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INTEL CORP
Form 13F-HR
February 13, 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: December 31, 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 February 9, 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: 375

Form 13F Information Table Value Total: \$329,907,000

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 | ITEM 6: INVESTMENT PRN DISCRETION | ITEM 7: MANAG |
|------------------------------|------------------------------|----------------------------|---|--|---|------------------|
| 3M CO | COM | 88579Y101 | 1,775 | 22,900 | SH | SOLE |
| ABBOTT LABS | COM | 002824100 | 1,823 | 46,244 | SH | SOLE |
| ACE LTD | COM | G0070K103 | 460 | 8,600 | SH | SOLE |
| ADOBE SYS INC | COM | 00724F101 | 540 | 14,600 | SH | SOLE |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 360 | 11,750 | SH | SOLE |
| AES CORP | COM | 00130H105 | 308 | 19,450 | SH | SOLE |
| AETNA INC | COM | 00817Y108 | 818 | 8,678 | SH | SOLE |
| AFFILIATED COMPUTER SVCS INC | COM | 008190100 | 225 | 3,800 | SH | SOLE |
| AFLAC INC | COM | 001055102 | 694 | 14,950 | SH | SOLE |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 429 | 12,878 | SH | SOLE |
| AIR PRODS & CHEMS INC | COM | 009158106 | 402 | 6,800 | SH | SOLE |
| ALBERTSONS INC | COM | 013104104 | 235 | 11,001 | SH | SOLE |
| ALCOA INC | COM | 013817101 | 767 | 25,952 | SH | SOLE |
| ALLERGAN INC | COM | 018490102 | 421 | 3,900 | SH | SOLE |
| ALLSTATE CORP | COM | 020002101 | 1,075 | 19,880 | SH | SOLE |
| ALLTEL CORP | COM | 020039103 | 713 | 11,300 | SH | SOLE |
| ALTERA CORP | COM | 021441100 | 206 | 11,100 | SH | SOLE |
| ALTRIA GROUP INC | COM | 02209S103 | 4,614 | 61,749 | SH | SOLE |
| AMBAC FINANCIAL GROUP INC | COM | 023139108 | 247 | 3,200 | SH | SOLE |

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|--------------------------------|--------|-----------|-------|---------|----|------|
| AMERADA HESS CORP | COM | 023551104 | 330 | 2,600 | SH | SOLE |
| AMEREN CORP | COM | 023608102 | 313 | 6,100 | SH | SOLE |
| AMERICAN ELEC PWR INC | COM | 025537101 | 426 | 11,482 | SH | SOLE |
| AMERICAN EXPRESS CO | COM | 025816109 | 1,793 | 34,850 | SH | SOLE |
| AMERICAN INTL GROUP INC | COM | 026874107 | 5,277 | 77,343 | SH | SOLE |
| AMERICAN STD COS INC DEL | COM | 029712106 | 212 | 5,300 | SH | SOLE |
| AMERIPRISE FINL INC | COM | 03076C106 | 286 | 6,970 | SH | SOLE |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 261 | 6,300 | SH | SOLE |
| AMGEN INC | COM | 031162100 | 2,905 | 36,835 | SH | SOLE |
| AMSOUTH BANCORPORATION | COM | 032165102 | 275 | 10,500 | SH | SOLE |
| ANADARKO PETE CORP | COM | 032511107 | 663 | 6,993 | SH | SOLE |
| ANALOG DEVICES INC | COM | 032654105 | 395 | 11,000 | SH | SOLE |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 992 | 23,100 | SH | SOLE |
| AON CORP | COM | 037389103 | 340 | 9,456 | SH | SOLE |
| | | | | | | |
| APACHE CORP | COM | 037411105 | 671 | 9,788 | SH | SOLE |
| APOLLO GROUP INC | COM | 037604105 | 296 | 4,900 | SH | SOLE |
| APPLE COMPUTER INC | COM | 037833100 | 1,761 | 24,500 | SH | SOLE |
| APPLIED MATLS INC | COM | 038222105 | 879 | 49,000 | SH | SOLE |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 458 | 18,567 | SH | SOLE |
| ARCHSTONE SMITH TR | COM | 039583109 | 247 | 5,900 | SH | SOLE |
| AT & T INC | COM | 00206R102 | 2,866 | 117,010 | SH | SOLE |
| AUTODESK INC | COM | 052769106 | 292 | 6,800 | SH | SOLE |
