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INTEL CORP
Form 13F-HR
November 10, 2005

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2005

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
----- November 7, 2005

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: 368

Form 13F Information Table Value Total: \$319,247,000

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	ITEM 4: FAIR MARKET VALUE (000)	ITEM 5: SHARES OR PRINCIPAL SH/ AMOUNT PRN	ITEM 6: INVESTMENT DISCRETION	ITEM 7: MANAG
3M CO	COM	88579Y101	1,680	22,900	SH SOLE	
ABBOTT LABS	COM	002824100	1,961	46,244	SH SOLE	
ACE LTD	ORD	G0070K103	405	8,600	SH SOLE	
ADOBE SYS INC	COM	00724F101	436	14,600	SH SOLE	
ADVANCED MICRO DEVICES INC	COM	007903107	296	11,750	SH SOLE	
AES CORP	COM	00130H105	320	19,450	SH SOLE	
AETNA INC	COM	00817Y108	748	8,678	SH SOLE	
AFFILIATED COMPUTER SVCS INC	COM	008190100	207	3,800	SH SOLE	
AFLAC INC	COM	001055102	677	14,950	SH SOLE	
AGILENT TECHNOLOGIES INC	COM	00846U101	422	12,878	SH SOLE	
AIR PRODS & CHEMS INC	COM	009158106	375	6,800	SH SOLE	
ALBERTSONS INC	COM	013104104	282	11,001	SH SOLE	
ALCOA INC	COM	013817101	634	25,952	SH SOLE	
ALLERGAN INC	COM	018490102	357	3,900	SH SOLE	
ALLSTATE CORP	COM	020002101	1,099	19,880	SH SOLE	
ALLTEL CORP	COM	020039103	736	11,300	SH SOLE	
ALTERA CORP	COM	021441100	212	11,100	SH SOLE	
ALTRIA GROUP INC	COM	02209S103	4,552	61,749	SH SOLE	
AMBAC FINANCIAL GROUP INC	COM	023139108	231	3,200	SH SOLE	
AMERADA HESS CORP	COM	023551104	358	2,600	SH SOLE	
AMEREN CORP	COM	023608102	326	6,100	SH SOLE	
AMERICAN ELEC PWR INC	COM	025537101	456	11,482	SH SOLE	

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AMERICAN EXPRESS CO	COM	025816109	2,002	34,850	SH SOLE
AMERICAN INTL GROUP INC	COM	026874107	4,792	77,343	SH SOLE
AMERICAN STD COS INC	COM	029712106	247	5,300	SH SOLE
AMERISOURCEBERGEN CORP	COM	03073E105	243	3,150	SH SOLE
AMGEN INC	COM	031162100	2,935	36,835	SH SOLE
AMSOUTH BANCORPORATION	COM	032165102	265	10,500	SH SOLE
ANADARKO PETE CORP	COM	032511107	670	6,993	SH SOLE
ANALOG DEVICES INC	COM	032654105	409	11,000	SH SOLE
ANHEUSER BUSCH COS INC	COM	035229103	994	23,100	SH SOLE
AON CORP	COM	037389103	303	9,456	SH SOLE
APACHE CORP	COM	037411105	736	9,788	SH SOLE

