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BP PLC
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:

Name: BP p.l.c.
Address: 1 St James's Square
London SW1Y 4PD
England

Form 13F File Number: 28-05353

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: Dr. Byron E. Grote
Title: Chief Financial Officer and Executive Director
Phone: 020 7496 4263

Signature, Place, and Date of Signing:

/s/ Byron Grote London, UK 4th May 2006

[Signature] [City,State] [Date]

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 reporting manager(s).)

List of Other Managers Reporting for this Manager:

Form 13F File Number Name

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28-_____

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 1

 Form 13F Information Table Entry Total: 401

 Form 13F Information Table Value Total: \$ 1,596,358

 (thousands)

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.

No.	Form 13F File Number	Name
01	28-05357	BP Investment Management Limited

BP P.L.C.
 FORM 13F INFORMATION TABLE
 MARCH 31, 2006

ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES /PRN AMT	SH/PRN	INVESTMENT DISCRETION
3M CO	COM	88579Y101	6055	80000	SH	DEFINED
ABBOTT LABS	COM	002824100	7008	165000	SH	DEFINED
ACE LTD	COM	G0070K103	2288	44000	SH	DEFINED
ADOBE SYS INC	COM	00724F101	2270	65000	SH	DEFINED
ADVANCED MICRO DEVICES INC	COM	007903107	1492	45000	SH	DEFINED
AES CORP	COM	00130H105	1297	76000	SH	DEFINED
AETNA INC	COM	00817Y108	3538	72000	SH	DEFINED
AFFILIATED COMPUTER SVCS INC	COM	008190100	835	14000	SH	DEFINED
AFLAC INC	COM	001055102	2369	52500	SH	DEFINED
AGILENT TECHNOLOGIES INC	COM	00846U101	1953	52000	SH	DEFINED
AIR PRODS + CHEMS INC	COM	009158106	2016	30000	SH	DEFINED
ALBERTSONS INC	COM	013104104	898	35000	SH	DEFINED
ALCOA INC	COM	013817101	2689	88000	SH	DEFINED
ALLEGHENY ENERGY INC	COM	017361106	1354	40000	SH	DEFINED
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	612	10000	SH	DEFINED
ALLSTATE CORP	COM	020002101	4169	80000	SH	DEFINED
ALLTEL CORP	COM	020039103	2946	45500	SH	DEFINED