| AUTOMATIC DATA PROCESSING INC | COM | 053015103 | 799 | 17,402 | SH | SOLE |
| AVAYA INC | COM | 053499109 | 152 | 14,221 | SH | SOLE |
| AVON PRODS INC | COM | 054303102 | 400 | 14,028 | SH | SOLE |
| BAKER HUGHES INC | COM | 057224107 | 611 | 10,060 | SH | SOLE |
| BANK NEW YORK INC | COM | 064057102 | 740 | 23,240 | SH | SOLE |
| BANK OF AMERICA CORP | COM | 060505104 | 5,529 | 119,814 | SH | SOLE |
| BARD C R INC | COM | 067383109 | 204 | 3,100 | SH | SOLE |
| BAXTER INTL INC | COM | 071813109 | 698 | 18,540 | SH | SOLE |
| BB&T CORP | COM | 054937107 | 683 | 16,300 | SH | SOLE |
| BEAR STEARNS COS INC COM | COM | 073902108 | 390 | 3,374 | SH | SOLE |
| BECTON DICKINSON & CO COM | COM | 075887109 | 451 | 7,500 | SH | SOLE |
| BED BATH & BEYOND INC COM | COM | 075896100 | 318 | 8,800 | SH | SOLE |
| BELLSOUTH CORP COM | COM | 079860102 | 1,479 | 54,582 | SH | SOLE |
| BEST BUY INC COM | COM | 086516101 | 580 | 13,350 | SH | SOLE |
| BIOGEN IDEC INC COM | COM | 09062X103 | 465 | 10,275 | SH | SOLE |
| BIOMET INC COM | COM | 090613100 | 276 | 7,550 | SH | SOLE |
| BJ SVCS CO | COM | 055482103 | 352 | 9,600 | SH | SOLE |
| BLACK & DECKER CORP COM | COM | 091797100 | 209 | 2,400 | SH | SOLE |
| BLOCK H & R INC COM | COM | 093671105 | 241 | 9,800 | SH | SOLE |
| BOEING CO COM | COM | 097023105 | 1,729 | 24,615 | SH | SOLE |
| BOSTON SCIENTIFIC CORP COM | COM | 101137107 | 548 | 22,384 | SH | SOLE |
| BRISTOL MYERS SQUIBB CO COM | COM | 110122108 | 1,338 | 58,246 | SH | SOLE |
| BROADCOM CORP CL A COM | COM | 111320107 | 410 | 8,700 | SH | SOLE |
| BURLINGTON NORTH SANTA FE CORP | COM | 12189T104 | 798 | 11,267 | SH | SOLE |
| BURLINGTON RES INC COM | COM | 122014103 | 986 | 11,444 | SH | SOLE |
| CALPINE CORP COM | COM | 131347106 | 3 | 16,900 | SH | SOLE |
| CAMPBELL SOUP CO COM | COM | 134429109 | 289 | 9,700 | SH | SOLE |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 743 | 8,600 | SH | SOLE |
| CARDINAL HEALTH INC COM | COM | 14149Y108 | 877 | 12,750 | SH | SOLE |
| | | | | | | |
| CAREMARK RX INC COM | COM | 141705103 | 699 | 13,500 | SH | SOLE |
| CARNIVAL CORP | PAIRED | 143658300 | 839 | 15,700 | SH | SOLE |
| | CTF | | | | | |
| CATERPILLAR INC | COM | 149123101 | 1,177 | 20,380 | SH | SOLE |
| CENDANT CORP COM | COM | 151313103 | 540 | 31,281 | SH | SOLE |

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|--------------------------------|-----------|-----------|-------|---------|----|---------|
| CENTEX CORP COM | COM | 152312104 | 272 | 3,800 | SH | SOLE |
| CHEVRON CORPORATION COM | COM | 166764100 | 3,833 | 67,516 | SH | SOLE |
| CHINA TECHFAITH WIRLS COMM T | SPONSORED | 169424108 | 792 | 880,504 | SH | DEFINED |
| | ADR | | | | | |
| CHUBB CORP COM | COM | 171232101 | 571 | 5,850 | SH | SOLE |
| CIENA CORP COM | COM | 171779101 | 51 | 17,200 | SH | SOLE |
| CIGNA CORP COM | COM | 125509109 | 436 | 3,900 | SH | SOLE |
| CINCINNATI FINL CORP COM | COM | 172062101 | 223 | 4,982 | SH | SOLE |
| CINERGY CORP COM | COM | 172474108 | 251 | 5,900 | SH | SOLE |
| CISCO SYS INC COM | COM | 17275R102 | 3,260 | 190,418 | SH | SOLE |
| CIT GROUP INC | COM | 125581108 | 326 | 6,300 | SH | SOLE |
| CITIGROUP INC COM | COM | 172967101 | 7,522 | 154,993 | SH | SOLE |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 124 | 10,100 | SH | SOLE |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 478 | 15,200 | SH | SOLE |
| CLOROX CO COM | COM | 189054109 | 262 | 4,600 | SH | SOLE |