APOLLO GROUP INC	COM	037604105	325	4,900	SH SOLE
APPLE COMPUTER INC	COM	037833100	1,313	24,500	SH SOLE
APPLIED MATLS INC	COM	038222105	831	49,000	SH SOLE
ARCHER DANIELS MIDLAND CO	COM	039483102	458	18,567	SH SOLE
ARCHSTONE SMITH TR	COM	039583109	235	5,900	SH SOLE
AT&T CORP	COM NEW	001957505	472	23,821	SH SOLE
AUTODESK INC	COM	052769106	316	6,800	SH SOLE
AUTOMATIC DATA PROCESSING INC	COM	053015103	749	17,402	SH SOLE
AVAYA INC	COM	053499109	146	14,221	SH SOLE
AVERY DENNISON CORP	COM	053611109	157	3,000	SH SOLE
AVON PRODS INC	COM	054303102	379	14,028	SH SOLE
BAKER HUGHES INC	COM	057224107	600	10,060	SH SOLE
BANK NEW YORK INC	COM	064057102	683	23,240	SH SOLE
BANK OF AMERICA CORP	COM	060505104	5,044	119,814	SH SOLE
BARD C R INC	COM	067383109	205	3,100	SH SOLE
BAXTER INTL INC	COM	071813109	739	18,540	SH SOLE
BB&T CORP	COM	054937107	637	16,300	SH SOLE
BEAR STEARNS COS INC	COM	073902108	370	3,374	SH SOLE
BECTON DICKINSON & CO	COM	075887109	393	7,500	SH SOLE
BED BATH & BEYOND INC	COM	075896100	354	8,800	SH SOLE
BELLSOUTH CORP	COM	079860102	1,436	54,582	SH SOLE
BEST BUY INC	COM	086516101	581	13,350	SH SOLE
BIOGEN IDEC INC	COM	09062X103	406	10,275	SH SOLE
BIOMET INC	COM	090613100	262	7,550	SH SOLE
BJ SVCS CO	COM	055482103	346	9,600	SH SOLE
BLOCK H & R INC	COM	093671105	235	9,800	SH SOLE
BOEING CO	COM	097023105	1,673	24,615	SH SOLE
BOSTON SCIENTIFIC CORP	COM	101137107	523	22,384	SH SOLE
BRISTOL MYERS SQUIBB CO	COM	110122108	1,401	58,246	SH SOLE
BROADCOM CORP	COM	111320107	408	8,700	SH SOLE
BURLINGTON NORTH SANTA FE CORP	COM	12189T104	674	11,267	SH SOLE
BURLINGTON RES INC	COM	122014103	931	11,444	SH SOLE
CALPINE CORP	COM	131347106	44	16,900	SH SOLE

CAMPBELL SOUP CO	COM	134429109	289	9,700	SH SOLE
CAPITAL ONE FINL CORP	COM	14040H105	684	8,600	SH SOLE
CARDINAL HEALTH INC	COM	14149Y108	809	12,750	SH SOLE
CAREMARK RX INC	COM	141705103	674	13,500	SH SOLE
CARNIVAL CORP	PAIRED	143658300	785	15,700	SH SOLE
	CTF				
CATERPILLAR INC	COM	149123101	1,197	20,380	SH SOLE
CENDANT CORP	COM	151313103	646	31,281	SH SOLE
CENTEX CORP	COM	152312104	245	3,800	SH SOLE
CHEVRON CORPORATION	COM	166764100	4,370	67,516	SH SOLE
CHUBB CORP	COM	171232101	524	5,850	SH SOLE
CIENA CORP	COM	171779101	45	17,200	SH SOLE

