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INTEL CORP
Form 13F-HR
May 10, 2006

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2006

Check here if Amendment ☐; Amendment Number:

This Amendment (Check only one): ☐ is a restatement
☐ adds new holdings entries.

Institutional Investment Manager Filing this Report:

Intel Corporation
2200 Mission College Boulevard
Santa Clara, CA 95054-1549

Form 13F File Number: 28-04527

Person Signing this Report on Behalf of Reporting Manager:

Ravi Jacob, Vice President, Finance and Enterprise Services, and
Treasurer, (408) 765-1168

ATTENTION--Intentional misstatements or omissions of facts
constitute Federal Criminal Violations. See 18 U.S.C. 1001 and
15 U.S.C. 78ff(a)

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.

Signature, Place and Date of Signing:

/s/ Ravi Jacob Santa Clara, California
May 5, 2006

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).)
- ☐ 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 manager(s).)

Form 13F SUMMARY PAGE

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REPORTING MANAGER: INTEL CORPORATION

Report Summary:

Number of Other Included Managers: 1

Form 13F Information Table Entry 377

Total:

Form 13F Information Table Value \$347,653,000

Total:

List of Other Included Managers:

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

1. Intel Capital Corporation

FORM 13F INFORMATION TABLE REPORTING MANAGER: INTEL CORPORATION

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE (000)	ITEM 5: SHARES OR PRINCIPAL SH/ AMOUNT	ITEM 6: INVESTMENT PRN DISCRETION	ITEM 7: MANAG
3M CO	COM	88579Y101	1,748	23,100	SH	SOLE
ABBOTT LABS	COM	002824100	1,989	46,844	SH	SOLE
ACE LTD	COM	G0070K103	510	9,800	SH	SOLE
ADOBE SYS INC	COM	00724F101	636	18,200	SH	SOLE
ADVANCED MICRO DEVICES INC	COM	007903107	410	12,350	SH	SOLE
AES CORP	COM	00130H105	339	19,850	SH	SOLE
AETNA INC	COM	00817Y108	843	17,156	SH	SOLE
AFFILIATED COMPUTER SVCS INC	COM	008190100	215	3,600	SH	SOLE
AFLAC INC	COM	001055102	684	15,150	SH	SOLE
AGILENT TECHNOLOGIES INC	COM	00846U101	461	12,278	SH	SOLE
AIR PRODS & CHEMS INC	COM	009158106	443	6,600	SH	SOLE
ALBERTSONS INC	COM	013104104	288	11,201	SH	SOLE
ALCOA INC	COM	013817101	805	26,352	SH	SOLE
ALLERGAN INC	COM	018490102	423	3,900	SH	SOLE
ALLSTATE CORP	COM	020002101	1,015	19,480	SH	SOLE
ALLTEL CORP	COM	020039103	745	11,500	SH	SOLE
ALTERA CORP	COM	021441100	225	10,900	SH	SOLE
ALTRIA GROUP INC	COM	02209S103	4,461	62,949	SH	SOLE
AMAZON.COM INC	COM	023135106	343	9,400	SH	SOLE
AMBAC FINANCIAL GROUP INC	COM	023139108	239	3,000	SH	SOLE
AMERADA HESS CORP	COM	023551104	342	2,400	SH	SOLE
AMEREN CORP	COM	023608102	314	6,300	SH	SOLE
AMERICAN ELEC PWR INC	COM	025537101	404	11,882	SH	SOLE
AMERICAN EXPRESS CO	COM	025816109	1,979	37,650	SH	SOLE
AMERICAN INTL GROUP INC	COM	026874107	5,178	78,343	SH	SOLE
AMERICAN STD COS INC	COM	029712106	244	5,700	SH	SOLE

