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INTEL CORP
Form 13F-HR
August 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: June 30, 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 August 7, 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).)

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Form 13F SUMMARY PAGE

REPORTING MANAGER: INTEL CORPORATION

Report Summary:

Number of Other Included Managers: -1-

Form 13F Information Table Entry Total: 402

Form 13F Information Table Value Total: \$394,441,000

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 C>	ITEM 4: FAIR MARKET VALUE (000)	ITEM 5: SHARES OR PRINCIPAL SH/ AMOUNT	ITEM 6: INVESTMENT PRN DISCRETION	ITEM MANAG
3M CO	COM	88579Y101	2,100	26,000	SH	SOLE
ABBOTT LABS	COM	002824100	2,309	52,944	SH	SOLE
ACE LTD	COM	G0070K103	562	11,100	SH	SOLE
ADOBE SYS INC	COM	00724F101	628	20,700	SH	SOLE
ADVANCED MICRO DEVICES INC	COM	007903107	404	16,550	SH	SOLE
AES CORP	COM	00130H105	416	22,550	SH	SOLE
AETNA INC	COM	00817Y108	781	19,556	SH	SOLE
AFFILIATED COMPUTER SVCS INC	COM	008190100	206	4,000	SH	SOLE
AFLAC INC	COM	001055102	795	17,150	SH	SOLE
AGILENT TECHNOLOGIES INC	COM	00846U101	466	14,778	SH	SOLE
AIR PRODS & CHEMS INC	COM	009158106	492	7,700	SH	SOLE
ALCOA INC	COM	013817101	972	30,052	SH	SOLE
ALLEGHENY ENERGY INC	COM	017361106	208	5,600	SH	SOLE
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	205	2,966	SH	SOLE
ALLERGAN INC	COM	018490102	558	5,200	SH	SOLE
ALLSTATE CORP	COM	020002101	1,214	22,180	SH	SOLE
ALLTEL CORP	COM	020039103	855	13,400	SH	SOLE
ALTERA CORP	COM	021441100	218	12,400	SH	SOLE
ALTRIA GROUP INC	COM	02209S103	5,276	71,849	SH	SOLE
AMAZON.COM INC	COM	023135106	410	10,600	SH	SOLE
AMBAC FINANCIAL GROUP INC	COM	023139108	292	3,600	SH	SOLE