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ALTERA CORP	COM	021441100	1032	50000	SH	DEFINED
ALTRIA GROUP INC	COM	02209S103	15944	225000	SH	DEFINED
AMBAC FINL GROUP INC	COM	023139108	915	11500	SH	DEFINED
AMERADA HESS CORP	COM	023551104	1424	10000	SH	DEFINED
AMEREN CORP	COM	023608102	996	20000	SH	DEFINED
AMERICA MOVIL S A DE C V	ADR	02364W204	10212	300000	SH	DEFINED
AMERICA MOVIL S A DEC V	ADR	02364W105	3632	106000	SH	DEFINED
AMERICAN ELEC PWR INC	COM	025537101	1361	40000	SH	DEFINED
AMERICAN EXPRESS CO	COM	025816109	8093	154000	SH	DEFINED
AMERICAN INTL GROUP INC	COM	026874107	19761	299000	SH	DEFINED
AMERICAN PWR CONVERSION CORP	COM	029066107	462	20000	SH	DEFINED
AMERICAN STD COS INC DEL	COM	029712106	814	19000	SH	DEFINED
AMERIPRISE FINL INC	COM	03076C106	1388	30800	SH	DEFINED
AMERISOURCEBERGEN CORP	COM	03073E105	1207	25000	SH	DEFINED
AMGEN INC	COM	031162100	10549	145000	SH	DEFINED
AMSOUTH BANCORPORATION	COM	032165102	947	35000	SH	DEFINED
ANADARKO PETE CORP	COM	032511107	2525	25000	SH	DEFINED
ANALOG DEVICES INC	COM	032654105	1532	40000	SH	DEFINED
ANHEUSER BUSCH COS INC	COM	035229103	2994	70000	SH	DEFINED
AON CORP	COM	037389103	1245	30000	SH	DEFINED
APACHE CORP	COM	037411105	2162	33000	SH	DEFINED
APOLLO GROUP INC	COM	037604105	998	19000	SH	DEFINED
APPLE COMPUTER	COM	037833100	5457	87000	SH	DEFINED
APPLERA CORP APPLIED BIOSYS	COM	038020103	271	10000	SH	DEFINED
APPLIED MATERIALS INC	COM	038222105	3012	172000	SH	DEFINED
ARCHER DANIELS MIDLAND CO	COM	039483102	1178	35000	SH	DEFINED
AT+T INC	COM	00206R102	11357	420000	SH	DEFINED
AUTODESK INCORPORATED	COM	052769106	963	25000	SH	DEFINED
AUTOMATIC DATA PROCESSING INC	COM	053015103	3015	66000	SH	DEFINED
AVAYA INC	COM	053499109	791	70000	SH	DEFINED
AVON PRODS INC	COM	054303102	1559	50000	SH	DEFINED
BAKBONE SOFTWARE ICOM NPV	COM	057101107	183	87949	SH	SOLE
BAKER HUGHES INC	COM	057224107	3591	52500	SH	DEFINED
BANCO BRADESCO SA	ADR	059460303	1436	40000	SH	DEFINED
BANCO ITAU S A	ADR	059602201	819	27500	SH	DEFINED
BANK AMER CORP	COM	060505104	22360	491000	SH	DEFINED
BANK NEW YORK INC	COM	064057102	3604	100000	SH	DEFINED
BAUSCH + LOMB INC	COM	071707103	796	12500	SH	DEFINED
BAXTER INTL INC	COM	071813109	2426	62500	SH	DEFINED
BB+T CORP	COM	054937107	1960	50000	SH	DEFINED
BECTON DICKINSON + CO	COM	075887109	1540	25000	SH	DEFINED
BED BATH + BEYOND INC	COM	075896100	1152	30000	SH	DEFINED
BELLSOUTH CORP	COM	079860102	6757	195000	SH	DEFINED
BEST BUY CO INC	COM	086516101	2433	43500	SH	DEFINED
BIOGEN IDEC INC	COM	09062X103	1601	34000	SH	DEFINED
BJ SVCS CO	COM	055482103	1868	54000	SH	DEFINED
BLACK + DECKER CORPORATION	COM	091797100	1303	15000	SH	DEFINED
BLOCK H + R INC	COM	093671105	779	36000	SH	DEFINED
BMC SOFTWARE INC	COM	055921100	498	23000	SH	DEFINED
BOEING CO	COM	097023105	6702	86000	SH	DEFINED
BOSTON SCIENTIFIC CORP	COM	101137107	1602	69500	SH	DEFINED
BRASIL TELECOM PARTICIPACOES	ADR	105530109	454	12500	SH	DEFINED
BRISTOL MYERS SQUIBB CO	COM	110122108	4922	200000	SH	DEFINED
BROADCOM CORP	COM	111320107	2072	48000	SH	DEFINED
BURLINGTON NORTHN SANTA FE	COM	12189T104	3250	39000	SH	DEFINED
BURLINGTON RES INC	COM	122014103	2757	30000	SH	DEFINED
BUTTERFIELD FD MGR THAI EURO	COM	335020905	3859	180000	SH	DEFINED
CA INC	COM	12673P105	1497	55000	SH	DEFINED
CAPITAL ONE FINL CORP	COM	14040H105	3543	44000	SH	DEFINED
CARDINAL HEALTH INC	COM	14149Y108	3875	52000	SH	DEFINED
CAREMARK RX INC	COM	141705103	2705	55000	SH	DEFINED
CARNIVAL CORP	COM	143658300	2369	50000	SH	DEFINED