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AMERIPRISE FINL INC	COM	03076C106	332	7,370	SH	SOLE
AMERISOURCEBERGEN CORP	COM	03073E105	304	6,300	SH	SOLE
AMGEN INC	COM	031162100	2,709	37,235	SH	SOLE
AMSOUTH BANCORPORATION	COM	032165102	284	10,500	SH	SOLE
ANADARKO PETE CORP	COM	032511107	727	7,193	SH	SOLE
ANALOG DEVICES INC	COM	032654105	421	11,000	SH	SOLE
ANHEUSER BUSCH COS INC	COM	035229103	1,005	23,500	SH	SOLE
AON CORP	COM	037389103	401	9,656	SH	SOLE
APACHE CORP	COM	037411105	654	9,988	SH	SOLE
APOLLO GROUP INC	COM	037604105	226	4,300	SH	SOLE
APPLE COMPUTER INC	COM	037833100	1,599	25,500	SH	SOLE
APPLIED MATLS INC	COM	038222105	858	49,000	SH	SOLE
ARCHER DANIELS MIDLAND CO	COM	039483102	665	19,767	SH	SOLE
ARCHSTONE SMITH TR	COM	039583109	317	6,500	SH	SOLE
AT & T INC	COM	00206R102	3,191	118,010	SH	SOLE
AUTODESK INC	COM	052769106	270	7,000	SH	SOLE
AUTOMATIC DATA PROCESSING INC	COM	053015103	795	17,402	SH	SOLE
AVAYA INC	COM	053499109	143	12,621	SH	SOLE
AVON PRODS INC	COM	054303102	431	13,828	SH	SOLE
BAKER HUGHES INC	COM	057224107	702	10,260	SH	SOLE
BANK NEW YORK INC	COM	064057102	845	23,440	SH	SOLE
BANK OF AMERICA CORP	COM	060505104	6,391	140,338	SH	SOLE
BARD C R INC	COM	067383109	210	3,100	SH	SOLE
BAXTER INTL INC	COM	071813109	735	18,940	SH	SOLE
BB&T CORP	COM	054937107	647	16,500	SH	SOLE
BEAR STEARNS COS INC	COM	073902108	468	3,374	SH	SOLE
BECTON DICKINSON & CO	COM	075887109	474	7,700	SH	SOLE
BED BATH & BEYOND INC	COM	075896100	323	8,400	SH	SOLE
BELLSOUTH CORP	COM	079860102	1,912	55,182	SH	SOLE
BEST BUY INC	COM	086516101	680	12,150	SH	SOLE
BIOGEN IDEC INC	COM	09062X103	475	10,075	SH	SOLE
BIOMET INC	COM	090613100	261	7,350	SH	SOLE
BJ SVCS CO	COM	055482103	339	9,800	SH	SOLE
BLOCK H & R INC	COM	093671105	217	10,000	SH	SOLE
BOEING CO	COM	097023105	1,903	24,415	SH	SOLE
BOSTON SCIENTIFIC CORP	COM	101137107	410	17,784	SH	SOLE
BRISTOL MYERS SQUIBB CO	COM	110122108	1,458	59,246	SH	SOLE
BROADCOM CORP	COM	111320107	563	13,050	SH	SOLE
BURLINGTON NORTH SANTA FE CORP	COM	12189T104	922	11,067	SH	SOLE
BURLINGTON RES INC	COM	122014103	1,052	11,444	SH	SOLE
CA INC	COM	12673P105	378	13,899	SH	SOLE
CAPITAL ONE FINL CORP	COM	14040H105	725	9,000	SH	SOLE
CARDINAL HEALTH INC	COM	14149Y108	980	13,150	SH	SOLE
CAREMARK RX INC	COM	141705103	674	13,700	SH	SOLE
CARNIVAL CORP	PAIRED	143658300	621	13,100	SH	SOLE
CATERPILLAR INC	COM	149123101	1,478	20,580	SH	SOLE
CBS CORP	CL B	124857202	561	23,413	SH	SOLE
CENDANT CORP	COM	151313103	536	30,881	SH	SOLE
CENTEX CORP	COM	152312104	236	3,800	SH	SOLE
CHEVRON CORPORATION	COM	166764100	3,937	67,916	SH	SOLE
CHINA TECHFAITH WIRLS COMM T	SPONSORED	169424108	12,750	880,504	SH	DEFINED
ADR						
CHUBB CORP	COM	171232101	597	6,250	SH	SOLE
CIENA CORP	COM	171779101	91	17,400	SH	SOLE
CIGNA CORP	COM	125509109	483	3,700	SH	SOLE
CINCINNATI FINL CORP	COM	172062101	226	5,382	SH	SOLE
CINERGY CORP	COM	172474108	277	6,100	SH	SOLE
CISCO SYS INC	COM	17275R102	4,018	185,418	SH	SOLE