| COACH INC COM | COM | 189754104 | 373 | 11,200 | SH | SOLE |
| COCA COLA CO COM | COM | 191216100 | 2,717 | 67,408 | SH | SOLE |
| COCA COLA ENTERPRISES INC COM | COM | 191219104 | 201 | 10,500 | SH | SOLE |
| COLGATE PALMOLIVE CO | COM | 194162103 | 856 | 15,600 | SH | SOLE |
| COMCAST CORP NEW CL A | COM | 20030N101 | 1,703 | 65,699 | SH | SOLE |
| COMERICA INC COM | COM | 200340107 | 284 | 5,000 | SH | SOLE |
| COMPUTER ASSOC INTL INC COM | COM | 204912109 | 448 | 15,899 | SH | SOLE |
| COMPUTER SCIENCES CORP COM | COM | 205363104 | 279 | 5,500 | SH | SOLE |
| COMPUWARE CORP | COM | 205638109 | 104 | 11,600 | SH | SOLE |
| CONAGRA FOODS INC COM | COM | 205887102 | 312 | 15,400 | SH | SOLE |
| CONOCOPHILLIPS | COM | 20825C104 | 2,412 | 41,464 | SH | SOLE |
| CONSOLIDATED EDISON INC COM | COM | 209115104 | 334 | 7,200 | SH | SOLE |
| CONSTELLATION ENGY GRP INC COM | COM | 210371100 | 305 | 5,300 | SH | SOLE |
| COOPER INDUSTRIES LTD | COM | G24182100 | 204 | 2,800 | SH | SOLE |
| CORNING INC COM | COM | 219350105 | 848 | 43,150 | SH | SOLE |
| COSTCO WHSL CORP NEW COM | COM | 22160K105 | 702 | 14,200 | SH | SOLE |
| COUNTRYWIDE FINANCIAL CORP COM | COM | 222372104 | 598 | 17,498 | SH | SOLE |
| COVENTRY HEALTH CARE INC COM | COM | 222862104 | 273 | 4,800 | SH | SOLE |
| CSX CORP COM | COM | 126408103 | 330 | 6,500 | SH | SOLE |
| CVS CORP | COM | 126650100 | 637 | 24,100 | SH | SOLE |
| D R HORTON INC | COM | 23331A109 | 289 | 8,100 | SH | SOLE |
| DANAHER CORP COM | COM | 235851102 | 457 | 8,200 | SH | SOLE |
| DEERE & CO COM | COM | 244199105 | 497 | 7,300 | SH | SOLE |
| DELL INC COM | COM | 24702R101 | 2,161 | 72,150 | SH | SOLE |
| DELPHI CORPORATION | COM | 247126105 | 5 | 16,758 | SH | SOLE |
| DEVON ENERGY CORP NEW COM | COM | 25179M103 | 882 | 14,100 | SH | SOLE |
| DISNEY WALT CO COM | COM | 254687106 | 1,458 | 60,812 | SH | SOLE |
| DOMINION RES INC VA NEW COM | COM | 25746U109 | 786 | 10,184 | SH | SOLE |
| DONNELLEY R R & SONS CO COM | COM | 257867101 | 219 | 6,400 | SH | SOLE |
| DOVER CORP COM | COM | 260003108 | 247 | 6,100 | SH | SOLE |
| DOW CHEM CO COM | COM | 260543103 | 1,253 | 28,593 | SH | SOLE |
| DTE ENERGY CO COM | COM | 233331107 | 225 | 5,200 | SH | SOLE |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 1,260 | 29,650 | SH | SOLE |
| DUKE ENERGY CORP COM | COM | 264399106 | 759 | 27,646 | SH | SOLE |
| E TRADE FINANCIAL CORP | COM | 269246104 | 229 | 11,000 | SH | SOLE |
| EASTMAN KODAK CO COM | COM | 277461109 | 200 | 8,550 | SH | SOLE |
| EATON CORP | COM | 278058102 | 302 | 4,500 | SH | SOLE |
| EBAY INC COM | COM | 278642103 | 1,565 | 36,200 | SH | SOLE |
| ECOLAB INC COM | COM | 278865100 | 236 | 6,500 | SH | SOLE |
| EDISON INTL COM | COM | 281020107 | 423 | 9,700 | SH | SOLE |
| EL PASO CORP COM | COM | 28336L109 | 234 | 19,214 | SH | SOLE |
| ELECTRONIC ARTS | COM | 285512109 | 476 | 9,100 | SH | SOLE |
| ELECTRONIC DATA SYS CORP NEW | COM | 285661104 | 373 | 15,500 | SH | SOLE |
| EMC CORP MASS | COM | 268648102 | 975 | 71,604 | SH | SOLE |

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|--------------------------------|--------|---------------|--------|---------|----|---------|
| EMERSON ELEC CO COM | COM | 291011104 | 930 | 12,450 | SH | SOLE |
| ENTERGY CORP NEW COM | COM | 29364G103 | 432 | 6,300 | SH | SOLE |
| EOG RES INC COM | COM | 26875P101 | 521 | 7,100 | SH | SOLE |
| EQUITY OFFICE PPTYS TR COM | COM | 294741103 | 367 | 12,100 | SH | SOLE |