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CARSO GLOBAL TELECOM SA DE CV	ADR	14574P101	723	160000	SH	DEFINED
CATERPILLAR INC	COM	149123101	5314	74000	SH	DEFINED
CBS CORP CLASS B	COM	124857202	2098	87500	SH	DEFINED
CEMEX S A	ADR	151290889	8264	126586	SH	DEFINED
CENDANT CORP	COM	151313103	1891	109000	SH	DEFINED
CENTERPOINT ENERGY INC	COM	15189T107	907	76000	SH	DEFINED
CENTEX CORP	COM	152312104	868	14000	SH	DEFINED
CHESAPEAKE ENERGY CORP	COM	165167107	565	18000	SH	DEFINED
CHEVRON CORP	COM	166764100	13704	236403	SH	DEFINED
CHIRON CORP	COM	170040109	504	11000	SH	DEFINED
CHUBB CORP	COM	171232101	1909	20000	SH	DEFINED
CIGNA CORP	COM	125509109	2612	20000	SH	DEFINED
CINERGY CORP	COM	172474108	999	22000	SH	DEFINED
CINTAS CORP	COM	172908105	618	14500	SH	DEFINED
CISCO SYS INC	COM	17275R102	14454	667000	SH	DEFINED
CITIGROUP INC	COM	172967101	25032	530000	SH	DEFINED
CITIZENS COMMUNICATIONS CO	COM	17453B101	703	53000	SH	DEFINED
CITRIX SYS INC	COM	177376100	758	20000	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	1958	67500	SH	DEFINED
COACH INC	COM	189754104	1383	40000	SH	DEFINED
COCA COLA CO	COM	191216100	10468	250000	SH	DEFINED
COCA COLA ENTERPRISES INC	COM	191219104	722	35500	SH	DEFINED
COLGATE PALMOLIVE CO	COM	194162103	4054	71000	SH	DEFINED
COMCAST CORP NEW	COM	20030N101	6278	240000	SH	DEFINED
COMERICA INC	COM	200340107	1014	17500	SH	DEFINED
COMPANHIA DE BEBIDAS DAS AMERS	ADR	20441W203	344	8000	SH	DEFINED
COMPANHIA VALE DO RIO DOCE	ADR	204412209	2184	45000	SH	DEFINED
COMPUTER SCIENCES CORP	COM	205363104	1622	29200	SH	DEFINED
COMVERSE TECHNOLOGY INC	COM	205862402	471	20000	SH	DEFINED
CONAGRA INC	COM	205887102	1459	68000	SH	DEFINED
CONOCOPHILLIPS	COM	20825C104	9157	145000	SH	DEFINED
CONSTELLATION ENERGY GROUP INC	COM	210371100	1313	24000	SH	DEFINED
CORNING INC	COM	219350105	3633	135000	SH	DEFINED
COSTCO WHSL CORP NEW	COM	22160K105	2437	45000	SH	DEFINED
COUNTRYWIDE FINL CORP	COM	222372104	2019	55000	SH	DEFINED
CSX CORP	COM	126408103	1435	24000	SH	DEFINED
CUMMINS INC	COM	231021106	526	5000	SH	DEFINED
CVS CORP	COM	126650100	2688	90000	SH	DEFINED
D R HORTON INC	COM	23331A109	897	27000	SH	DEFINED
DANAHER CORP	COM	235851102	2192	34500	SH	DEFINED
DEERE + CO	COM	244199105	1976	25000	SH	DEFINED
DELL INC	COM	24702R101	7380	248000	SH	DEFINED
DEVON ENERGY CORPORATION NEW	COM	25179M103	3059	50000	SH	DEFINED
DISNEY WALT CO	COM	254687106	6973	250000	SH	DEFINED
DOLLAR GEN CORP	COM	256669102	884	50000	SH	DEFINED
DOMINION RES INC VA NEW	COM	25746U109	2140	31000	SH	DEFINED
DONNELLEY R R + SONS CO	COM	257867101	851	26000	SH	DEFINED
DOVER CORP	COM	260003108	971	20000	SH	DEFINED
DOW CHEM CO	COM	260543103	4466	110000	SH	DEFINED
DTE ENERGY CO	COM	233331107	561	14000	SH	DEFINED
DU PONT E I DE NEMOURS + CO	COM	263534109	4432	105000	SH	DEFINED
DUKE ENERGY CO	COM	264399106	3075	105500	SH	DEFINED
EASTMAN KODAK CO	COM	277461109	853	30000	SH	DEFINED
EATON CORP	COM	278058102	1146	15700	SH	DEFINED
EBAY INC	COM	278642103	4843	124000	SH	DEFINED
ECOLAB INC	COM	278865100	1528	40000	SH	DEFINED
EDISON INTL	COM	281020107	1853	45000	SH	DEFINED
EL PASO CORP	COM	28336L109	1054	87500	SH	DEFINED
ELECTRONIC ARTS INC	COM	285512109	1915	35000	SH	DEFINED
ELECTRONIC DATA SYS CORP NEW	COM	285661104	1395	52000	SH	DEFINED
EMBRAER EMPRESA BRASILEIRA DE	ADR	29081M102	369	10000	SH	DEFINED
EMC CORP	COM	268648102	3544	260000	SH	DEFINED