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CIGNA CORP	COM	125509109	460	3,900	SH SOLE
CINCINNATI FINL CORP	COM	172062101	209	4,982	SH SOLE
CINERGY CORP	COM	172474108	262	5,900	SH SOLE
CISCO SYS INC	COM	17275R102	3,412	190,418	SH SOLE
CIT GROUP INC	COM	125581108	285	6,300	SH SOLE
CITIGROUP INC	COM	172967101	7,055	154,993	SH SOLE
CITIZENS COMMUNICATIONS CO	CL B	17453B101	137	10,100	SH SOLE
CITRIX SYS INC	COM	177376100	3,277	130,363	SH DEFINED
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	500	15,200	SH SOLE
CLOROX CO	COM	189054109	255	4,600	SH SOLE
COACH INC	COM	189754104	351	11,200	SH SOLE
COCA COLA CO	COM	191216100	2,911	67,408	SH SOLE
COCA COLA ENTERPRISES INC	COM	191219104	205	10,500	SH SOLE
COLGATE PALMOLIVE CO	COM	194162103	824	15,600	SH SOLE
COMCAST CORP	COM	20030N101	1,930	65,699	SH SOLE
COMERICA INC	COM	200340107	295	5,000	SH SOLE
COMPUTER ASSOC INTL INC	COM	204912109	442	15,899	SH SOLE
COMPUTER SCIENCES CORP	COM	205363104	260	5,500	SH SOLE
COMPUWARE CORP	COM	205638109	110	11,600	SH SOLE
CONAGRA FOODS INC	COM	205887102	381	15,400	SH SOLE
CONOCOPHILLIPS	COM	20825C104	2,899	41,464	SH SOLE
CONSOLIDATED EDISON INC	COM	209115104	350	7,200	SH SOLE
CONSTELLATION ENGY GRP INC	COM	210371100	326	5,300	SH SOLE
CORNING INC	COM	219350105	834	43,150	SH SOLE
COSTCO WHSL CORP	COM	22160K105	612	14,200	SH SOLE
COUNTRYWIDE FINANCIAL CORP	COM	222372104	577	17,498	SH SOLE
COVENTRY HEALTH CARE INC	COM	222862104	275	3,200	SH SOLE
CSX CORP	COM	126408103	302	6,500	SH SOLE
CVS CORP	COM	126650100	699	24,100	SH SOLE
D R HORTON INC	COM	23331A109	293	8,100	SH SOLE
DANAHER CORP	COM	235851102	441	8,200	SH SOLE
DEERE & CO	COM	244199105	447	7,300	SH SOLE
DELL INC	COM	24702R101	2,468	72,150	SH SOLE
DELPHI CORPORATION	COM	247126105	42	16,758	SH SOLE
DEVON ENERGY CORP	COM	25179M103	968	14,100	SH SOLE
DISNEY WALT CO	COM	254687106	1,467	60,812	SH SOLE
DOMINION RES INC VA	COM	25746U109	877	10,184	SH SOLE
DONNELLEY R R & SONS CO	COM	257867101	237	6,400	SH SOLE
DOVER CORP	COM	260003108	249	6,100	SH SOLE
DOW CHEM CO	COM	260543103	1,191	28,593	SH SOLE
DTE ENERGY CO	COM	233331107	238	5,200	SH SOLE
DU PONT E I DE NEMOURS & CO	COM	263534109	1,161	29,650	SH SOLE
DUKE ENERGY CORP	COM	264399106	806	27,646	SH SOLE
E TRADE FINANCIAL CORP	COM	269246104	194	11,000	SH SOLE
EASTMAN KODAK CO	COM	277461109	208	8,550	SH SOLE
EATON CORP	COM	278058102	286	4,500	SH SOLE
EBAY INC	COM	278642103	1,491	36,200	SH SOLE
ECOLAB INC	COM	278865100	208	6,500	SH SOLE
EDISON INTL	COM	281020107	459	9,700	SH SOLE
EL PASO CORP	COM	28336L109	267	19,214	SH SOLE
ELECTRONIC ARTS	COM	285512109	518	9,100	SH SOLE
ELECTRONIC DATA SYS CORP	COM	285661104	348	15,500	SH SOLE
EMC CORP MASS	COM	268648102	927	71,604	SH SOLE
EMERSON ELEC CO	COM	291011104	894	12,450	SH SOLE
ENTERGY CORP	COM	29364G103	468	6,300	SH SOLE
EOG RES INC	COM	26875P101	532	7,100	SH SOLE