| EQUITY RESIDENTIAL | SH | BEN 29476L107 | 334 | 8,550 | SH | SOLE |
| | INT | | | | | |
| EXELON CORP COM | COM | 30161N101 | 1,057 | 19,900 | SH | SOLE |
| EXPRESS SCRIPTS INC COM STK | COM | 302182100 | 369 | 4,400 | SH | SOLE |
| EXXON MOBIL CORP | COM | 30231G102 | 10,651 | 189,625 | SH | SOLE |
| FANNIE MAE | COM | 313586109 | 1,408 | 28,850 | SH | SOLE |
| FEDERATED DEPT STORES INC DEL | COM | 31410H101 | 522 | 7,869 | SH | SOLE |
| FEDEX CORP COM | COM | 31428X106 | 931 | 9,000 | SH | SOLE |
| | | | | | | |
| FIFTH THIRD BANCORP | COM | 316773100 | 588 | 15,592 | SH | SOLE |
| FIRST DATA CORP COM | COM | 319963104 | 999 | 23,229 | SH | SOLE |
| FIRSTENERGY CORP COM | COM | 337932107 | 480 | 9,800 | SH | SOLE |
| FISERV INC COM | COM | 337738108 | 247 | 5,700 | SH | SOLE |
| FISHER SCIENTIFIC INTL INC COM | COM | 338032204 | 223 | 3,600 | SH | SOLE |
| FLUOR CORP NEW COM | COM | 343412102 | 201 | 2,600 | SH | SOLE |
| FORD MTR CO DEL | COM | PAR 345370860 | 423 | 54,815 | SH | SOLE |
| | \$0.01 | | | | | |
| FOREST LABS INC CL A COM | COM | 345838106 | 411 | 10,100 | SH | SOLE |
| FORTUNE BRANDS INC COM | COM | 349631101 | 334 | 4,286 | SH | SOLE |
| FPL GROUP INC COM | COM | 302571104 | 486 | 11,700 | SH | SOLE |
| FRANKLIN RES INC COM | COM | 354613101 | 555 | 5,900 | SH | SOLE |
| FREDDIE MAC CORP COM | COM | 313400301 | 1,345 | 20,582 | SH | SOLE |
| FREEPORT MCMORAN COPPER B | COM | 35671D857 | 288 | 5,361 | SH | SOLE |
| FREESCALE SEMICONDUCTOR INC | CL B | 35687M206 | 302 | 12,006 | SH | SOLE |
| GANNETT INC COM | COM | 364730101 | 448 | 7,400 | SH | SOLE |
| GAP INC COM | COM | 364760108 | 399 | 22,625 | SH | SOLE |
| GENERAL DYNAMICS CORP COM | COM | 369550108 | 684 | 6,000 | SH | SOLE |
| GENERAL ELEC CO COM | COM | 369604103 | 11,075 | 315,984 | SH | SOLE |
| GENERAL MLS INC COM | COM | 370334104 | 543 | 11,000 | SH | SOLE |
| GENERAL MTRS CORP COM | COM | 370442105 | 328 | 16,874 | SH | SOLE |
| GENUINE PARTS CO COM | COM | 372460105 | 226 | 5,150 | SH | SOLE |
| GENZYME CORP COM | COM | 372917104 | 531 | 7,500 | SH | SOLE |
| GEORGIA PAC CORP COM | COM | 373298108 | 370 | 7,718 | SH | SOLE |
| GILEAD SCIENCES INC COM | COM | 375558103 | 710 | 13,500 | SH | SOLE |
| GOLDEN WEST FINL CORP DEL COM | COM | 381317106 | 554 | 8,400 | SH | SOLE |
| GOLDMAN SACHS GROUP INC COM | COM | 38141G104 | 1,686 | 13,200 | SH | SOLE |
| GUIDANT CORP COM | COM | 401698105 | 628 | 9,700 | SH | SOLE |
| HALLIBURTON CO COM | COM | 406216101 | 936 | 15,100 | SH | SOLE |
| HARLEY DAVIDSON INC COM | COM | 412822108 | 438 | 8,500 | SH | SOLE |
| HARRAHS ENTMT INC COM | COM | 413619107 | 385 | 5,400 | SH | SOLE |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 756 | 8,800 | SH | SOLE |
| HCA INC | COM | 404119109 | 629 | 12,450 | SH | SOLE |
| HEINZ H J CO COM | COM | 423074103 | 351 | 10,400 | SH | SOLE |
| HERSHEY COMPANY COM | COM | 427866108 | 359 | 6,500 | SH | SOLE |
| HEWLETT PACKARD CO COM | COM | 428236103 | 2,463 | 86,016 | SH | SOLE |
| HILTON HOTELS CORP COM | COM | 432848109 | 275 | 11,400 | SH | SOLE |
| | | | | | | |
| HOME DEPOT INC COM | COM | 437076102 | 2,589 | 63,950 | SH | SOLE |
| HONEYWELL INTL INC COM | COM | 438516106 | 948 | 25,457 | SH | SOLE |
| HOSPIRA INC | COM | 441060100 | 203 | 4,754 | SH | SOLE |
| HUMANA INC COM | COM | 444859102 | 261 | 4,800 | SH | SOLE |
| IBM CORP COM | COM | 459200101 | 3,947 | 48,018 | SH | SOLE |
| IKANOS COMMUNICATIONS | COM | 45173E105 | 7,334 | 497,539 | SH | DEFINED |