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AMEREN CORP	COM	023608102	354	7,000	SH	SOLE
AMERICAN ELEC PWR INC	COM	025537101	465	13,582	SH	SOLE
AMERICAN EXPRESS CO	COM	025816109	2,270	42,650	SH	SOLE
AMERICAN INTL GROUP INC	COM	026874107	5,276	89,343	SH	SOLE
AMERICAN STD COS INC	COM	029712106	264	6,100	SH	SOLE
AMERIPRISE FINL INC	COM	03076C106	387	8,670	SH	SOLE
AMERISOURCEBERGEN CORP	COM	03073E105	302	7,200	SH	SOLE
AMGEN INC	COM	031162100	2,625	40,235	SH	SOLE
AMSOUTH BANCORPORATION	COM	032165102	315	11,900	SH	SOLE
ANADARKO PETE CORP	COM	032511107	753	15,786	SH	SOLE
ANALOG DEVICES INC	COM	032654105	405	12,600	SH	SOLE
ANHEUSER BUSCH COS INC	COM	035229103	1,217	26,700	SH	SOLE
AON CORP	COM	037389103	385	11,056	SH	SOLE
APACHE CORP	COM	037411105	777	11,388	SH	SOLE
APOLLO GROUP INC	COM	037604105	248	4,800	SH	SOLE
APPLE COMPUTER INC	COM	037833100	1,678	29,300	SH	SOLE
APPLERA CORP-APPLIED BIOSYSTEM	GROUP	038020103	204	6,300	SH	SOLE
APPLIED MATLS INC	COM	038222105	889	54,600	SH	SOLE
APPLIED MICRO CIRCUITS CORP CD	COM	03822W109	28	10,100	SH	SOLE
ARCHER DANIELS MIDLAND CO	COM	039483102	927	22,467	SH	SOLE
ARCHSTONE SMITH TR	COM	039583109	371	7,300	SH	SOLE
AT & T INC	COM	00206R102	3,726	133,610	SH	SOLE
AUTODESK INC	COM	052769106	272	7,900	SH	SOLE
AUTOMATIC DATA PROCESSING INC	COM	053015103	907	20,002	SH	SOLE
AVAYA INC	COM	053499109	164	14,321	SH	SOLE
AVERY DENNISON CORP	COM	053611109	221	3,800	SH	SOLE
AVON PRODS INC	COM	054303102	481	15,528	SH	SOLE
BAKER HUGHES INC	COM	057224107	963	11,760	SH	SOLE
BANK NEW YORK INC	COM	064057102	855	26,540	SH	SOLE
BANK OF AMERICA CORP	COM	060505104	7,693	159,938	SH	SOLE
BARD C R INC	COM	067383109	264	3,600	SH	SOLE
BAXTER INTL INC	COM	071813109	821	22,340	SH	SOLE
BB&T CORP	COM	054937107	765	18,400	SH	SOLE
BEAR STEARNS COS INC	COM	073902108	571	4,074	SH	SOLE
BECTON DICKINSON & CO	COM	075887109	520	8,500	SH	SOLE
BED BATH & BEYOND INC	COM	075896100	322	9,700	SH	SOLE
BELLSOUTH CORP	COM	079860102	2,240	61,882	SH	SOLE
BEST BUY INC	COM	086516101	771	14,050	SH	SOLE
BIOGEN IDEC INC	COM	09062X103	550	11,875	SH	SOLE
BIOMET INC	COM	090613100	268	8,550	SH	SOLE
BJ SVCS CO	COM	055482103	417	11,200	SH	SOLE
BLACK & DECKER CORP	COM	091797100	228	2,700	SH	SOLE
BLOCK H & R INC	COM	093671105	270	11,300	SH	SOLE
BOEING CO	COM	097023105	2,254	27,515	SH	SOLE
BOSTON PPTYS INC	COM	101121101	280	3,100	SH	SOLE
BOSTON SCIENTIFIC CORP	COM	101137107	668	39,650	SH	SOLE
BRISTOL MYERS SQUIBB CO	COM	110122108	1,744	67,446	SH	SOLE
BROADCOM CORP	COM	111320107	459	15,150	SH	SOLE
BROWN FORMAN CORP	CL B	115637209	207	2,900	SH	SOLE
BURLINGTON NORTH SANTA FE CORP	COM	12189T104	1,020	12,867	SH	SOLE
CA INC	COM	12673P105	323	15,699	SH	SOLE
CAMPBELL SOUP CO	COM	134429109	234	6,300	SH	SOLE
CAPITAL ONE FINL CORP	COM	14040H105	889	10,400	SH	SOLE
CARDINAL HEALTH INC	COM	14149Y108	936	14,550	SH	SOLE
CAREMARK RX INC	COM	141705103	768	15,400	SH	SOLE
CARNIVAL CORP	PAIRED	143658300	622	14,900	SH	SOLE