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EQUITY OFFICE PTYS TR	COM	294741103	396	12,100	SH	SOLE
EQUITY RESIDENTIAL	SH	BEN 29476L107	324	8,550	SH	SOLE
	INT					
EXELON CORP	COM	30161N101	1,063	19,900	SH	SOLE
EXPRESS SCRIPTS INC	COM	302182100	274	4,400	SH	SOLE
EXXON MOBIL CORP	COM	30231G102	12,049	189,625	SH	SOLE
FANNIE MAE	COM	313586109	1,293	28,850	SH	SOLE
FEDERATED DEPT STORES INC	COM	31410H101	526	7,869	SH	SOLE
FEDEX CORP	COM	31428X106	784	9,000	SH	SOLE
FIFTH THIRD BANCORP	COM	316773100	573	15,592	SH	SOLE
FIRST DATA CORP	COM	319963104	929	23,229	SH	SOLE
FIRSTENERGY CORP	COM	337932107	511	9,800	SH	SOLE
FISERV INC	COM	337738108	261	5,700	SH	SOLE
FISHER SCIENTIFIC INTL INC	COM	338032204	223	3,600	SH	SOLE
FLEXTRONICS INTL LTD	ORD	Y2573F102	679	52,831	SH	DEFINED
FORD MTR CO DEL	COM	PAR 345370860	540	54,815	SH	SOLE
	\$0.01					
FOREST LABS INC	COM	345838106	394	10,100	SH	SOLE
FORTUNE BRANDS INC	COM	349631101	349	4,286	SH	SOLE
FPL GROUP INC	COM	302571104	557	11,700	SH	SOLE
FRANKLIN RES INC	COM	354613101	495	5,900	SH	SOLE
FREDDIE MAC CORP	COM	313400301	1,162	20,582	SH	SOLE
FREEMPORT MCMORAN COPPER B	COM	35671D857	260	5,361	SH	SOLE
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	283	12,006	SH	SOLE
GANNETT INC	COM	364730101	509	7,400	SH	SOLE
GAP INC	COM	364760108	394	22,625	SH	SOLE
GENERAL DYNAMICS CORP	COM	369550108	717	6,000	SH	SOLE
GENERAL ELEC CO	COM	369604103	10,639	315,984	SH	SOLE
GENERAL MLS INC	COM	370334104	530	11,000	SH	SOLE
GENERAL MTRS CORP	COM	370442105	517	16,874	SH	SOLE
GENUINE PARTS CO	COM	372460105	221	5,150	SH	SOLE
GENZYME CORP	COM	372917104	537	7,500	SH	SOLE
GEORGIA PAC CORP	COM	373298108	263	7,718	SH	SOLE
GILEAD SCIENCES INC	COM	375558103	658	13,500	SH	SOLE
GILLETTE CO	COM	375766102	1,731	29,750	SH	SOLE
GOLDEN WEST FINL CORP	COM	381317106	499	8,400	SH	SOLE
GOLDMAN SACHS GROUP INC	COM	38141G104	1,605	13,200	SH	SOLE
GUIDANT CORP	COM	401698105	668	9,700	SH	SOLE
HALLIBURTON CO	COM	406216101	1,035	15,100	SH	SOLE
HARLEY DAVIDSON INC	COM	412822108	412	8,500	SH	SOLE
HARRAHS ENTMT INC	COM	413619107	352	5,400	SH	SOLE
HARTFORD FINL SVCS GROUP INC	COM	416515104	679	8,800	SH	SOLE
HCA INC	COM	404119109	597	12,450	SH	SOLE
HEINZ H J CO	COM	423074103	380	10,400	SH	SOLE
HERSHEY COMPANY	COM	427866108	366	6,500	SH	SOLE
HEWLETT PACKARD	COM	428236103	2,512	86,016	SH	SOLE
HILTON HOTELS CORP	COM	432848109	254	11,400	SH	SOLE
HOME DEPOT INC	COM	437076102	2,439	63,950	SH	SOLE
HONEYWELL INTL INC	COM	438516106	955	25,457	SH	SOLE
HUMANA INC	COM	444859102	230	4,800	SH	SOLE
IBM CORP	COM	459200101	3,852	48,018	SH	SOLE
ILLINOIS TOOL WKS INC	COM	452308109	667	8,100	SH	SOLE
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	382	10,000	SH	SOLE
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	275	10,200	SH	SOLE
INTERNATIONAL PAPER CO	COM	460146103	436	14,616	SH	SOLE
INTERPUBLIC GROUP COS INC	COM	460690100	147	12,600	SH	SOLE
INTUIT	COM	461202103	246	5,500	SH	SOLE
ITT INDS INC IND	COM	450911102	307	2,700	SH	SOLE
JC PENNEY CO INC	COM	708160106	371	7,828	SH	SOLE