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EMERSON ELEC CO	COM	291011104	4182	50000	SH	DEFINED
ENTERGY CORP NEW	COM	29364G103	1517	22000	SH	DEFINED
EOG RESOURCES INC	COM	26875P101	2880	40000	SH	DEFINED
EXELON CORP	COM	30161N101	3756	71000	SH	DEFINED
EXPRESS SCRIPTS INC	COM	302182100	1406	16000	SH	DEFINED
EXXON MOBIL CORP	COM	30231G102	39711	652500	SH	DEFINED
FEDERAL HOME LN MTG CORP	COM	313400301	4270	70000	SH	DEFINED
FEDERAL NATL MTG ASSN	COM	313586109	5526	107500	SH	DEFINED
FEDERATED DEPT STORES INC DE	COM	31410H101	2336	32000	SH	DEFINED
FEDEX CORP	COM	31428X106	3671	32500	SH	DEFINED
FIFTH THIRD BANCORP	COM	316773100	2362	60000	SH	DEFINED
FIRST DATA CORP	COM	319963104	4167	89000	SH	DEFINED
FIRSTENERGY CORP	COM	337932107	1663	34000	SH	DEFINED
FISERV INC	COM	337738108	1064	25000	SH	DEFINED
FLUOR CORP NEW	COM	343412102	772	9000	SH	DEFINED
FOMENTO ECONOMICO MEXICANO	CDR	344419106	3896	42500	SH	DEFINED
FORD MTR CO DEL	COM	345370860	1353	170000	SH	DEFINED
FOREST LABS INC	COM	345838106	1808	40500	SH	DEFINED
FPL GROUP INC	COM	302571104	1505	37500	SH	DEFINED
FRANKLIN RES INC	COM	354613101	2356	25000	SH	DEFINED
FREEMPORT MCMORAN COPPER + GOLD	COM	35671D857	1136	19000	SH	DEFINED
FREESCALE SEMICONDUCTOR INC	COM	35687M206	1277	46000	SH	DEFINED
GANNETT INC	COM	364730101	2097	35000	SH	DEFINED
GAP INC	COM	364760108	1308	70000	SH	DEFINED
GEDEON RICHTER LTD	GDR	368467205	4422	22000	SH	DEFINED
GENERAL DYNAMICS CORP	COM	369550108	2559	40000	SH	DEFINED
GENERAL ELEC CO	COM	369604103	38606	1110000	SH	DEFINED
GENERAL MLS INC	COM	370334104	2534	50000	SH	DEFINED
GENERAL MTRS CORP	COM	370442105	1223	57500	SH	DEFINED
GENUINE PARTS CO	COM	372460105	964	22000	SH	DEFINED
GENWORTH FINL INC	COM	37247D106	1337	40000	SH	DEFINED
GENZYME CORP	COM	372917104	2185	32500	SH	DEFINED
GERDAU S A	ADR	373737105	338	15000	SH	DEFINED
GILEAD SCIENCES INC	COM	375558103	3111	50000	SH	DEFINED
GOL LINHAS AEREAS INTELIGENTES	COM	38045R107	375	14000	SH	DEFINED
GOLDEN WEST FINL CORP DEL	COM	381317106	2716	40000	SH	DEFINED
GOLDMAN SACHS GROUP INC	COM	38141G104	7926	50500	SH	DEFINED
GOOGLE INC	COM	38259P508	1560	4000	SH	DEFINED
GRUPO CARSO SA DE CV	ADR	400485207	1388	300000	SH	DEFINED
GRUPO TELEVISION SA DE CV	GDR	40049J206	2786	140000	SH	DEFINED
GUIDANT CORP	COM	401698105	2888	37000	SH	DEFINED
HALLIBURTON CO	COM	406216101	4746	65000	SH	DEFINED
HARLEY DAVIDSON INC	COM	412822108	1717	33100	SH	DEFINED
HARRAHS ENTMT INC	COM	413619107	1481	19000	SH	DEFINED
HARTFORD FINANCIAL SVCS GRP	COM	416515104	2819	35000	SH	DEFINED
HASBRO INC	COM	418056107	422	20000	SH	DEFINED
HCA INC	COM	404119109	2061	45000	SH	DEFINED
HEALTH MGMT ASSOC	COM	421933102	647	30000	SH	DEFINED
HEINZ H J CO	COM	423074103	1706	45000	SH	DEFINED
HELLENIC TELECOMMUNICATIONS	ADR	423325307	305	27778	SH	DEFINED
HERSHEY CO / THE	COM	427866108	992	19000	SH	DEFINED
HEWLETT PACKARD CO	COM	428236103	9771	297000	SH	DEFINED
HILTON HOTELS CORP	COM	432848109	891	35000	SH	DEFINED
HOME DEPOT INC	COM	437076102	10575	250000	SH	DEFINED
HONEYWELL INTL INC	COM	438516106	3700	86500	SH	DEFINED
HOSPIRA INC	COM	441060100	651	16500	SH	DEFINED
HUMANA INC	COM	444859102	895	17000	SH	DEFINED
ILLINOIS TOOL WKS INC	COM	452308109	2986	31000	SH	DEFINED
IMS HEALTH INC	COM	449934108	773	30000	SH	DEFINED
INGERSOLL RAND COMPANY LIMITED	COM	G4776G101	2298	55000	SH	DEFINED
INTEL CORP	COM	458140100	13545	700000	SH	DEFINED
INTERCONTINENTALEXCHANGE INC	COM	45865V100	290578	4208224	SH	SOLE