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	CTF						
CATERPILLAR INC	COM	149123101	1,719	23,080	SH		SOLE
CBS CORP	CL B	124857202	720	26,613	SH		SOLE
CENDANT CORP	COM	151313103	565	34,681	SH		SOLE
CENTERPOINT ENERGY INC	COM	15189T107	134	10,723	SH		SOLE
CENTEX CORP	COM	152312104	211	4,200	SH		SOLE
CHESAPEAKE ENERGY CORP	COM	165167107	390	12,900	SH		SOLE
CHEVRON CORPORATION	COM	166764100	4,755	76,616	SH		SOLE
CHINA TECHFAITH WIRLS COMM T	SPONSORED	169424108	13,005	880,504	SH	DEFINED	
	ADR						
CHUBB CORP	COM	171232101	689	13,800	SH		SOLE
CIENA CORP	COM	171779101	96	20,000	SH		SOLE
CIGNA CORP	COM	125509109	414	4,200	SH		SOLE
CINCINNATI FINL CORP	COM	172062101	281	5,982	SH		SOLE
CISCO SYS INC	COM	17275R102	4,131	211,518	SH		SOLE
CIT GROUP INC	COM	125581108	361	6,900	SH		SOLE
CITIGROUP INC	COM	172967101	8,289	171,793	SH		SOLE
CITIZENS COMMUNICATIONS CO	CL B	17453B101	147	11,300	SH		SOLE
CITRIX SYS INC	COM	177376100	245	6,100	SH		SOLE
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	551	17,800	SH		SOLE
CLOROX CO	COM	189054109	317	5,200	SH		SOLE
COACH INC	COM	189754104	395	13,200	SH		SOLE
COCA COLA CO	COM	191216100	3,050	70,908	SH		SOLE
COCA COLA ENTERPRISES INC	COM	191219104	212	10,400	SH		SOLE
COLGATE PALMOLIVE CO	COM	194162103	1,060	17,700	SH		SOLE
COMCAST CORP	COM	20030N101	2,410	73,599	SH		SOLE
COMERICA INC	COM	200340107	291	5,600	SH		SOLE
COMPASS BANCSHARES INC	COM	20449H109	239	4,300	SH		SOLE
COMPUTER SCIENCES CORP	COM	205363104	311	6,400	SH		SOLE
COMPUWARE CORP	COM	205638109	88	13,200	SH		SOLE
CONAGRA FOODS INC	COM	205887102	396	17,900	SH		SOLE
CONOCOPHILLIPS	COM	20825C104	3,723	56,819	SH		SOLE
CONSOLIDATED EDISON INC	COM	209115104	378	8,500	SH		SOLE
CONSTELLATION ENGY GRP INC	COM	210371100	333	6,100	SH		SOLE
COOPER INDUSTRIES LTD	COM	G24182100	297	3,200	SH		SOLE
CORNING INC	COM	219350105	1,288	53,250	SH		SOLE
COSTCO WHSL CORP	COM	22160K105	931	16,300	SH		SOLE
COUNTRYWIDE FINANCIAL CORP	COM	222372104	792	20,798	SH		SOLE
COVENTRY HEALTH CARE INC	COM	222862104	302	5,500	SH		SOLE
CSX CORP	COM	126408103	535	7,600	SH		SOLE
CVS CORP	COM	126650100	863	28,100	SH		SOLE
D R HORTON INC	COM	23331A109	224	9,400	SH		SOLE
DANAHER CORP	COM	235851102	527	8,200	SH		SOLE
DEERE & CO	COM	244199105	685	8,200	SH		SOLE
DELL INC	COM	24702R101	1,982	81,050	SH		SOLE
DEVON ENERGY CORP	COM	25179M103	918	15,200	SH		SOLE
DISNEY WALT CO	COM	254687106	1,989	66,312	SH		SOLE
DOLLAR GEN CORP	COM	256669102	153	10,918	SH		SOLE
DOMINION RES INC VA	COM	25746U109	896	11,984	SH		SOLE
DONNELLEY R R & SONS CO	COM	257867101	236	7,400	SH		SOLE
DOVER CORP	COM	260003108	346	7,000	SH		SOLE
DOW CHEM CO	COM	260543103	1,299	33,293	SH		SOLE
DTE ENERGY CO	COM	233331107	249	6,100	SH		SOLE
DU PONT E I DE NEMOURS & CO	COM	263534109	1,317	31,650	SH		SOLE
DUKE ENERGY CORP	COM	26441C105	1,253	42,662	SH		SOLE
DYNEGY INC	COM	26816Q101	57	10,350	SH		SOLE
E TRADE FINANCIAL CORP	COM	269246104	329	14,400	SH		SOLE
EASTMAN KODAK CO	COM	277461109	234	9,850	SH		SOLE
EATON CORP	COM	278058102	385	5,100	SH		SOLE