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CIT GROUP INC	COM	125581108	326	6,100	SH	SOLE
CITIGROUP INC	COM	172967101	7,216	152,793	SH	SOLE
CITIZENS COMMUNICATIONS CO	COM	17453B101	134	10,100	SH	SOLE
CITRIX SYS INC	COM	177376100	205	5,400	SH	SOLE
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	476	16,400	SH	SOLE
CLOROX CO	COM	189054109	275	4,600	SH	SOLE

COACH INC	COM	189754104	394	11,400	SH	SOLE
COCA COLA CO	COM	191216100	2,613	62,408	SH	SOLE
COLGATE PALMOLIVE CO	COM	194162103	902	15,800	SH	SOLE
COMCAST CORP	COM	20030N101	1,713	65,499	SH	SOLE
COMERICA INC	COM	200340107	290	5,000	SH	SOLE
COMPUTER SCIENCES CORP	COM	205363104	317	5,700	SH	SOLE
COMPUWARE CORP	COM	205638109	92	11,800	SH	SOLE
CONAGRA FOODS INC	COM	205887102	339	15,800	SH	SOLE
CONOCOPHILLIPS	COM	20825C104	2,644	41,864	SH	SOLE
CONSOLIDATED EDISON INC	COM	209115104	322	7,400	SH	SOLE
CONSTELLATION ENGY GRP INC	COM	210371100	301	5,500	SH	SOLE
COOPER INDUSTRIES LTD	COM	G24182100	226	2,600	SH	SOLE
CORNING INC	COM	219350105	1,242	46,150	SH	SOLE
COSTCO WHSL CORP	COM	22160K105	780	14,400	SH	SOLE
COUNTRYWIDE FINANCIAL CORP	COM	222372104	664	18,098	SH	SOLE
COVENTRY HEALTH CARE INC	COM	222862104	270	5,000	SH	SOLE
CSX CORP	COM	126408103	401	6,700	SH	SOLE
CVS CORP	COM	126650100	738	24,700	SH	SOLE
D R HORTON INC	COM	23331A109	276	8,300	SH	SOLE
DANAHER CORP	COM	235851102	458	7,200	SH	SOLE
DEERE & CO	COM	244199105	577	7,300	SH	SOLE
DELL INC	COM	24702R101	2,111	70,950	SH	SOLE
DEVON ENERGY CORP	COM	25179M103	826	13,500	SH	SOLE
DISNEY WALT CO	COM	254687106	1,618	58,012	SH	SOLE
DOMINION RES INC VA	COM	25746U109	731	10,584	SH	SOLE
DONNELLEY R R & SONS CO	COM	257867101	216	6,600	SH	SOLE
DOVER CORP	COM	260003108	296	6,100	SH	SOLE
DOW CHEM CO	COM	260543103	1,185	29,193	SH	SOLE
DTE ENERGY CO	COM	233331107	216	5,400	SH	SOLE
DU PONT E I DE NEMOURS & CO	COM	263534109	1,167	27,650	SH	SOLE
DUKE ENERGY CORP	COM	264399106	818	28,046	SH	SOLE
E TRADE FINANCIAL CORP	COM	269246104	335	12,400	SH	SOLE

EASTMAN KODAK CO	COM	277461109	249	8,750	SH	SOLE
EATON CORP	COM	278058102	328	4,500	SH	SOLE
EBAY INC	COM	278642103	1,342	34,400	SH	SOLE
ECOLAB INC	COM	278865100	210	5,500	SH	SOLE
EDISON INTL	COM	281020107	408	9,900	SH	SOLE
EL PASO CORP	COM	28336L109	241	20,014	SH	SOLE
ELECTRONIC ARTS	COM	285512109	498	9,100	SH	SOLE
ELECTRONIC DATA SYS CORP	COM	285661104	427	15,900	SH	SOLE
EMC CORP MASS	COM	268648102	984	72,204	SH	SOLE
EMCORE CORP	COM	290846104	302	29,611	SH	DEFINED
EMERSON ELEC CO	COM	291011104	1,024	12,250	SH	SOLE
ENTERGY CORP	COM	29364G103	434	6,300	SH	SOLE
EOG RES INC	COM	26875P101	526	7,300	SH	SOLE
EQUITY OFFICE PPTYS TR	COM	294741103	413	12,300	SH	SOLE
EQUITY RESIDENTIAL	SH	BEN 29476L107	409	8,750	SH	SOLE
	INT					
EXELON CORP	COM	30161N101	1,063	20,100	SH	SOLE
EXPRESS SCRIPTS INC	COM	302182100	387	4,400	SH	SOLE