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JDS UNIPHASE CORP	COM	46612J101	109	49,100	SH SOLE
JEFFERSON PILOT CORP	COM	475070108	206	4,025	SH SOLE
JOHNSON & JOHNSON	COM	478160104	5,604	88,566	SH SOLE
JOHNSON CTLS INC	COM	478366107	354	5,700	SH SOLE
JPMORGAN CHASE & CO	COM	46625H100	3,557	104,844	SH SOLE
KELLOGG CO	COM	487836108	479	10,380	SH SOLE
KERR MCGEE CORP	COM	492386107	333	3,428	SH SOLE
KEYCORP	COM	493267108	393	12,184	SH SOLE
KIMBERLY CLARK CORP	COM	494368103	851	14,300	SH SOLE
KINDER MORGAN INC KANS	COM	49455P101	308	3,200	SH SOLE
KLA TENCOR CORP	COM	482480100	288	5,900	SH SOLE
KOHL'S CORP	COM	500255104	487	9,700	SH SOLE
KROGER CO	COM	501044101	448	21,750	SH SOLE
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	277	3,500	SH SOLE
LEHMAN BROS HLDGS INC	COM	524908100	955	8,200	SH SOLE
LEXMARK INTERNATIONAL INC	COM	529771107	214	3,500	SH SOLE
LILLY ELI & CO	COM	532457108	1,806	33,750	SH SOLE
LIMITED BRANDS INC	COM	532716107	231	11,306	SH SOLE
LINCOLN NATL CORP IND	COM	534187109	271	5,200	SH SOLE
LINEAR TECHNOLOGY CORP	COM	535678106	342	9,100	SH SOLE
LOCKHEED MARTIN CORP	COM	539830109	735	12,044	SH SOLE
LOEWS CORP	COM	540424108	444	4,800	SH SOLE
LOWES COS INC	COM	548661107	1,481	23,000	SH SOLE
LSI LOGIC CORP	COM	502161102	114	11,600	SH SOLE
LUCENT TECHNOLOGIES INC	COM	549463107	429	132,011	SH SOLE
M & T BK CORP	COM	55261F104	307	2,900	SH SOLE
MARATHON OIL CORP	COM	565849106	749	10,872	SH SOLE
MARRIOTT INTL INC	COM	571903202	372	5,900	SH SOLE
MARSH & MCLENNAN COS INC	COM	571748102	482	15,858	SH SOLE
MARSHALL & ILSLEY CORP	COM	571834100	274	6,300	SH SOLE
MASCO CORP	COM	574599106	396	12,900	SH SOLE
MATRIXONE INC	COM	57685P304	81	15,405	SH SOLE
MATRIXONE INC	COM	57685P304	12	2,301	SH DEFINED
MATTEL INC	COM	577081102	205	12,275	SH SOLE
MAXIM INTEGRATED PRODS INC	COM	57772K101	418	9,800	SH SOLE
MBIA INC	COM	55262C100	242	4,000	SH SOLE
MBNA CORP	COM	55262L100	931	37,780	SH SOLE
MCDONALDS CORP	COM	580135101	1,266	37,804	SH SOLE
MCGRAW HILL COS INC	COM	580645109	538	11,200	SH SOLE
MCKESSON CORP	COM	58155Q103	418	8,813	SH SOLE
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	495	9,030	SH SOLE
MEDIMMUNE INC	COM	584699102	249	7,400	SH SOLE
MEDTRONIC INC	COM	585055106	1,934	36,062	SH SOLE
MELLON FINL CORP	COM	58551A108	404	12,650	SH SOLE
MERCK & CO INC	COM	589331107	1,785	65,616	SH SOLE
MERRILL LYNCH & CO INC	COM	590188108	1,725	28,118	SH SOLE
METLIFE INC	COM	59156R108	1,086	21,800	SH SOLE
MICRON TECHNOLOGY INC	COM	595112103	243	18,300	SH SOLE
MICROSOFT CORP	COM	594918104	7,702	299,350	SH SOLE
MONSANTO CO	COM	61166W101	504	8,033	SH SOLE
MOODY'S CORP	COM	615369105	419	8,200	SH SOLE
MORGAN STANLEY	COM	617446448	1,761	32,656	SH SOLE
MOTOROLA INC	COM	620076109	1,610	73,098	SH SOLE
MURPHY OIL CORP	COM	626717102	244	4,900	SH SOLE
NABORS INDUSTRIES LTD SHS	SHS	G6359F103	316	4,400	SH SOLE
NATIONAL CITY CORP	COM	635405103	592	17,700	SH SOLE