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EBAY INC	COM	278642103	1,163	39,700	SH	SOLE
ECOLAB INC	COM	278865100	256	6,300	SH	SOLE
EDISON INTL	COM	281020107	437	11,200	SH	SOLE
EL PASO CORP	COM	28336L109	341	22,714	SH	SOLE
ELECTRONIC ARTS	COM	285512109	452	10,500	SH	SOLE
ELECTRONIC DATA SYS CORP	COM	285661104	426	17,700	SH	SOLE
EMBARQ CORP	COM	29078E105	209	5,109	SH	SOLE
EMC CORP MASS	COM	268648102	897	81,804	SH	SOLE
EMCORE CORP	COM	290846104	284	29,611	SH	DEFINED
EMERSON ELEC CO	COM	291011104	1,186	14,150	SH	SOLE
ENTERGY CORP	COM	29364G103	509	7,200	SH	SOLE
EOG RES INC	COM	26875P101	582	8,400	SH	SOLE
EQUITY OFFICE PPTYS TR	COM	294741103	467	12,800	SH	SOLE
EQUITY RESIDENTIAL	SH	BEN 29476L107	445	9,950	SH	SOLE
EXELON CORP	COM	30161N101	1,307	23,000	SH	SOLE
EXPRESS SCRIPTS INC	COM	302182100	359	5,000	SH	SOLE
EXXON MOBIL CORP	COM	30231G102	12,885	210,025	SH	SOLE
FANNIE MAE	COM	313586109	1,604	33,350	SH	SOLE
FEDERATED DEPT STORES INC	COM	31410H101	686	18,738	SH	SOLE
FEDEX CORP	COM	31428X106	1,227	10,500	SH	SOLE
FIFTH THIRD BANCORP	COM	316773100	705	19,092	SH	SOLE
FIRST DATA CORP	COM	319963104	1,190	26,429	SH	SOLE
FIRSTENERGY CORP	COM	337932107	618	11,400	SH	SOLE
FISERV INC	COM	337738108	290	6,400	SH	SOLE
FISHER SCIENTIFIC INTL INC	COM	338032204	307	4,200	SH	SOLE
FLUOR CORP	COM	343412102	279	3,000	SH	SOLE
FORD MTR CO DEL	COM	PAR 345370860	445	64,215	SH	SOLE
FOREST LABS INC	COM	345838106	433	11,200	SH	SOLE
FORTUNE BRANDS INC	COM	349631101	361	5,086	SH	SOLE
FPL GROUP INC	COM	302571104	575	13,900	SH	SOLE
FRANKLIN RES INC	COM	354613101	460	5,300	SH	SOLE
FREDDIE MAC CORP	COM	313400301	1,356	23,782	SH	SOLE
FREEPORT MCMORAN COPPER B	COM	35671D857	352	6,361	SH	SOLE
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	415	14,106	SH	SOLE
GANNETT INC	COM	364730101	459	8,200	SH	SOLE
GAP INC	COM	364760108	343	19,725	SH	SOLE
GENERAL DYNAMICS CORP	COM	369550108	903	13,800	SH	SOLE
GENERAL ELEC CO	COM	369604103	11,819	358,584	SH	SOLE
GENERAL MLS INC	COM	370334104	635	12,300	SH	SOLE
GENERAL MTRS CORP	COM	370442105	580	19,474	SH	SOLE
GENUINE PARTS CO	COM	372460105	248	5,950	SH	SOLE
GENWORTH FINL INC	COM	37247D106	453	13,000	SH	SOLE
GENZYME CORP	COM	372917104	543	8,900	SH	SOLE
GILEAD SCIENCES INC	COM	375558103	941	15,900	SH	SOLE
GOLDEN WEST FINL CORP	COM	381317106	653	8,800	SH	SOLE
GOLDMAN SACHS GROUP INC	COM	38141G104	2,256	15,000	SH	SOLE
GOOGLE INC	COM	38259P508	2,935	7,000	SH	SOLE
HALLIBURTON CO	COM	406216101	1,321	17,800	SH	SOLE
HARLEY DAVIDSON INC	COM	412822108	516	9,400	SH	SOLE
HARRAHS ENTMT INC	COM	413619107	448	6,300	SH	SOLE
HARTFORD FINL SVCS GROUP INC	COM	416515104	880	10,400	SH	SOLE
HCA INC	COM	404119109	606	14,050	SH	SOLE
HEINZ H J CO	COM	423074103	474	11,500	SH	SOLE
HERSHEY COMPANY	COM	427866108	341	6,200	SH	SOLE