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EXXON MOBIL CORP	COM	30231G102	11,431	187,825	SH	SOLE
FANNIE MAE	COM	313586109	1,503	29,250	SH	SOLE
FEDERATED DEPT STORES INC	COM	31410H101	604	8,269	SH	SOLE
FEDEX CORP	COM	31428X106	1,039	9,200	SH	SOLE
FIFTH THIRD BANCORP	COM	316773100	661	16,792	SH	SOLE
FIRST DATA CORP	COM	319963104	1,078	23,029	SH	SOLE
FIRSTENERGY CORP	COM	337932107	489	10,000	SH	SOLE
FISERV INC	COM	337738108	234	5,500	SH	SOLE
FISHER SCIENTIFIC INTL INC	COM	338032204	259	3,800	SH	SOLE
FLUOR CORP	COM	343412102	223	2,600	SH	SOLE
FORD MTR CO DEL	COM	PAR 345370860	446	56,015	SH	SOLE
	\$0.01					
FOREST LABS INC	COM	345838106	460	10,300	SH	SOLE
FORTUNE BRANDS INC	COM	349631101	362	4,486	SH	SOLE
FPL GROUP INC	COM	302571104	478	11,900	SH	SOLE
FRANKLIN RES INC	COM	354613101	424	4,500	SH	SOLE
FREDDIE MAC CORP	COM	313400301	1,268	20,782	SH	SOLE
FREEPORT MCMORAN COPPER B	COM	35671D857	332	5,561	SH	SOLE
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	345	12,406	SH	SOLE
GANNETT INC	COM	364730101	431	7,200	SH	SOLE
GAP INC	COM	364760108	322	17,225	SH	SOLE
GENERAL DYNAMICS CORP	COM	369550108	793	12,400	SH	SOLE
GENERAL ELEC CO	COM	369604103	11,094	318,984	SH	SOLE
GENERAL MLS INC	COM	370334104	537	10,600	SH	SOLE
GENERAL MTRS CORP	COM	370442105	363	17,074	SH	SOLE
GENUINE PARTS CO	COM	372460105	234	5,350	SH	SOLE
GENWORTH FINL INC	COM	37247D106	381	11,400	SH	SOLE
GENZYME CORP	COM	372917104	531	7,900	SH	SOLE
GILEAD SCIENCES INC	COM	375558103	865	13,900	SH	SOLE
GOLDEN WEST FINL CORP	COM	381317106	516	7,600	SH	SOLE
GOLDMAN SACHS GROUP INC	COM	38141G104	2,166	13,800	SH	SOLE
GUIDANT CORP	COM	401698105	788	10,100	SH	SOLE
HALLIBURTON CO	COM	406216101	1,132	15,500	SH	SOLE
HARLEY DAVIDSON INC	COM	412822108	431	8,300	SH	SOLE
HARMAN INTL INDS INC	COM	413086109	222	2,000	SH	SOLE
HARRAHS ENTMT INC	COM	413619107	437	5,600	SH	SOLE
HARTFORD FINL SVCS GROUP INC	COM	416515104	741	9,200	SH	SOLE
HCA INC	COM	404119109	588	12,850	SH	SOLE
HEINZ H J CO	COM	423074103	379	10,000	SH	SOLE
HERSHEY COMPANY	COM	427866108	287	5,500	SH	SOLE
HEWLETT PACKARD CO	COM	428236103	2,850	86,616	SH	SOLE
HILTON HOTELS CORP	COM	432848109	250	9,800	SH	SOLE
HOME DEPOT INC	COM	437076102	2,714	64,150	SH	SOLE
HONEYWELL INTL INC	COM	438516106	1,080	25,257	SH	SOLE
HUMANA INC	COM	444859102	263	5,000	SH	SOLE
IBM CORP	COM	459200101	3,927	47,618	SH	SOLE
ILLINOIS TOOL WKS INC	COM	452308109	587	6,100	SH	SOLE
INGERSOLL-RAND COMPANY LTD	COM	G4776G101	418	10,000	SH	SOLE
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	359	10,200	SH	SOLE
INTERNATIONAL PAPER CO	COM	460146103	512	14,816	SH	SOLE
INTERPUBLIC GROUP COS INC	COM	460690100	126	13,144	SH	SOLE
INTUIT	COM	461202103	282	5,300	SH	SOLE
ITT INDS INC IND	COM	450911102	315	5,600	SH	SOLE
JABIL CIRCUIT INC	COM	466313103	227	5,300	SH	SOLE
JC PENNEY CO INC	COM	708160106	425	7,028	SH	SOLE
JDS UNIPHASE CORP	COM	46612J101	208	49,900	SH	SOLE