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INTERNATIONAL BUSINESS MACHS	COM	459200101	14185	172000	SH	DEFINED
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	1268	36000	SH	DEFINED
INTERNATIONAL PAPER CO	COM	460146103	2143	62000	SH	DEFINED
INTUIT	COM	461202103	1064	20000	SH	DEFINED
IONA TECHNOLOGIES PLC	ADR	46206P109	274	65000	SH	DEFINED
ISHARES TR	COM	464287564	10308	120000	SH	DEFINED
ITT INDS INC	COM	450911102	1406	25000	SH	DEFINED
JABIL CIRCUIT INC	COM	466313103	1157	27000	SH	DEFINED
JDS UNIPHASE CORP	COM	46612J101	584	140000	SH	DEFINED
JOHNSON + JOHNSON	COM	478160104	18358	310000	SH	DEFINED
JOHNSON CTLS INC	COM	478366107	2278	30000	SH	DEFINED
JPMORGAN CHASE + CO	COM	46625H100	15319	367900	SH	DEFINED
KB HOME	COM	48666K109	650	10000	SH	DEFINED
KELLOGG CO	COM	487836108	1145	26000	SH	DEFINED
KERR MCGEE CORP	COM	492386107	1146	12000	SH	DEFINED
KEYCORP NEW	COM	493267108	1656	45000	SH	DEFINED
KIMBERLY CLARK CORP	COM	494368103	2774	48000	SH	DEFINED
KLA TENCOR CORP	COM	482480100	1016	21000	SH	DEFINED
KOHL'S CORP	COM	500255104	2279	43000	SH	DEFINED
KROGER CO	COM	501044101	1568	77000	SH	DEFINED
L 3 COMMUNICATIONS HLDG CORP	COM	502424104	1458	17000	SH	DEFINED
LEHMAN BROTHERS HLDGS INC	COM	524908100	4119	28500	SH	DEFINED
LEXMARK INTL INC	COM	529771107	499	11000	SH	DEFINED
LG PHILIPS LCD CO LTD	COM	50186V102	3973	175000	SH	DEFINED
LILLY ELI + CO	COM	532457108	7355	133000	SH	DEFINED
LIMITED BRANDS INC	COM	532716107	978	40000	SH	DEFINED
LINCOLN NATL CORP IN	COM	534187109	955	17500	SH	DEFINED
LINEAR TECHNOLOGY CORP	COM	535678106	1228	35000	SH	DEFINED
LOCKHEED MARTIN CORP	COM	539830109	2780	37000	SH	DEFINED
LOTTE SHOPPING CO LTD	COM	54569T106	605	30000	SH	DEFINED
LOUISIANA PAC CORP	COM	546347105	748	27500	SH	DEFINED
LOWES COS INC	COM	548661107	6766	105000	SH	DEFINED
LSI LOGIC CORP	COM	502161102	520	45000	SH	DEFINED
LUCENT TECHNOLOGIES INC	COM	549463107	1403	460000	SH	DEFINED
M + T BK CORP	COM	55261F104	1427	12500	SH	DEFINED
MARATHON OIL CORP	COM	565849106	3428	45000	SH	DEFINED
MARRIOTT INTL INC NEW	COM	571903202	2127	31000	SH	DEFINED
MARSHALL + ILSLEY CORP	COM	571834100	1743	40000	SH	DEFINED
MASCO CORP	COM	574599106	1462	45000	SH	DEFINED
MATTEL INC	COM	577081102	725	40000	SH	DEFINED
MAXIM INTEGRATED PRODS INC	COM	57772K101	1486	40000	SH	DEFINED
MBIA INC	COM	55262C100	1353	22500	SH	DEFINED
MCCORMICK + CO INC	COM	579780206	508	15000	SH	DEFINED
MCDONALDS CORP	COM	580135101	4982	145000	SH	DEFINED
MCGRAW HILL COS INC	COM	580645109	2651	46000	SH	DEFINED
MCKESSON CORP	COM	58155Q103	1825	35000	SH	DEFINED
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	1888	33000	SH	DEFINED
MEDIMMUNE INC	COM	584699102	896	24500	SH	DEFINED
MEDTRONIC INC	COM	585055106	6775	133500	SH	DEFINED
MELLON FINL CORP	COM	58551A108	1513	42500	SH	DEFINED
MERCK + CO INC	COM	589331107	8015	227500	SH	DEFINED
MERRILL LYNCH + CO INC	COM	590188108	7971	101200	SH	DEFINED
METLIFE INC	COM	59156R108	4450	92000	SH	DEFINED
MICRON TECHNOLOGY INC	COM	595112103	913	62000	SH	DEFINED
MICROSOFT CORP	COM	594918104	26285	966000	SH	DEFINED
MOLEX INC	COM	608554101	664	20000	SH	DEFINED
MONSANTO CO NEW	COM	61166W101	2331	27500	SH	DEFINED
MONSTER WORLDWIDE INC	COM	611742107	648	13000	SH	DEFINED
MOODYS CORP	COM	615369105	2715	38000	SH	DEFINED
MORGAN STANLEY	COM	617446448	8418	134000	SH	DEFINED
MOTOROLA INC	COM	620076109	5980	261000	SH	DEFINED
NABORS INDUSTRIES LTD	COM	G6359F103	1432	20000	SH	DEFINED