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HESS CORP	COM	42809H107	444	8,400	SH	SOLE
HEWLETT PACKARD CO	COM	428236103	3,086	97,416	SH	SOLE
HILTON HOTELS CORP	COM	432848109	320	11,300	SH	SOLE
HOME DEPOT INC	COM	437076102	2,618	73,150	SH	SOLE
HONEYWELL INTL INC	COM	438516106	1,151	28,557	SH	SOLE
HOSPIRA INC	COM	441060100	238	5,554	SH	SOLE
HUMANA INC	COM	444859102	301	5,600	SH	SOLE
HUNTINGTON BANCSHARES INC	COM	446150104	202	8,546	SH	SOLE
IBM CORP	COM	459200101	4,142	53,918	SH	SOLE
ILLINOIS TOOL WKS INC	COM	452308109	675	14,200	SH	SOLE
INGERSOLL-RAND COMPANY LTD	COM	G4776G101	483	11,300	SH	SOLE
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	440	11,600	SH	SOLE
INTERNATIONAL PAPER CO	COM	460146103	546	16,916	SH	SOLE
INTERPUBLIC GROUP COS INC	COM	460690100	124	14,844	SH	SOLE
INTUIT	COM	461202103	369	6,100	SH	SOLE
ITT CORP	COM	450911102	317	6,400	SH	SOLE
JC PENNEY CO INC	COM	708160106	542	8,028	SH	SOLE
JDS UNIPHASE CORP	COM	46612J101	146	57,700	SH	SOLE
JOHNSON & JOHNSON	COM	478160104	6,140	102,466	SH	SOLE
JOHNSON CTLS INC	COM	478366107	551	6,700	SH	SOLE
JPMORGAN CHASE & CO	COM	46625H100	5,042	120,044	SH	SOLE
KELLOGG CO	COM	487836108	420	8,680	SH	SOLE
KERR MCGEE CORP	COM	492386107	559	8,056	SH	SOLE
KEYCORP	COM	493267108	499	13,984	SH	SOLE
KEYSPAN CORP	COM	49337W100	242	6,000	SH	SOLE
KIMBERLY CLARK CORP	COM	494368103	981	15,900	SH	SOLE
KIMCO RLTY CORP	COM	49446R109	266	7,300	SH	SOLE
KINDER MORGAN INC KANS	COM	49455P101	360	3,600	SH	SOLE
KLA TENCOR CORP	COM	482480100	287	6,900	SH	SOLE
KOHL'S CORP	COM	500255104	704	11,900	SH	SOLE

KROGER CO	COM	501044101	545	24,950	SH	SOLE
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	317	4,200	SH	SOLE
LABORATORY CORP AMER HLDGS	COM	50540R409	268	4,300	SH	SOLE
LEGG MASON INC	COM	524901105	428	4,300	SH	SOLE
LEHMAN BROS HLDGS INC	COM	524908100	1,212	18,600	SH	SOLE
LENNAR CORP	COM	526057104	209	4,700	SH	SOLE
LEXMARK INTERNATIONAL INC	COM	529771107	207	3,700	SH	SOLE
LILLY ELI & CO	COM	532457108	2,153	38,950	SH	SOLE
LIMITED BRANDS INC	COM	532716107	307	12,006	SH	SOLE
LINCOLN NATL CORP IND	COM	534187109	553	9,800	SH	SOLE
LINEAR TECHNOLOGY CORP	COM	535678106	352	10,500	SH	SOLE
LOCKHEED MARTIN CORP	COM	539830109	886	12,344	SH	SOLE
LOEWS CORP	COM	540424108	500	14,100	SH	SOLE
LOWES COS INC	COM	548661107	1,632	26,900	SH	SOLE
LSI LOGIC CORP	COM	502161102	121	13,500	SH	SOLE
LUCENT TECHNOLOGIES INC	COM	549463107	372	153,911	SH	SOLE
M & T BK CORP	COM	55261F104	318	2,700	SH	SOLE
MARATHON OIL CORP	COM	565849106	1,056	12,672	SH	SOLE
MARRIOTT INTL INC	COM	571903202	427	11,200	SH	SOLE
MARSH & MCLENNAN COS INC	COM	571748102	507	18,858	SH	SOLE
MARSHALL & ILSLEY CORP	COM	571834100	348	7,600	SH	SOLE
MASCO CORP	COM	574599106	424	14,300	SH	SOLE
MATTEL INC	COM	577081102	221	13,375	SH	SOLE
MAXIM INTEGRATED PRODS INC	COM	57772K101	353	11,000	SH	SOLE
MBIA INC COM	COM	55262C100	269	4,600	SH	SOLE
MCDONALDS CORP	COM	580135101	1,455	43,304	SH	SOLE
MCGRAW HILL COS INC	COM	580645109	633	12,600	SH	SOLE
MCKESSON CORP	COM	58155Q103	497	10,513	SH	SOLE
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	597	10,430	SH	SOLE

