | X | | | | 17 |
| MASTERCARD INC | CL A | 57636Q104 | 258 | 2,620 | SH | | | X | | 2 |
| MAXIM INTEGRATED PRODS | COM | 57772K101 | 1,182 | 38,615 | SH | X | | | | 38 |
| MAXIM INTEGRATED PRODS | COM | 57772K101 | 17 | 565 | SH | | | X | | |
| MCKESSON CORP | COM | 58155Q103 | 6,992 | 137,904 | SH | X | | | | 137 |
| MCKESSON CORP | COM | 58155Q103 | 123 | 2,420 | SH | | | X | | 2 |
| METLIFE INC | COM | 59156R108 | 4,290 | 72,699 | SH | X | | | | 72 |
| METLIFE INC | COM | 59156R108 | 345 | 5,843 | SH | | | X | | 5 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 834 | 10,908 | SH | X | | | | 10 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 7 | 93 | SH | | | X | | |

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| | | | | | | | | | |
|-----------------|-----|-----------|-------|--------|----|---|---|---|----|
| MONSANTO CO NEW | COM | 61166W101 | 3,457 | 65,803 | SH | X | | | 65 |
| MONSANTO CO NEW | COM | 61166W101 | 159 | 3,020 | SH | | X | 3 | |

Capital One Public

| COLUMN 1 | COL 2 | COLUMN 3 | COL 4 | COLUMN 5 | | COLUMN 6 | COL 7 | | |
|-------------------------|---------------|-----------|------------------------|----------------|-------------------|----------|---------|---------|---------|
| NAME OF ISSUER | TYPE OF CLASS | CUSIP | MARKET VALUE (X\$1000) | SHS OR PRN AMT | SH/ PUT/ PRN CALL | SOL (A) | SHR (B) | OTH (C) | OTH MRG |
| NII HLDGS INC | CL B NEW | 62913F201 | 207 | 3,217 | SH | X | | | |
| NII HLDGS INC | CL B NEW | 62913F201 | 33 | 518 | SH | | | X | |
| NETFLIX COM INC | COM | 64110L106 | 1,180 | 45,643 | SH | X | | | |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 238 | 4,135 | SH | X | | | |
| NVIDIA CORP | COM | 67066G104 | 632 | 17,067 | SH | X | | | |
| NVIDIA CORP | COM | 67066G104 | 40 | 1,075 | SH | | | X | |
| ORACLE CORP | COM | 68389X105 | 4,480 | 261,384 | SH | X | | | |
| ORACLE CORP | COM | 68389X105 | 281 | 16,375 | SH | | | X | |
| PG&E CORP | COM | 69331C108 | 453 | 9,565 | SH | X | | | |
| PG&E CORP | COM | 69331C108 | 92 | 1,945 | SH | | | X | |
| PMI GROUP INC | COM | 69344M101 | 2,423 | 51,377 | SH | X | | | |
| PMI GROUP INC | COM | 69344M101 | 160 | 3,400 | SH | | | X | |
| PRINCIPAL FINANCIAL GRO | COM | 74251V102 | 606 | 10,320 | SH | X | | | |
| PRINCIPAL FINANCIAL GRO | COM | 74251V102 | 90 | 1,525 | SH | | | X | |
| PROGRESS ENERGY INC CON | COM | 743263AA3 | 2 | 5,175 | SH | X | | | |
| PROGRESS ENERGY INC CON | COM | 743263AA3 | 2 | 6,450 | SH | | | X | |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 4,886 | 92,191 | SH | X | | | |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 8 | 160 | SH | | | X | |
| SPDR TR | COM | 78462F103 | 564 | 3,983 | SH | X | | | |
| SABMILLER PLC | SPONSORED ADR | 78572M105 | 257 | 11,168 | SH | X | | | |
| SEALED AIR CORP NEW | COM | 81211K100 | 533 | 8,205 | SH | X | | | |
| SEALED AIR CORP NEW | COM | 81211K100 | 1 | 20 | SH | | | X | |
| SOUTHERN COPPER CORP | COM | 84265V105 | 585 | 10,852 | SH | X | | | |
| SOUTHERN COPPER CORP | COM | 84265V105 | 31 | 575 | SH | | | X | |
| TRW AUTOMOTIVE HLDGS CO | COM | 87264S106 | 1,070 | 41,371 | SH | X | | | |
| TRW AUTOMOTIVE HLDGS CO | COM | 87264S106 | 5 | 187 | SH | | | X | |
| TERAFORCE TECHNOLOGY CO | COM | 88077T109 | 0 | 51,000 | SH | X | | | |
| 3M CO | COM | 88579Y101 | 7,081 | 90,862 | SH | X | | | |
| 3M CO | COM | 88579Y101 | 1,794 | 23,025 | SH | | | X | |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 3,362 | 62,575 | SH | X | | | |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 389 | 7,236 | SH | | | X | |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 2,608 | 50,981 | SH | X | | | |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 250 | 4,878 | SH | | | X | |
| VARIAN MED SYS INC | COM | 92220P105 | 1,342 | 28,208 | SH | X | | | |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 9,423 | 253,036 | SH | X | | | |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 1,097 | 29,468 | SH | | | X | |
| VODAFONE GROUP PLC NEW | SPONS ADR NEW | 92857W209 | 728 | 26,189 | SH | X | | | |
| VODAFONE GROUP PLC NEW | SPONS ADR NEW | 92857W209 | 24 | 873 | SH | | | X | |
| WAL MART DE MEXICO SA D | SPON ADR | 93114W107 | 313 | 7,140 | SH | X | | | |
| WELLPOINT INC | COM | 94973V107 | 753 | 9,565 | SH | X | | | |
| WELLPOINT INC | COM | 94973V107 | 14 | 180 | SH | | | X | |
| WINDSTREAM CORP | COM | 97381W104 | 346 | 24,317 | SH | X | | | |

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|------------------------|------|-----------|-------|--------|----|---|---|
| WINDSTREAM CORP | COM | 97381W104 | 8 | 586 | SH | | X |
| ZIMMER HLDGS INC | COM | 98956P102 | 509 | 6,495 | SH | X | |
| ZIMMER HLDGS INC | COM | 98956P102 | 78 | 996 | SH | | X |
| ACE LTD | ORD | G0070K103 | 258 | 4,264 | SH | X | |
| AMDOCS LTD | ORD | G02602103 | 239 | 6,163 | SH | X | |
| INGERSOLL-RAND COMPANY | CL A | G4776G101 | 298 | 7,614 | SH | X | |
| TRANSOCEAN INC | ORD | G90078109 | 656 | 8,108 | SH | X | |
| TRANSOCEAN INC | ORD | G90078109 | 86 | 1,059 | SH | | X |
| OMI CORP NEW | COM | Y6476W104 | 1,475 | 69,660 | SH | X | |
| OMI CORP NEW | COM | Y6476W104 | 8 | 377 | SH | | X |

Capital One Public