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JEFFERSON PILOT CORP	COM	475070108	225	4,025	SH	SOLE
JOHNSON & JOHNSON	COM	478160104	5,316	89,766	SH	SOLE
JOHNSON CTLS INC	COM	478366107	448	5,900	SH	SOLE
JPMORGAN CHASE & CO	COM	46625H100	4,399	105,644	SH	SOLE
KELLOGG CO	COM	487836108	343	7,780	SH	SOLE
KERR MCGEE CORP	COM	492386107	346	3,628	SH	SOLE
KEYCORP	COM	493267108	456	12,384	SH	SOLE
KEYSPAN CORP	COM	49337W100	221	5,400	SH	SOLE
KIMBERLY CLARK CORP	COM	494368103	815	14,100	SH	SOLE
KINDER MORGAN INC KANS	COM	49455P101	276	3,000	SH	SOLE
KLA TENCOR CORP	COM	482480100	295	6,100	SH	SOLE
KOHL'S CORP	COM	500255104	557	10,500	SH	SOLE
KROGER CO	COM	501044101	447	21,950	SH	SOLE
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	317	3,700	SH	SOLE
LABORATORY CORP AMER HLDGS	COM	50540R409	234	4,000	SH	SOLE
LEHMAN BROS HLDGS INC	COM	524908100	1,156	8,000	SH	SOLE
LENNAR CORP	COM	526057104	254	4,200	SH	SOLE
LILLY ELI & CO	COM	532457108	1,900	34,350	SH	SOLE
LIMITED BRANDS INC	COM	532716107	257	10,506	SH	SOLE
LINCOLN NATL CORP IND	COM	534187109	295	5,400	SH	SOLE
LINEAR TECHNOLOGY CORP	COM	535678106	326	9,300	SH	SOLE
LOCKHEED MARTIN CORP	COM	539830109	815	10,844	SH	SOLE
LOEWS CORP	COM	540424108	405	4,000	SH	SOLE
LOWES COS INC	COM	548661107	1,521	23,600	SH	SOLE
LSI LOGIC CORP	COM	502161102	136	11,800	SH	SOLE
LUCENT TECHNOLOGIES INC	COM	549463107	409	134,211	SH	SOLE
M & T BK CORP	COM	55261F104	263	2,300	SH	SOLE
MARATHON OIL CORP	COM	565849106	843	11,072	SH	SOLE
MARRIOTT INTL INC	COM	571903202	336	4,900	SH	SOLE
MARSH & MCLENNAN COS INC	COM	571748102	483	16,458	SH	SOLE
MARSHALL & ILSLEY CORP	COM	571834100	275	6,300	SH	SOLE
MASCO CORP	COM	574599106	413	12,700	SH	SOLE
MATTEL INC	COM	577081102	219	12,075	SH	SOLE
MAXIM INTEGRATED PRODS INC	COM	57772K101	372	10,000	SH	SOLE
MBIA INC	COM	55262C100	241	4,000	SH	SOLE
MCDONALDS CORP	COM	580135101	1,306	38,004	SH	SOLE
MCGRAW HILL COS INC	COM	580645109	657	11,400	SH	SOLE
MCKESSON CORP	COM	58155Q103	491	9,413	SH	SOLE
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	540	9,430	SH	SOLE
MEDIMMUNE INC	COM	584699102	271	7,400	SH	SOLE
MEDTRONIC INC	COM	585055106	1,850	36,462	SH	SOLE
MELLON FINL CORP	COM	58551A108	443	12,450	SH	SOLE
MERCK & CO INC	COM	589331107	2,326	66,016	SH	SOLE
MERRILL LYNCH & CO INC	COM	590188108	2,183	27,718	SH	SOLE
METLIFE INC	COM	59156R108	1,113	23,000	SH	SOLE
MICRON TECHNOLOGY INC	COM	595112103	275	18,700	SH	SOLE
MICROSOFT CORP	COM	594918104	7,519	276,350	SH	SOLE
MONSANTO CO	COM	61166W101	698	8,233	SH	SOLE
MOODYS CORP	COM	615369105	529	7,400	SH	SOLE
MORGAN STANLEY	COM	617446448	2,039	32,456	SH	SOLE
MOTOROLA INC	COM	620076109	1,725	75,298	SH	SOLE
MURPHY OIL CORP	COM	626717102	254	5,100	SH	SOLE
NABORS INDUSTRIES LTD	COM	66359F103	344	4,800	SH	SOLE
NATIONAL CITY CORP	COM	635405103	576	16,500	SH	SOLE
NATIONAL OILWELL VARCO INC	COM	637071101	340	5,300	SH	SOLE
NATIONAL SEMICONDUCTOR CORP	COM	637640103	290	10,400	SH	SOLE

