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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):

- [X] 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 SH/ 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 ADR | 169424108 | 13,005 | 880,504 | SH | DEFINED | |
| 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 |
| SOLECTRON CORP | COM | 834182107 | 108 | 31,500 | SH | SOLE |
| SOUTHERN CO | COM | 842587107 | 819 | 25,550 | SH | SOLE |
| SOUTHWEST AIRLIS 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 |