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NATIONAL CITY CORP	COM	635405103	2269	65000	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP	COM	637640103	1016	36500	SH	DEFINED
NATUZZI S P A	ADR	63905A101	1324	181340	SH	DEFINED
NETWORK APPLIANCE INC	COM	64120L104	1333	37000	SH	DEFINED
NEWELL RUBBERMAID INC	COM	651229106	756	30000	SH	DEFINED
NEWMONT MNG CORP	COM	651639106	3373	65000	SH	DEFINED
NEWS CORP	COM	65248E203	4741	270000	SH	DEFINED
NIKE INC	COM	654106103	2128	25000	SH	DEFINED
NOBLE CORPORATION	COM	G65422100	2230	27500	SH	DEFINED
NORFOLK SOUTHN CORP	COM	655844108	2433	45000	SH	DEFINED
NORTH FORK BANCORPORATION INC	COM	659424105	2833	98250	SH	DEFINED
NORTHERN TRUST CORP	COM	665859104	1313	25000	SH	DEFINED
NORTHROP GRUMMAN CORP	COM	666807102	2458	36000	SH	DEFINED
NOVELL INC	COM	670006105	276	36000	SH	DEFINED
NOVELLUS SYS INC	COM	670008101	360	15000	SH	DEFINED
NUCOR CORP	COM	670346105	2620	25000	SH	DEFINED
OCCIDENTAL PETE CORP	COM	674599105	5096	55000	SH	DEFINED
OFFICE DEPOT INC	COM	676220106	1117	30000	SH	DEFINED
OMNICOM GROUP	COM	681919106	1840	22100	SH	DEFINED
ORACLE CORP	COM	68389X105	5887	430000	SH	DEFINED
ORBOTECH LTD	COM	M75253100	1539	62500	SH	DEFINED
PACCAR INC	COM	693718108	1304	18500	SH	DEFINED
PARKER HANNIFIN CORP	COM	701094104	806	10000	SH	DEFINED
PAYCHEX INC	COM	704326107	1521	36500	SH	DEFINED
PENNEY J C INC	COM	708160106	1873	31000	SH	DEFINED
PEPSI BOTTLING GROUP INC	COM	713409100	760	25000	SH	DEFINED
PEPSICO INC	COM	713448108	11697	202400	SH	DEFINED
PETROLEO BRASILEIRO SA	ADR	71654V408	3900	45000	SH	DEFINED
PFIZER INC	COM	717081103	19612	787000	SH	DEFINED
PG+E CORP	COM	69331C108	1439	37000	SH	DEFINED
PHELPS DODGE CORP	COM	717265102	1933	24000	SH	DEFINED
PHOENIX COMPANIES	COM	71902E109	1660	101817	SH	SOLE
PITNEY BOWES INC	COM	724479100	1073	25000	SH	DEFINED
PNC FINL SVCS GROUP INC	COM	693475105	1346	20000	SH	DEFINED
PPG INDS INC	COM	693506107	1267	20000	SH	DEFINED
PPL CORP	COM	69351T106	1176	40000	SH	DEFINED
PRAXAIR INC	COM	74005P104	1820	33000	SH	DEFINED
PRINCIPAL FINANCIAL GROUP	COM	74251V102	1708	35000	SH	DEFINED
PROCTER AND GAMBLE CO	COM	742718109	21435	372000	SH	DEFINED
PROGRESS ENERGY INC	COM	743263105	880	20000	SH	DEFINED
PROGRESSIVE CORP OHIO	COM	743315103	2085	20000	SH	DEFINED
PROKOM SOFTWARE S A	GDR	743394207	753	35000	SH	DEFINED
PRUDENTIAL FINL INC	COM	744320102	4549	60000	SH	DEFINED
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	3170	49500	SH	DEFINED
PULTE HOMES INC	COM	745867101	999	26000	SH	DEFINED
QLOGIC CORP	COM	747277101	581	30000	SH	DEFINED
QUALCOMM INC	COM	747525103	8604	170000	SH	DEFINED
QUEST DIAGNOSTICS INC	COM	74834L100	1077	21000	SH	DEFINED
QWEST COMMUNICATIONS INTL INC	COM	749121109	1088	160000	SH	DEFINED
RAYTHEON CO	COM	755111507	2292	50000	SH	DEFINED
ROBERT HALF INTL INC	COM	770323103	637	16500	SH	DEFINED
ROCKWELL AUTOMATION INC	COM	773903109	1438	20000	SH	DEFINED
ROCKWELL COLLINS INC	COM	774341101	1127	20000	SH	DEFINED
ROHM + HAAS CO	COM	775371107	1710	35000	SH	DEFINED
SAFEWAY INC	COM	786514208	1130	45000	SH	DEFINED
SANMINA SCI CORP	COM	800907107	226	55000	SH	DEFINED
SARA LEE CORP	COM	803111103	1520	85000	SH	DEFINED
SCHERING PLOUGH CORP	COM	806605101	2962	156000	SH	DEFINED
SCHLUMBERGER LTD	COM	806857108	7594	60000	SH	DEFINED
SCHWAB CHARLES CORP	COM	808513105	2220	129000	SH	DEFINED
SEARS HLDGS CORP	COM	812350106	1324	10010	SH	DEFINED
SEMPRA ENERGY	COM	816851109	1394	30000	SH	DEFINED