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NCR CORP	COM	62886E108	234	5,600	SH	SOLE
NETWORK APPLIANCE INC	COM	64120L104	407	11,300	SH	SOLE
NEWELL RUBBERMAID INC	COM	651229106	212	8,424	SH	SOLE
NEWMONT MINING CORP HOLDING CO	COM	651639106	699	13,462	SH	SOLE
NEWS CORPORATION	COM	65248E104	1,221	73,500	SH	SOLE
NIKE INC	CL B	654106103	494	5,800	SH	SOLE
NOBLE CORP	COM	G65422100	341	4,200	SH	SOLE
NORDSTROM INC WASH	COM	655664100	255	6,500	SH	SOLE
NORFOLK SOUTHN CORP	COM	655844108	662	12,250	SH	SOLE
NORTHERN TR CORP	COM	665859104	289	5,500	SH	SOLE
NORTHFORK BANCORPORATION INC NY	COM	659424105	416	14,425	SH	SOLE
NORTHROP GRUMMAN CORP	COM	666807102	728	10,658	SH	SOLE
NOVELL INC	COM	670006105	89	11,594	SH	SOLE
NUCOR CORP	COM	670346105	482	4,600	SH	SOLE
NVIDIA CORP	COM	67066G104	298	5,200	SH	SOLE
OCCIDENTAL PETE CORP	COM	674599105	1,214	13,100	SH	SOLE
OFFICE DEPOT INC	COM	676220106	343	9,200	SH	SOLE
OMNICOM GROUP INC	COM	681919106	458	5,500	SH	SOLE
ORACLE CORPORATION	COM	68389X105	1,554	113,534	SH	SOLE
PACCAR INC	COM	693718108	365	5,175	SH	SOLE
PARKER HANNIFIN CORP	COM	701094104	302	3,750	SH	SOLE
PAYCHEX INC	COM	704326107	416	9,975	SH	SOLE
PEPSICO INC	COM	713448108	2,895	50,100	SH	SOLE
PFIZER INC	COM	717081103	5,546	222,564	SH	SOLE
PG&E CORP	COM	69331C108	397	10,196	SH	SOLE
PHELPS DODGE CORP	COM	717265102	490	6,086	SH	SOLE
PITNEY BOWES INC	COM	724479100	296	6,900	SH	SOLE
PLUM CREEK TIMBER CO INC	COM	729251108	209	5,650	SH	SOLE
PNC FINANCIAL SERVICES GROUP	COM	693475105	592	8,800	SH	SOLE
PPG INDS INC	COM	693506107	321	5,070	SH	SOLE