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NATIONAL OILWELL VARCO INC	COM	637071101	336	5,100	SH	SOLE
NATIONAL SEMICONDUCTOR CORP	COM	637640103	272	10,400	SH	SOLE
NETWORK APPLIANCE INC	COM	64120L104	259	10,900	SH	SOLE
NEWMONT MINING CORP HOLDING CO	COM	651639106	626	13,262	SH	SOLE
NEWS CORPORATION	COM	65248E104	1,339	85,900	SH	SOLE
NIKE INC	COM	654106103	555	6,800	SH	SOLE
NOBLE CORP	SHS	G65422100	274	4,000	SH	SOLE
NORDSTROM INC WASH	COM	655664100	251	7,300	SH	SOLE
NORFOLK SOUTHN CORP	COM	655844108	489	12,050	SH	SOLE
NORTHERN TR CORP	COM	665859104	308	6,100	SH	SOLE
NORTHROP GRUMMAN CORP	COM	666807102	579	10,658	SH	SOLE
NOVELL INC	COM	670006105	85	11,394	SH	SOLE
NUCOR CORP	COM	670346105	283	4,800	SH	SOLE
OCCIDENTAL PETE CORP	COM	674599105	1,017	11,900	SH	SOLE
OFFICE DEPOT INC	COM	676220106	279	9,400	SH	SOLE
OMNICOM GROUP INC	COM	681919106	460	5,500	SH	SOLE
ORACLE CORPORATION	COM	68389X105	1,634	131,734	SH	SOLE