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|--------------------------------|-----|-----------|-------|---------|----|---------|
| ILLINOIS TOOL WKS INC COM | COM | 452308109 | 713 | 8,100 | SH | SOLE |
| INGERSOLL-RAND COMPANY LTD | COM | G47766101 | 404 | 10,000 | SH | SOLE |
| INTERNATIONAL GAME TECHNOLOGY | COM | 459902102 | 314 | 10,200 | SH | SOLE |
| INTERNATIONAL PAPER CO COM | COM | 460146103 | 491 | 14,616 | SH | SOLE |
| INTERPUBLIC GROUP COS INC COM | COM | 460690100 | 122 | 12,600 | SH | SOLE |
| INTUIT COM | COM | 461202103 | 293 | 5,500 | SH | SOLE |
| ITT INDS INC IND COM | COM | 450911102 | 278 | 2,700 | SH | SOLE |
| JABIL CIRCUIT INC COM | COM | 466313103 | 204 | 5,500 | SH | SOLE |
| JC PENNEY CO INC COM | COM | 708160106 | 435 | 7,828 | SH | SOLE |
| JDS UNIPHASE CORP COM | COM | 46612J101 | 116 | 49,100 | SH | SOLE |
| JEFFERSON PILOT CORP COM | COM | 475070108 | 229 | 4,025 | SH | SOLE |
| JOHNSON & JOHNSON COM | COM | 478160104 | 5,323 | 88,566 | SH | SOLE |
| JOHNSON CTLS INC COM | COM | 478366107 | 416 | 5,700 | SH | SOLE |
| JPMORGAN CHASE & CO COM | COM | 46625H100 | 4,161 | 104,844 | SH | SOLE |
| KELLOGG CO COM | COM | 487836108 | 449 | 10,380 | SH | SOLE |
| KERR MCGEE CORP | COM | 492386107 | 311 | 3,428 | SH | SOLE |
| KEYCORP NEW COM | COM | 493267108 | 401 | 12,184 | SH | SOLE |
| KIMBERLY CLARK CORP COM | COM | 494368103 | 853 | 14,300 | SH | SOLE |
| KINDER MORGAN INC KANS COM | COM | 49455P101 | 294 | 3,200 | SH | SOLE |
| KLA TENCOR CORP | COM | 482480100 | 291 | 5,900 | SH | SOLE |
| KOHL'S CORP COM | COM | 500255104 | 471 | 9,700 | SH | SOLE |
| KROGER CO COM | COM | 501044101 | 411 | 21,750 | SH | SOLE |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 260 | 3,500 | SH | SOLE |
| LABORATORY CORP AMER HLDGS | COM | 50540R409 | 215 | 4,000 | SH | SOLE |
| LEHMAN BROS HLDGS INC COM | COM | 524908100 | 1,051 | 8,200 | SH | SOLE |
| LILLY ELI & CO COM | COM | 532457108 | 1,910 | 33,750 | SH | SOLE |
| LIMITED BRANDS INC | COM | 532716107 | 253 | 11,306 | SH | SOLE |
| LINCOLN NATL CORP IND COM | COM | 534187109 | 276 | 5,200 | SH | SOLE |
| LINEAR TECHNOLOGY CORP COM | COM | 535678106 | 328 | 9,100 | SH | SOLE |
| LOCKHEED MARTIN CORP COM | COM | 539830109 | 766 | 12,044 | SH | SOLE |
| LOEWS CORP COM | COM | 540424108 | 455 | 4,800 | SH | SOLE |
| LOWES COS INC COM | COM | 548661107 | 1,533 | 23,000 | SH | SOLE |
| LSI LOGIC CORP COM | COM | 502161102 | 93 | 11,600 | SH | SOLE |
| LUCENT TECHNOLOGIES INC COM | COM | 549463107 | 351 | 132,011 | SH | SOLE |
| M & T BK CORP COM | COM | 55261F104 | 316 | 2,900 | SH | SOLE |
| MARATHON OIL CORP | COM | 565849106 | 663 | 10,872 | SH | SOLE |
| MARRIOTT INTL INC NEW CL A | COM | 571903202 | 395 | 5,900 | SH | SOLE |
| MARSH & MCLENNAN COS INC COM | COM | 571748102 | 504 | 15,858 | SH | SOLE |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 271 | 6,300 | SH | SOLE |
| MASCO CORP COM | COM | 574599106 | 389 | 12,900 | SH | SOLE |
| MATRIXONE INC | COM | 57685P304 | 77 | 15,405 | SH | SOLE |
| MATRIXONE INC | COM | 57685P304 | 11 | 2,300 | SH | DEFINED |
| MATTEL INC COM | COM | 577081102 | 194 | 12,275 | SH | SOLE |
| MAXIM INTEGRATED PRODS INC COM | COM | 57772K101 | 355 | 9,800 | SH | SOLE |
| MBIA INC COM | COM | 55262C100 | 241 | 4,000 | SH | SOLE |
| MBNA CORP COM | COM | 060505104 | 1,026 | 37,780 | SH | SOLE |
| MCDONALDS CORP COM | COM | 580135101 | 1,275 | 37,804 | SH | SOLE |