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MEDIMMUNE INC	COM	584699102	238	8,800	SH	SOLE
MEDTRONIC INC	COM	585055106	1,950	41,562	SH	SOLE
MELLON FINL CORP	COM	58551A108	491	14,250	SH	SOLE
MERCK & CO INC	COM	589331107	2,744	75,316	SH	SOLE
MERRILL LYNCH & CO INC	COM	590188108	2,199	31,618	SH	SOLE
METLIFE INC	COM	59156R108	1,337	26,100	SH	SOLE
MICRON TECHNOLOGY INC	COM	595112103	349	23,200	SH	SOLE
MICROSOFT CORP	COM	594918104	7,122	305,650	SH	SOLE
MONSANTO CO	COM	61166W101	777	9,233	SH	SOLE
MOODYS CORP	COM	615369105	457	8,400	SH	SOLE
MORGAN STANLEY	COM	617446448	2,336	36,956	SH	SOLE
MOTOROLA INC	COM	620076109	1,735	86,098	SH	SOLE
MURPHY OIL CORP	COM	626717102	318	5,700	SH	SOLE
NABORS INDUSTRIES LTD SHS	COM	G6359F103	368	10,900	SH	SOLE
NATIONAL CITY CORP	COM	635405103	680	18,800	SH	SOLE
NATIONAL OILWELL VARCO INC	COM	637071101	380	6,000	SH	SOLE
NATIONAL SEMICONDUCTOR CORP	COM	637640103	277	11,600	SH	SOLE
NCR CORP	COM	62886E108	231	6,300	SH	SOLE
NETWORK APPLIANCE INC	COM	64120L104	455	12,900	SH	SOLE
NEWELL RUBBERMAID INC	COM	651229106	243	9,424	SH	SOLE
NEWMONT MINING CORP HOLDING CO	COM	651639106	813	15,362	SH	SOLE
NEWS CORPORATION	COM	65248E104	1,584	82,600	SH	SOLE
NIKE INC	CL B	654106103	527	6,500	SH	SOLE
NISOURCE INC	COM	65473P105	205	9,400	SH	SOLE
NOBLE CORP	COM	G65422100	350	4,700	SH	SOLE
NORDSTROM INC WASH	COM	655664100	274	7,500	SH	SOLE
NORFOLK SOUTHN CORP	COM	655844108	753	14,150	SH	SOLE
NORTHERN TR CORP	COM	665859104	354	6,400	SH	SOLE
NORTHFORK BANCORPORATION INC	N Y COM	659424105	496	16,425	SH	SOLE
NORTHROP GRUMMAN CORP	COM	666807102	772	12,058	SH	SOLE
NOVELL INC	COM	670006105	89	13,394	SH	SOLE
NUCOR CORP	COM	670346105	586	10,800	SH	SOLE
NVIDIA CORP	COM	67066G104	251	11,800	SH	SOLE
OCCIDENTAL PETE CORP	COM	674599105	1,518	14,800	SH	SOLE
OFFICE DEPOT INC	COM	676220106	388	10,200	SH	SOLE
OMNICOM GROUP INC	COM	681919106	552	6,200	SH	SOLE
ORACLE CORPORATION	COM	68389X105	1,880	129,734	SH	SOLE
PACCAR INC	COM	693718108	484	5,875	SH	SOLE
PARKER HANNIFIN CORP	COM	701094104	322	4,150	SH	SOLE
PAYCHEX INC	COM	704326107	447	11,475	SH	SOLE
PEPSICO INC	COM	713448108	3,422	57,000	SH	SOLE
PFIZER INC	COM	717081103	5,939	253,064	SH	SOLE
PG&E CORP	COM	69331C108	467	11,896	SH	SOLE
PHELPS DODGE CORP	COM	717265102	574	6,986	SH	SOLE
PITNEY BOWES INC	COM	724479100	322	7,800	SH	SOLE
PLUM CREEK TIMBER CO INC	COM	729251108	225	6,350	SH	SOLE
PNC FINANCIAL SERVICES GROUP	COM	693475105	709	10,100	SH	SOLE
PPG INDS INC	COM	693506107	374	5,670	SH	SOLE
PPL CORP	COM	69351T106	423	13,100	SH	SOLE
PRAXAIR INC	COM	74005P104	603	11,162	SH	SOLE
PRICE T ROWE GROUP INC	COM	74144T108	340	9,000	SH	SOLE
PRINCIPAL FINANCIAL GROUP INC	COM	74251V102	534	9,600	SH	SOLE
PROCTER & GAMBLE CO	COM	742718109	6,294	113,206	SH	SOLE
PROGRESS ENERGY INC	COM	743263105	373	8,700	SH	SOLE
PROGRESSIVE CORP OHIO	COM	743315103	699	27,200	SH	SOLE
PROLOGIS INT	COM	743410102	438	8,400	SH	SOLE