PACCAR INC	COM	693718108	351	5,175	SH	SOLE
PARKER HANNIFIN CORP	COM	701094104	228	3,550	SH	SOLE
PAYCHEX INC	COM	704326107	392	10,575	SH	SOLE
PEPSICO INC	COM	713448108	2,830	49,900	SH	SOLE
PFIZER INC	COM	717081103	5,532	221,564	SH	SOLE
PG&E CORP	COM	69331C108	432	10,996	SH	SOLE
PHELPS DODGE CORP	COM	717265102	369	2,843	SH	SOLE
PITNEY BOWES INC	COM	724479100	288	6,900	SH	SOLE
PLUM CREEK TIMBER CO INC	COM	729251108	207	5,450	SH	SOLE
PNC FINANCIAL SERVICES GROUP	COM	693475105	487	8,400	SH	SOLE
PPG INDS INC	COM	693506107	300	5,070	SH	SOLE
PPL CORP	COM	69351T106	365	11,300	SH	SOLE
PRAXAIR INC	COM	74005P104	463	9,662	SH	SOLE
PRICE T ROWE GROUP INC	COM	74144T108	242	3,700	SH	SOLE
PRINCIPAL FINANCIAL GROUP INC	COM	74251V102	417	8,800	SH	SOLE
PROCTER & GAMBLE CO	COM	742718109	4,382	73,700	SH	SOLE
PROGRESS ENERGY INC	COM	743263105	331	7,400	SH	SOLE
PROGRESSIVE CORP OHIO	COM	743315103	618	5,900	SH	SOLE
PROLOGIS INT	COM	743410102	248	5,600	SH	SOLE
PRUDENTIAL FINL INC	COM	744320102	1,049	15,525	SH	SOLE
PUBLIC STORAGE INC	COM	74460D109	208	3,100	SH	SOLE
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	457	7,094	SH	SOLE
PULTE HOMES INC	COM	745867101	305	7,100	SH	SOLE
QUALCOMM INC	COM	747525103	2,179	48,700	SH	SOLE
QUEST DIAGNOSTICS INC	COM	74834L100	273	5,400	SH	SOLE
QWEST COMMUNICATIONS INTL INC	COM	749121109	204	49,798	SH	SOLE
RAYTHEON CO	COM	755111507	513	13,500	SH	SOLE
REGIONS FINL CORP	COM	7591EP100	431	13,848	SH	SOLE
REYNOLDS AMERN INC	COM	761713106	291	3,500	SH	SOLE
ROCKWELL AUTOMATION INC	COM	773903109	275	5,200	SH	SOLE
ROCKWELL COLLINS INC	COM	774341101	256	5,300	SH	SOLE
ROHM & HAAS CO	COM	775371107	238	5,792	SH	SOLE
SAFECO CORP	COM	786429100	203	3,800	SH	SOLE

SAFEWAY INC	COM	786514208	343	13,400	SH	SOLE
SARA LEE CORP	COM	803111103	444	23,450	SH	SOLE
SBC COMMUNICATIONS INC	COM	78387G103	2,360	98,444	SH	SOLE
SCHERING PLOUGH CORP	COM	806605101	925	43,950	SH	SOLE
SCHLUMBERGER LTD	COM	806857108	1,485	17,600	SH	SOLE
SCHWAB CHARLES CORP	COM	808513105	489	33,900	SH	SOLE