PPL CORP	COM	69351T106	338	11,500	SH	SOLE
PRAXAIR INC	COM	74005P104	533	9,662	SH	SOLE
PRICE T ROWE GROUP INC	COM	74144T108	305	3,900	SH	SOLE
PRINCIPAL FINANCIAL GROUP INC	COM	74251V102	410	8,400	SH	SOLE
PROCTER & GAMBLE CO	COM	742718109	5,827	101,106	SH	SOLE
PROGRESS ENERGY INC	COM	743263105	334	7,600	SH	SOLE
PROGRESSIVE CORP OHIO	COM	743315103	636	6,100	SH	SOLE
PROLOGIS INT	COM	743410102	396	7,400	SH	SOLE
PRUDENTIAL FINL INC	COM	744320102	1,162	15,325	SH	SOLE
PUBLIC STORAGE INC	COM	74460D109	203	2,500	SH	SOLE
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	493	7,694	SH	SOLE
PULTE HOMES INC	COM	745867101	250	6,500	SH	SOLE
QUALCOMM INC	COM	747525103	2,515	49,700	SH	SOLE
QUEST DIAGNOSTICS INC	COM	74834L100	257	5,000	SH	SOLE
QWEST COMMUNICATIONS INTL INC	COM	749121109	317	46,598	SH	SOLE
RAYTHEON CO	COM	755111507	619	13,500	SH	SOLE
REGIONS FINL CORP	COM	7591EP100	494	14,048	SH	SOLE
REYNOLDS AMERN INC	COM	761713106	264	2,500	SH	SOLE
ROBERT HALF INTL INC	COM	770323103	201	5,200	SH	SOLE
ROCKWELL AUTOMATION INC	COM	773903109	388	5,400	SH	SOLE
ROCKWELL COLLINS INC	COM	774341101	299	5,300	SH	SOLE
ROHM & HAAS CO	COM	775371107	215	4,392	SH	SOLE
SAFEWAY INC	COM	786514208	342	13,600	SH	SOLE
SANMINA-SCI CORP	COM	800907107	66	16,050	SH	SOLE
SARA LEE CORP	COM	803111103	409	22,850	SH	SOLE
SCHERING PLOUGH CORP	COM	806605101	850	44,750	SH	SOLE
SCHLUMBERGER LTD	COM	806857108	2,253	17,800	SH	SOLE
SCHWAB CHARLES CORP	COM	808513105	535	31,100	SH	SOLE
SEARS HLDGS CORP	COM	812350106	398	3,019	SH	SOLE