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SIGMA ALDRICH	COM	826552101	526	8000	SH	DEFINED
SK TELECOM LTD	COM	78440P108	2949	125000	SH	DEFINED
SLM CORP	COM	78442P106	3740	72000	SH	DEFINED
SOLECTRON CORP	COM	834182107	390	97550	SH	DEFINED
SOUTHERN CO	COM	842587107	2458	75000	SH	DEFINED
SOUTHWEST AIRLS CO	COM	844741108	1448	80500	SH	DEFINED
SPRINT NEXTEL CORP	COM	852061100	8481	328227	SH	DEFINED
ST JUDE MED INC	COM	790849103	1907	46500	SH	DEFINED
ST PAUL TRAVELERS COS INC	COM	792860108	3343	80000	SH	DEFINED
STANLEY WORKS	COM	854616109	456	9000	SH	DEFINED
STAPLES INC	COM	855030102	2220	87000	SH	DEFINED
STARBUCKS CORP	COM	855244109	3049	81000	SH	DEFINED
STARWOOD HOTELS + RESORTS	COM	85590A203	1964	29000	SH	DEFINED
STATE STREET CORPORATION	COM	857477103	2175	36000	SH	DEFINED
STRYKER CORP	COM	863667101	1774	40000	SH	DEFINED
SUN MICROSYSTEMS INC	COM	866810104	1847	360000	SH	DEFINED
SUNTRUST BKS INC	COM	867914103	2729	37500	SH	DEFINED
SYMANTEC CORP	COM	871503108	2198	130589	SH	DEFINED
SYNOVUS FINL CORP	COM	87161C105	975	36000	SH	DEFINED
SYSCO CORP	COM	871829107	2083	65000	SH	DEFINED
TAIWAN GTR CHINA FD	COM	874037104	622	109723	SH	DEFINED
TARGET CORP	COM	87612E106	4941	95000	SH	DEFINED
TELE NORTE LESTE PARTICIPACOES	ADR	879246106	667	40000	SH	DEFINED
TELEFONOS DE MEXICO S A	ADR	879403707	2119	95000	SH	DEFINED
TELEFONOS DE MEXICO S A	ADR	879403780	2608	116000	SH	DEFINED
TELLABS INC	COM	879664100	954	60000	SH	DEFINED
TEMPLE INLAND INC	COM	879868107	446	10000	SH	DEFINED
TENET HEALTHCARE CORP	COM	88033G100	369	50000	SH	DEFINED
TERADYNE INC	COM	880770102	465	30000	SH	DEFINED
TEXAS INSTRS INC	COM	882508104	5845	180000	SH	DEFINED
TEXTRON INC	COM	883203101	1821	19500	SH	DEFINED
TIFFANY + CO NEW	COM	886547108	563	15000	SH	DEFINED
TIME WARNER INC NEW	COM	887317105	8731	520000	SH	DEFINED
TJX COS INC NEW	COM	872540109	1489	60000	SH	DEFINED
TRANSOCEAN INC	COM	G90078109	4216	52500	SH	DEFINED
TRIBUNE CO NEW	COM	896047107	905	33000	SH	DEFINED
TXU CORP	COM	873168108	2820	63000	SH	DEFINED