| MCGRAW HILL COS INC COM | COM | 580645109 | 578 | 11,200 | SH | SOLE |
| MCKESSON CORP COM | COM | 58155Q103 | 455 | 8,813 | SH | SOLE |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 504 | 9,030 | SH | SOLE |
| MEDIMMUNE INC COM | COM | 584699102 | 259 | 7,400 | SH | SOLE |
| MEDTRONIC INC COM | COM | 585055106 | 2,076 | 36,062 | SH | SOLE |
| MELLON FINL CORP COM | COM | 58551A108 | 433 | 12,650 | SH | SOLE |
| MERCK & CO INC COM | COM | 589331107 | 2,087 | 65,616 | SH | SOLE |
| MERRILL LYNCH & CO INC | COM | 590188108 | 1,904 | 28,118 | SH | SOLE |
| METLIFE INC COM | COM | 59156R108 | 1,068 | 21,800 | SH | SOLE |
| MICRON TECHNOLOGY INC COM | COM | 595112103 | 244 | 18,300 | SH | SOLE |
| MICROSOFT CORP COM | COM | 594918104 | 7,828 | 299,350 | SH | SOLE |

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|--------------------------------|-----|-----------|-------|---------|----|------|
| MONSANTO CO NEW COM | COM | 61166W101 | 623 | 8,033 | SH | SOLE |
| MOODYS CORP COM | COM | 615369105 | 504 | 8,200 | SH | SOLE |
| MORGAN STANLEY | COM | 617446448 | 1,853 | 32,656 | SH | SOLE |
| MOTOROLA INC COM | COM | 620076109 | 1,651 | 73,098 | SH | SOLE |
| MURPHY OIL CORP COM | COM | 626717102 | 265 | 4,900 | SH | SOLE |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 333 | 4,400 | SH | SOLE |
| NATIONAL CITY CORP COM | COM | 635405103 | 594 | 17,700 | SH | SOLE |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 320 | 5,100 | SH | SOLE |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 270 | 10,400 | SH | SOLE |
| NETWORK APPLIANCE INC COM | COM | 64120L104 | 294 | 10,900 | SH | SOLE |
| NEWMONT MINING CORP HOLDING CO | COM | 651639106 | 708 | 13,262 | SH | SOLE |
| NEWS CORPORATION CL A | COM | 65248E104 | 1,336 | 85,900 | SH | SOLE |
| NIKE INC CL B COM | COM | 654106103 | 590 | 6,800 | SH | SOLE |
| NOBLE CORP | COM | G65422100 | 282 | 4,000 | SH | SOLE |
| NORDSTROM INC WASH COM | COM | 655664100 | 273 | 7,300 | SH | SOLE |
| NORFOLK SOUTHN CORP COM | COM | 655844108 | 540 | 12,050 | SH | SOLE |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 389 | 14,225 | SH | SOLE |
| NORTHERN TR CORP COM | COM | 665859104 | 316 | 6,100 | SH | SOLE |
| NORTHROP GRUMMAN CORP COM | COM | 666807102 | 641 | 10,658 | SH | SOLE |
| NOVELL INC | COM | 670006105 | 101 | 11,394 | SH | SOLE |
| NUCOR CORP | COM | 670346105 | 320 | 4,800 | SH | SOLE |
| OCCIDENTAL PETE CORP COM | COM | 674599105 | 951 | 11,900 | SH | SOLE |
| OFFICE DEPOT INC COM | COM | 676220106 | 295 | 9,400 | SH | SOLE |
| OMNICOM GROUP INC | COM | 681919106 | 468 | 5,500 | SH | SOLE |
| ORACLE CORPORATION COM | COM | 68389X105 | 1,608 | 131,734 | SH | SOLE |
| PACCAR INC | COM | 693718108 | 358 | 5,175 | SH | SOLE |
| PARKER HANNIFIN CORP COM | COM | 701094104 | 234 | 3,550 | SH | SOLE |
| PAYCHEX INC COM | COM | 704326107 | 403 | 10,575 | SH | SOLE |
| PEPSICO INC COM | COM | 713448108 | 2,948 | 49,900 | SH | SOLE |
| PFIZER INC | COM | 717081103 | 5,167 | 221,564 | SH | SOLE |
| PG&E CORP COM | COM | 69331C108 | 408 | 10,996 | SH | SOLE |
| PHELPS DODGE CORP COM | COM | 717265102 | 409 | 2,843 | SH | SOLE |
| PITNEY BOWES INC COM | COM | 724479100 | 292 | 6,900 | SH | SOLE |
| PNC FINANCIAL SERVICES GROUP | COM | 693475105 | 519 | 8,400 | SH | SOLE |
| PPG INDS INC COM | COM | 693506107 | 294 | 5,070 | SH | SOLE |
| PPL CORP COM | COM | 69351T106 | 332 | 11,300 | SH | SOLE |
| PRAXAIR INC COM | COM | 74005P104 | 512 | 9,662 | SH | SOLE |