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SEARS HLDGS CORP	COM	812350106	376	3,019	SH SOLE
SEMPRA ENERGY	COM	816851109	360	7,660	SH SOLE
SIEBEL SYS INC	COM	826170102	159	15,400	SH SOLE
SIMON PPTY GROUP INC	COM	828806109	482	6,500	SH SOLE
SLM CORP	COM	78442P106	671	12,500	SH SOLE
SOLECTRON CORP	COM	834182107	113	29,000	SH SOLE
SOUTHERN CO	COM	842587107	792	22,150	SH SOLE
SOUTHWEST AIRLS CO	COM	844741108	326	21,975	SH SOLE
SOVEREIGN BANCORP INC	COM	845905108	240	10,900	SH SOLE
SPRINT NEXTEL CORP	COM FON	852061100	2,068	86,984	SH SOLE
ST JUDE MED INC	COM	790849103	507	10,824	SH SOLE
ST PAUL TRAVELERS COS INC	COM	792860108	899	20,040	SH SOLE
STAPLES INC	COM	855030102	469	21,975	SH SOLE
STARBUCKS CORP	COM	855244109	581	11,600	SH SOLE
STARWOOD HOTELS & RESORTS	PAIRED	85590A203	366	6,400	SH SOLE
CTF					
STATE STREET CORP	COM	857477103	484	9,900	SH SOLE
STRYKER CORP	COM	863667101	554	11,200	SH SOLE
SUN MICROSYSTEMS INC	COM	866810104	399	101,514	SH SOLE
SUNOCO INC	COM	86764P109	321	4,100	SH SOLE
SUNTRUST BKS INC	COM	867914103	701	10,100	SH SOLE
SYMANTEC CORP	COM	871503108	804	35,481	SH SOLE
SYNOVUS FINL CORP	COM	87161C105	256	9,250	SH SOLE
SYSCO CORP	COM	871829107	593	18,900	SH SOLE
TARGET CORP	COM	87612E106	1,368	26,350	SH SOLE
TELLABS INC	COM	879664100	141	13,400	SH SOLE
TENET HEALTHCARE CORP	COM	88033G100	157	13,974	SH SOLE
TEXAS INSTRS INC	COM	882508104	1,678	49,500	SH SOLE
TEXTRON INC	COM	883203101	287	4,000	SH SOLE
TIME WARNER INC	COM	887317105	2,528	139,595	SH SOLE
TJX COS INC	COM	872540109	287	14,000	SH SOLE
TRANSOCEAN INC	ORD	G90078109	595	9,704	SH SOLE
TRIBUNE CO	COM	896047107	303	8,926	SH SOLE
TXU CORP	COM	873168108	802	7,102	SH SOLE
TYCO INTL LTD	COM	902124106	1,676	60,180	SH SOLE
UNION PAC CORP	COM	907818108	559	7,800	SH SOLE
UNITED HEALTH GROUP INC	COM	91324P102	2,119	37,704	SH SOLE
UNITED PARCEL SERVICE INC	CL B	911312106	2,292	33,150	SH SOLE
UNITED TECHNOLOGIES CORP	COM	913017109	1,581	30,500	SH SOLE
UNIVISION COMMUNICATIONS INC	COM	914906102	231	8,700	SH SOLE
US BANCORP	COM	902973304	1,534	54,647	SH SOLE
UST INC	COM	902911106	208	4,974	SH SOLE
VALERO ENERGY CORP	COM	91913Y100	1,018	9,000	SH SOLE
VERIZON COMMUNICATIONS	COM	92343V104	2,694	82,398	SH SOLE
VIACOM INC	CL B	925524308	1,585	48,027	SH SOLE
VORNADO RLTY TR	COM	929042109	303	3,500	SH SOLE
VULCAN MATLS CO	COM	929160109	223	3,000	SH SOLE
WACHOVIA CORP	COM	929903102	2,237	47,013	SH SOLE
WAL MART STORES INC	COM	931142103	4,367	99,652	SH SOLE
WALGREEN CO	COM	931422109	1,323	30,450	SH SOLE
WASHINGTON MUTUAL INC	COM	939322103	1,027	26,173	SH SOLE
WASTE MGMT INC	COM	94106L109	485	16,963	SH SOLE
WEATHERFORD INTERNATIONAL LTD	COM	G95089101	336	4,900	SH SOLE
WELLPOINT INC	COM	94973V107	1,388	18,300	SH SOLE
WELLS FARGO & CO	COM	949746101	2,945	50,274	SH SOLE
WEYERHAEUSER CO	COM	962166104	503	7,317	SH SOLE
WILLIAMS COS INC	COM	969457100	426	17,000	SH SOLE
WRIGLEY WM JR CO	COM	982526105	417	5,800	SH SOLE
WYETH	COM	983024100	1,847	39,926	SH SOLE

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XCEL ENERGY INC	COM	98389B100	234	11,935	SH SOLE
XEROX CORP	COM	984121103	389	28,500	SH SOLE
XILINX INC	COM	983919101	292	10,500	SH SOLE
XL CAP LTD	CL A	G98255105	286	4,200	SH SOLE
XTO ENERGY INC	COM	98385X106	488	10,766	SH SOLE
YAHOO INC	COM	984332106	1,323	39,100	SH SOLE
YUM BRANDS INC	COM	988498101	416	8,584	SH SOLE
ZIMMER HLDGS INC	COM	98956P102	509	7,389	SH SOLE