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SEMPRA ENERGY	COM	816851109	365	7,860	SH	SOLE
SIMON PPTY GROUP INC	COM	828806109	480	5,700	SH	SOLE
SLM CORP	COM	78442P106	660	12,700	SH	SOLE
SOLETRON CORP	COM	834182107	110	27,600	SH	SOLE
SOUTHERN CO	COM	842587107	739	22,550	SH	SOLE
SOUTHWEST AIRLS CO	COM	844741108	377	20,975	SH	SOLE
SOVEREIGN BANCORP INC	COM	845905108	234	10,700	SH	SOLE
SPRINT NEXTEL CORP	COM FON	852061100	2,305	89,184	SH	SOLE
ST JUDE MED INC	COM	790849103	452	11,024	SH	SOLE
ST PAUL TRAVELERS COS INC	COM	792860108	879	21,040	SH	SOLE
STAPLES INC	COM	855030102	566	22,175	SH	SOLE
STARBUCKS CORP	COM	855244109	873	23,200	SH	SOLE
STARWOOD HOTELS & RESORTS	COM	85590A401	447	6,600	SH	SOLE
STATE STREET CORP	COM	857477103	598	9,900	SH	SOLE
STRYKER CORP	COM	863667101	390	8,800	SH	SOLE
SUN MICROSYSTEMS INC	COM	866810104	529	103,114	SH	SOLE
SUNOCO INC	COM	86764P109	318	4,100	SH	SOLE
SUNTRUST BKS INC	COM	867914103	793	10,900	SH	SOLE
SYMANTEC CORP	COM	871503108	550	32,681	SH	SOLE
SYNOVUS FINL CORP	COM	87161C105	256	9,450	SH	SOLE
SYSCO CORP	COM	871829107	599	18,700	SH	SOLE
TARGET CORP	COM	87612E106	1,381	26,550	SH	SOLE
TELLABS INC	COM	879664100	216	13,600	SH	SOLE
TENET HEALTHCARE CORP	COM	88033G100	105	14,174	SH	SOLE
TEXAS INSTRS INC	COM	882508104	1,588	48,900	SH	SOLE
TEXTRON INC	COM	883203101	374	4,000	SH	SOLE
TIME WARNER INC	COM	887317105	2,364	140,795	SH	SOLE
TJX COS INC	COM	872540109	343	13,800	SH	SOLE
TRANSOCEAN INC	COM	G90078109	795	9,904	SH	SOLE
TRIBUNE CO	COM	896047107	217	7,926	SH	SOLE
TXU CORP	COM	873168108	654	14,604	SH	SOLE
TYCO INTL LTD	COM	902124106	1,634	60,780	SH	SOLE
UNION PAC CORP	COM	907818108	747	8,000	SH	SOLE
UNISYS CORP	COM	909214108	71	10,300	SH	SOLE
UNITED HEALTH GROUP INC	COM	91324P102	2,307	41,304	SH	SOLE
UNITED PARCEL SVC INC	CL B	911312106	2,647	33,350	SH	SOLE
UNITED STATES STEEL CORP	COM	912909108	206	3,400	SH	SOLE
UNITED TECHNOLOGIES CORP	COM	913017109	1,791	30,900	SH	SOLE
UNIVISION COMMUNICATIONS INC	COM	914906102	231	6,700	SH	SOLE
US BANCORP	COM	902973304	1,673	54,847	SH	SOLE
UST INC	COM	902911106	207	4,974	SH	SOLE
VALERO ENERGY CORP	COM	91913Y100	1,112	18,600	SH	SOLE
VERIZON COMMUNICATIONS	COM	92343V104	3,004	88,198	SH	SOLE
VIACOM INC	CL B	92553P201	908	23,413	SH	SOLE
VORNADO RLTY TR	COM	929042109	336	3,500	SH	SOLE
VULCAN MATLS CO	COM	929160109	260	3,000	SH	SOLE
WACHOVIA CORP	COM	929903102	2,624	46,813	SH	SOLE
WAL MART STORES INC	COM	931142103	3,555	75,252	SH	SOLE
WALGREEN CO	COM	931422109	1,322	30,650	SH	SOLE
WASHINGTON MUTUAL INC	COM	939322103	1,266	29,697	SH	SOLE
WASTE MGMT INC	COM	94106L109	585	16,563	SH	SOLE
WEATHERFORD INTERNATIONAL LT	COM	G95089101	485	10,600	SH	SOLE
WELLPOINT INC	COM	94973V107	1,541	19,900	SH	SOLE
WELLS FARGO & CO	COM	949746101	3,224	50,474	SH	SOLE
WENDYS INTL INC	COM	950590109	223	3,600	SH	SOLE
WEYERHAEUSER CO	COM	962166104	544	7,517	SH	SOLE

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WHOLE FOODS MKT INC	COM	966837106	279	4,200	SH	SOLE
WILLIAMS COS INC	COM	969457100	372	17,400	SH	SOLE
WRIGLEY WM JR CO	COM	982526105	346	5,400	SH	SOLE
WYETH	COM	983024100	1,976	40,726	SH	SOLE
XCEL ENERGY INC	COM	98389B100	220	12,135	SH	SOLE
XEROX CORP	COM	984121103	442	29,100	SH	SOLE
XILINX INC	COM	983919101	267	10,500	SH	SOLE
XL CAP LTD	COM	G98255105	346	5,400	SH	SOLE
XTO ENERGY INC	COM	98385X106	478	10,966	SH	SOLE
YAHOO INC	COM	984332106	1,229	38,100	SH	SOLE
YUM BRANDS INC	COM	988498101	410	8,384	SH	SOLE
ZIMMER HLDGS INC	COM	98956P102	513	7,589	SH	SOLE
ZIONS BANCORP	COM	989701107	256	3,100	SH	SOLE