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PRUDENTIAL FINL INC	COM	744320102	1,323	17,025	SH	SOLE
PUBLIC STORAGE INC	COM	74460D109	213	2,800	SH	SOLE
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	568	8,594	SH	SOLE
PULTE HOMES INC	COM	745867101	213	7,400	SH	SOLE
QUALCOMM INC	COM	747525103	2,284	57,000	SH	SOLE
QUEST DIAGNOSTICS INC	COM	74834L100	336	5,600	SH	SOLE
QWEST COMMUNICATIONS INTL INC	COM	749121109	432	53,398	SH	SOLE
RAYTHEON CO	COM	755111507	686	15,400	SH	SOLE
RED HAT INC	COM	756577102	1,103	47,151	SH	DEFINED
REGIONS FINL CORP	COM	7591EP100	522	15,748	SH	SOLE
REYNOLDS AMERN INC	COM	761713106	334	2,900	SH	SOLE
ROBERT HALF INTL INC	COM	770323103	248	5,900	SH	SOLE
ROCKWELL AUTOMATION INC	COM	773903109	439	6,100	SH	SOLE
ROCKWELL COLLINS INC	COM	774341101	330	5,900	SH	SOLE
ROHM & HAAS CO	COM	775371107	250	4,992	SH	SOLE
SAFECO CORP	COM	786429100	237	4,200	SH	SOLE
SAFEWAY INC	COM	786514208	403	15,500	SH	SOLE
SANDISK CORP	COM	80004C101	321	6,300	SH	SOLE
SANMINA-SCI CORP	COM	800907107	84	18,350	SH	SOLE
SARA LEE CORP	COM	803111103	419	26,150	SH	SOLE
SCHERING PLOUGH CORP	COM	806605101	970	50,950	SH	SOLE
SCHLUMBERGER LTD	COM	806857108	2,650	40,700	SH	SOLE
SCHWAB CHARLES CORP	COM	808513105	567	35,500	SH	SOLE
SEARS HLDGS CORP	COM	812350106	531	3,419	SH	SOLE
SEMPRA ENERGY	COM	816851109	403	8,860	SH	SOLE
SIMON PPTY GROUP INC	COM	828806109	523	6,300	SH	SOLE
SLM CORP	COM	78442P106	762	14,400	SH	SOLE
SOLETRON CORP	COM	834182107	108	31,500	SH	SOLE
SOUTHERN CO	COM	842587107	819	25,550	SH	SOLE
SOUTHWEST AIRLS CO	COM	844741108	399	24,375	SH	SOLE
SOVEREIGN BANCORP INC	COM	845905108	262	12,915	SH	SOLE
SPRINT NEXTEL CORP	COM FON	852061100	2,043	102,184	SH	SOLE
ST JUDE MED INC	COM	790849103	409	12,624	SH	SOLE
ST PAUL TRAVELERS COS INC	COM	792860108	1,067	23,940	SH	SOLE
STAPLES INC	COM	855030102	611	25,075	SH	SOLE
STARBUCKS CORP	COM	855244109	993	26,300	SH	SOLE
STARWOOD HOTELS & RESORTS	COM	85590A401	447	7,400	SH	SOLE
STATE STREET CORP	COM	857477103	668	11,500	SH	SOLE
STRYKER CORP	COM	863667101	425	10,100	SH	SOLE
SUN MICROSYSTEMS INC	COM	866810104	494	119,114	SH	SOLE
SUNOCO INC	COM	86764P109	319	4,600	SH	SOLE
SUNTRUST BKS INC	COM	867914103	976	12,800	SH	SOLE
SUPERVALU INC	COM	868536103	215	7,011	SH	SOLE
SYMANTEC CORP	COM	871503108	558	35,881	SH	SOLE
SYNOVUS FINL CORP	COM	87161C105	288	10,750	SH	SOLE
SYSCO CORP	COM	871829107	651	21,300	SH	SOLE
TARGET CORP	COM	87612E106	1,478	30,250	SH	SOLE
TELLABS INC	COM	879664100	206	15,500	SH	SOLE
TENET HEALTHCARE CORP	COM	88033G100	113	16,174	SH	SOLE
TEXAS INSTRS INC	COM	882508104	1,669	55,100	SH	SOLE
TEXTRON INC	COM	883203101	424	4,600	SH	SOLE
THERMO ELECTRON CORP	COM	883556102	203	5,600	SH	SOLE
TIME WARNER INC	COM	887317105	2,683	155,095	SH	SOLE
TJX COS INC	COM	872540109	363	15,900	SH	SOLE
TORCHMARK CORP	COM	891027104	219	3,600	SH	SOLE
TRANSOCEAN INC	COM	G90078109	900	11,204	SH	SOLE
TRIBUNE CO	COM	896047107	293	9,026	SH	SOLE
TXU CORP	COM	873168108	951	15,904	SH	SOLE
TYCO INTL LTD	COM	902124106	1,908	69,380	SH	SOLE