TYCO INTL LTD	COM	902124106	5618	209000	SH	DEFINED
UNION PAC CORP	COM	907818108	2520	27000	SH	DEFINED
UNITED PARCEL SVC INC	COM	911312106	9129	115000	SH	DEFINED
UNITED TECHNOLOGIES CORP	COM	913017109	6667	115000	SH	DEFINED
UNITEDHEALTH GROUP INC	COM	91324P102	9027	161600	SH	DEFINED
UNUMPROVIDENT CORP	COM	91529Y106	860	42000	SH	DEFINED
US BANCORP DEL	COM	902973304	6054	198500	SH	DEFINED
UST INC	COM	902911106	416	10000	SH	DEFINED
VALERO ENERGY CORP	COM	91913Y100	4185	70000	SH	DEFINED
VERISIGN INC	COM	92343E102	624	26000	SH	DEFINED
VERIZON COMMUNICATIONS	COM	92343V104	10014	294000	SH	DEFINED
VIACOM INC NEW	COM	92553P201	3007	77500	SH	DEFINED
VIVO PARTICIPACOES S A	COM	92855S101	201	47000	SH	DEFINED
VULCAN MATLS CO	COM	929160109	867	10000	SH	DEFINED
WACHOVIA CORP 2ND NEW	COM	929903102	10670	190370	SH	DEFINED
WAL MART STORES INC	COM	931142103	12519	265000	SH	DEFINED
WALGREEN CO	COM	931422109	4960	115000	SH	DEFINED
WASHINGTON MUT INC	COM	939322103	3836	90000	SH	DEFINED
WASTE MGMT INC DEL	COM	94106L109	2047	58000	SH	DEFINED
WELLPOINT INC	COM	94973V107	6117	79000	SH	DEFINED
WELLS FARGO + CO NEW	COM	949746101	11177	175000	SH	DEFINED
WENDYS INTL INC	COM	950590109	776	12500	SH	DEFINED
WEYERHAEUSER CO	COM	962166104	1775	24500	SH	DEFINED
WHIRLPOOL CORP	COM	963320106	732	8000	SH	DEFINED
WHOLE FOODS MKT INC	COM	966837106	1063	16000	SH	DEFINED

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WILLIAMS COS INC	COM	969457100	1283	60000	SH	DEFINED
WRIGLEY WM JR CO	COM	982526105	1792	28000	SH	DEFINED
WYETH	COM	983024100	7035	145000	SH	DEFINED
XCEL ENERGY INC	COM	98389B100	726	40000	SH	DEFINED
XEROX CORP	COM	984121103	1459	96000	SH	DEFINED
XILINX INC	COM	983919101	904	35500	SH	DEFINED
XL CAPITAL LTD	COM	G98255105	1282	20000	SH	DEFINED
XTO ENERGY INC	COM	98385X106	1946	44666	SH	DEFINED
YAHOO INC	COM	984332106	4468	138500	SH	DEFINED
YUM BRANDS INC	COM	988498101	1417	29000	SH	DEFINED
ZIMMER HOLDINGS INC	COM	98956P102	2535	37500	SH	DEFINED
ZIONS BANCORP	COM	989701107	910	11000	SH	DEFINED

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