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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				
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					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
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					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

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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
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						INVESTMENT DISCRETION						
	TYPE OF CLASS	CUSIP	MARKET VALUE (X\$1000)	SHS OR PRN AMT	SH/ PUT/ CALL	SOL (A)	SHR (B)	OTH (C)	OTH MRG			
NAME OF ISSUER												
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 PROPERTIE	COM	294741103	282	5,860	SH		X					
EQUITY OFFICE PROPERTIE	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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COLUMN 1	COL 2	COLUMN 3	COL 4	COLUMN 5		COLUMN 6	COL 7		
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						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			
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						INVESTMENT				
						DISCRETION				

	TYPE	MARKET								
	OF	VALUE	SHS OR	SH/ PUT/	SOL SHR OTH OTHER					
NAME OF ISSUER	CLASS	(X\$1000)	PRN AMT	PRN CALL	(A) (B) (C) MRGS					
-----	-----	-----	-----	-----	-----					
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			
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						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	
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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			
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						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

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COLUMN 1	COL 2	COLUMN 3	COL 4	COLUMN 5	COLUMN 6	CO
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	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		

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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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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

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