| PRICE T ROWE GROUP INC COM | COM | 74144T108 | 267 | 3,700 | SH | SOLE |
| PRINCIPAL FINANCIAL GROUP INC | COM | 74251V102 | 417 | 8,800 | SH | SOLE |
| PROCTER & GAMBLE CO COM | COM | 742718109 | 5,945 | 102,706 | SH | SOLE |
| PROGRESS ENERGY INC COM | COM | 743263105 | 325 | 7,400 | SH | SOLE |
| PROGRESSIVE CORP OHIO COM | COM | 743315103 | 689 | 5,900 | SH | SOLE |
| PROLOGIS INT | COM | 743410102 | 262 | 5,600 | SH | SOLE |
| PRUDENTIAL FINL INC | COM | 744320102 | 1,136 | 15,525 | SH | SOLE |
| PUBLIC STORAGE INC COM | COM | 74460D109 | 210 | 3,100 | SH | SOLE |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 461 | 7,094 | SH | SOLE |
| PULTE HOMES INC COM | COM | 745867101 | 279 | 7,100 | SH | SOLE |
| QUALCOMM INC | COM | 747525103 | 2,098 | 48,700 | SH | SOLE |
| QUEST DIAGNOSTICS INC COM | COM | 74834L100 | 278 | 5,400 | SH | SOLE |
| QWEST COMMUNICATIONS INTL INC | COM | 749121109 | 281 | 49,798 | SH | SOLE |
| RAYTHEON CO COM NEW | COM | 755111507 | 542 | 13,500 | SH | SOLE |
| REGIONS FINL CORP NEW | COM | 7591EP100 | 473 | 13,848 | SH | SOLE |
| REYNOLDS AMERN INC | COM | 761713106 | 334 | 3,500 | SH | SOLE |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 308 | 5,200 | SH | SOLE |
| ROCKWELL COLLINS INC COM | COM | 774341101 | 246 | 5,300 | SH | SOLE |
| ROHM & HAAS CO COM | COM | 775371107 | 280 | 5,792 | SH | SOLE |

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|--------------------------------|---------|-----------|-------|---------|----|------|
| SAFECO CORP COM | COM | 786429100 | 215 | 3,800 | SH | SOLE |
| SAFEWAY INC NEW COM | COM | 786514208 | 317 | 13,400 | SH | SOLE |
| SANMINA-SCI CORP | COM | 800907107 | 67 | 15,650 | SH | SOLE |
| SARA LEE CORP | COM | 803111103 | 443 | 23,450 | SH | SOLE |
| SCHERING PLOUGH CORP COM | COM | 806605101 | 916 | 43,950 | SH | SOLE |
| SCHLUMBERGER LTD COM | COM | 806857108 | 1,710 | 17,600 | SH | SOLE |
| SCHWAB CHARLES CORP NEW COM | COM | 808513105 | 497 | 33,900 | SH | SOLE |
| SEARS HLDGS CORP | COM | 812350106 | 349 | 3,019 | SH | SOLE |
| SEMPRA ENERGY COM | COM | 816851109 | 343 | 7,660 | SH | SOLE |
| SIEBEL SYS INC | COM | 826170102 | 163 | 15,400 | SH | SOLE |
| SIMON PPTY GROUP INC NEW COM | COM | 828806109 | 498 | 6,500 | SH | SOLE |
| SLM CORP | COM | 78442P106 | 689 | 12,500 | SH | SOLE |
| SOLECTRON CORP | COM | 834182107 | 106 | 29,000 | SH | SOLE |
| SOUTHERN CO COM | COM | 842587107 | 765 | 22,150 | SH | SOLE |
| SOUTHWEST AIRLS CO COM | COM | 844741108 | 361 | 21,975 | SH | SOLE |
| SOVEREIGN BANCORP INC COM | COM | 845905108 | 236 | 10,900 | SH | SOLE |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 2,032 | 86,984 | SH | SOLE |
| ST JUDE MED INC COM | COM | 790849103 | 543 | 10,824 | SH | SOLE |
| ST PAUL TRAVELERS COS INC | COM | 792860108 | 895 | 20,040 | SH | SOLE |
| STAPLES INC COM | COM | 855030102 | 499 | 21,975 | SH | SOLE |
| STARBUCKS CORP COM | COM | 855244109 | 696 | 23,200 | SH | SOLE |
| STARWOOD HOTELS & RESORTS WRLD | PAIRED | 85590A203 | 409 | 6,400 | SH | SOLE |
| | CTF | | | | | |
| STATE STREET CORP | COM | 857477103 | 549 | 9,900 | SH | SOLE |
| STRYKER CORP | COM | 863667101 | 498 | 11,200 | SH | SOLE |
| SUN MICROSYSTEMS INC COM | COM | 866810104 | 425 | 101,514 | SH | SOLE |
| SUNOCO INC COM | COM | 86764P109 | 321 | 4,100 | SH | SOLE |
| SUNTRUST BKS INC | COM | 867914103 | 735 | 10,100 | SH | SOLE |
| SYMANTEC CORP COM | COM | 871503108 | 621 | 35,481 | SH | SOLE |