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UNION PAC CORP	COM	907818108	846	9,100	SH	SOLE
UNISYS CORP	COM	909214108	74	11,800	SH	SOLE
UNITED HEALTH GROUP INC	COM	91324P102	2,091	46,704	SH	SOLE
UNITED PARCEL SVC INC	CL B	911312106	3,091	37,550	SH	SOLE
UNITED STATES STEEL CORP	COM	912909108	259	3,700	SH	SOLE
UNITED TECHNOLOGIES CORP	COM	913017109	2,220	35,000	SH	SOLE
UNIVISION COMMUNICATIONS INC	COM	914906102	258	7,700	SH	SOLE
UNUMPROVIDENT CORP	COM	91529Y106	186	10,285	SH	SOLE
US BANCORP	COM	902973304	1,916	62,047	SH	SOLE
UST INC	COM	902911106	256	5,674	SH	SOLE
V F CORP	COM	918204108	204	3,000	SH	SOLE
VALERO ENERGY CORP	COM	91913Y100	1,424	21,400	SH	SOLE
VERIZON COMMUNICATIONS	COM	92343V104	3,376	100,798	SH	SOLE
VIACOM INC	CL B	92553P201	954	26,613	SH	SOLE
VORNADO RLTY TR	COM	929042109	400	4,100	SH	SOLE
VULCAN MATLS CO	COM	929160109	273	3,500	SH	SOLE
WACHOVIA CORP	COM	929903102	3,018	55,813	SH	SOLE
WAL MART STORES INC	COM	931142103	4,145	86,052	SH	SOLE
WALGREEN CO	COM	931422109	1,563	34,850	SH	SOLE
WASHINGTON MUTUAL INC	COM	939322103	1,554	34,097	SH	SOLE
WASTE MGMT INC	COM	94106L109	684	19,063	SH	SOLE
WEATHERFORD INTERNATIONAL LTD	COM	G95089101	595	12,000	SH	SOLE
WELLPOINT INC	COM	94973V107	1,652	22,700	SH	SOLE
WELLS FARGO & CO	COM	949746101	3,869	57,674	SH	SOLE
WENDYS INTL INC	COM	950590109	227	3,900	SH	SOLE
WEYERHAEUSER CO	COM	962166104	524	8,417	SH	SOLE
WHIRLPOOL CORP	COM	963320106	222	2,687	SH	SOLE
WHOLE FOODS MKT	COM	966837106	310	4,800	SH	SOLE
WILLIAMS COS INC	COM	969457100	479	20,500	SH	SOLE
WRIGLEY WM JR CO	COM	982526105	345	7,600	SH	SOLE
WYETH	COM	983024100	2,053	46,226	SH	SOLE
XCEL ENERGY INC	COM	98389B100	267	13,935	SH	SOLE
XEROX CORP	COM	984121103	447	32,100	SH	SOLE
XILINX INC	COM	983919101	270	11,900	SH	SOLE
XL CAP LTD	COM	G98255105	368	6,000	SH	SOLE
XTO ENERGY INC	COM	98385X106	552	12,466	SH	SOLE
YAHOO INC	COM	984332106	1,432	43,400	SH	SOLE
YUM BRANDS INC	COM	988498101	477	9,484	SH	SOLE
ZIMMER HLDGS INC	COM	98956P102	481	8,489	SH	SOLE
ZIONS BANCORP	COM	989701107	281	3,600	SH	SOLE