| | | | | | | |
| SYNOVUS FINL CORP | COM | 87161C105 | 250 | 9,250 | SH | SOLE |
| SYSCO CORP COM | COM | 871829107 | 587 | 18,900 | SH | SOLE |
| TARGET CORP COM | COM | 87612E106 | 1,448 | 26,350 | SH | SOLE |
| TELLABS INC COM | COM | 879664100 | 146 | 13,400 | SH | SOLE |
| TENET HEALTHCARE CORP COM | COM | 880336100 | 107 | 13,974 | SH | SOLE |
| TEXAS INSTRS INC COM | COM | 882508104 | 1,587 | 49,500 | SH | SOLE |
| TEXTRON INC COM | COM | 883203101 | 308 | 4,000 | SH | SOLE |
| TIME WARNER INC | COM | 887317105 | 2,435 | 139,595 | SH | SOLE |
| TJX COS INC NEW COM | COM | 872540109 | 325 | 14,000 | SH | SOLE |
| TRANSOCEAN INC | COM | G90078109 | 676 | 9,704 | SH | SOLE |
| TRIBUNE CO NEW COM | COM | 896047107 | 270 | 8,926 | SH | SOLE |
| TXU CORP | COM | 873168108 | 713 | 14,204 | SH | SOLE |
| TYCO INTL LTD NEW COM | COM | 902124106 | 1,737 | 60,180 | SH | SOLE |
| UNION PAC CORP COM | COM | 907818108 | 628 | 7,800 | SH | SOLE |
| UNISYS CORP | COM | 909214108 | 59 | 10,100 | SH | SOLE |
| UNITED HEALTH GROUP INC COM | COM | 91324P102 | 2,343 | 37,704 | SH | SOLE |
| UNITED PARCEL SVC INC | CL B | 911312106 | 2,491 | 33,150 | SH | SOLE |
| UNITED TECHNOLOGIES CORP COM | COM | 913017109 | 1,705 | 30,500 | SH | SOLE |
| UNIVISION COMMUNICATIONS INC | COM | 914906102 | 256 | 8,700 | SH | SOLE |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 202 | 8,885 | SH | SOLE |
| US BANCORP DEL COM NEW | COM | 902973304 | 1,633 | 54,647 | SH | SOLE |
| UST INC COM | COM | 902911106 | 203 | 4,974 | SH | SOLE |
| VALERO ENERGY CORP COM NEW | COM | 91913Y100 | 929 | 18,000 | SH | SOLE |
| VERIZON COMMUNICATIONS COM | COM | 92343V104 | 2,482 | 82,398 | SH | SOLE |
| VIACOM INC CL B COM | COM | 925524308 | 1,566 | 48,027 | SH | SOLE |
| VORNADO RLTY TR COM | COM | 929042109 | 292 | 3,500 | SH | SOLE |
| VULCAN MATLS CO COM | COM | 929160109 | 203 | 3,000 | SH | SOLE |
| WACHOVIA CORP NEW COM | COM | 929903102 | 2,485 | 47,013 | SH | SOLE |
| WAL MART STORES INC COM | COM | 931142103 | 4,664 | 99,652 | SH | SOLE |
| WALGREEN CO | COM | 931422109 | 1,348 | 30,450 | SH | SOLE |

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|-------------------------------|-----|-----------|-------|--------|----|------|
| WASHINGTON MUTUAL INC COM | COM | 939322103 | 1,292 | 29,697 | SH | SOLE |
| WASTE MGMT INC DEL COM | COM | 94106L109 | 515 | 16,963 | SH | SOLE |
| WEATHERFORD INTERNATIONAL LTD | COM | G95089101 | 355 | 9,800 | SH | SOLE |
| WELLPOINT INC | COM | 94973V107 | 1,460 | 18,300 | SH | SOLE |
| WELLS FARGO & CO NEW COM | COM | 949746101 | 3,159 | 50,274 | SH | SOLE |
| WEYERHAEUSER CO COM | COM | 962166104 | 485 | 7,317 | SH | SOLE |
| WILLIAMS COS INC COM | COM | 969457100 | 394 | 17,000 | SH | SOLE |
| | | | | | | |
| WRIGLEY WM JR CO COM | COM | 982526105 | 386 | 5,800 | SH | SOLE |
| WYETH | COM | 983024100 | 1,839 | 39,926 | SH | SOLE |
| XCEL ENERGY INC | COM | 98389B100 | 220 | 11,935 | SH | SOLE |
| XEROX CORP COM | COM | 984121103 | 418 | 28,500 | SH | SOLE |
| XILINX INC COM | COM | 983919101 | 265 | 10,500 | SH | SOLE |
| XL CAP LTD | COM | G98255105 | 283 | 4,200 | SH | SOLE |
| XTO ENERGY INC COM | COM | 98385X106 | 473 | 10,766 | SH | SOLE |
| YAHOO INC | COM | 984332106 | 1,532 | 39,100 | SH | SOLE |
| YUM BRANDS INC | COM | 988498101 | 402 | 8,584 | SH | SOLE |
| ZIMMER HLDGS INC COM | COM | 98956P102 | 498 | 7,389 | SH | SOLE |
| ZIONS BANCORP | COM | 989701107 | 204 | 2,700 | SH | SOLE |