

Edgar Filing: INTEL CORP - Form 13F-HR

INTEL CORP
Form 13F-HR
February 13, 2007

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, 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
February 12, 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).)

Edgar Filing: INTEL CORP - Form 13F-HR

Form 13F SUMMARY PAGE

REPORTING MANAGER: INTEL CORPORATION

Report Summary:

Number of Other Included Managers: 1

Form 13F Information Table Entry Total: 397

Form 13F Information Table Value Total: \$439,017,000

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	2,026	26,000	SH SOLE	
ABBOTT LABS	COM	002824100	2,579	52,944	SH SOLE	
ACE LTD	COM	G0070K103	672	11,100	SH SOLE	
ADOBE SYS INC	COM	00724F101	851	20,700	SH SOLE	
ADVANCED MICRO DEVICES INC	COM	007903107	337	16,550	SH SOLE	
AES CORP	COM	00130H105	497	22,550	SH SOLE	
AETNA INC	COM	00817Y108	844	19,556	SH SOLE	
AFLAC INC	COM	001055102	789	17,150	SH SOLE	
AGILENT TECHNOLOGIES INC	COM	00846U101	515	14,778	SH SOLE	
AIR PRODS & CHEMS INC	COM	009158106	541	7,700	SH SOLE	
ALCATEL-LUCENT	SPONSORED ADR	013904305	427	30,043	SH SOLE	
ALCOA INC	COM	013817101	902	30,052	SH SOLE	
ALLEGHENY ENERGY INC	COM	017361106	257	5,600	SH SOLE	
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	269	2,966	SH SOLE	
ALLERGAN INC	COM	018490102	623	5,200	SH SOLE	
ALLSTATE CORP	COM	020002101	1444	22,180	SH SOLE	
ALLTEL CORP	COM	020039103	810	13,400	SH SOLE	
ALTERA CORP	COM	021441100	244	12,400	SH SOLE	

Edgar Filing: INTEL CORP - Form 13F-HR

ALTRIA GROUP INC	COM	02209S103	6,166	71,849	SH SOLE
AMAZON.COM INC	COM	023135106	418	10,600	SH SOLE
AMBAC FINANCIAL GROUP INC	COM	023139108	321	3,600	SH SOLE
AMEREN CORP	COM	023608102	376	7,000	SH SOLE
AMERICAN ELEC PWR INC	COM	025537101	578	13,582	SH SOLE
AMERICAN EXPRESS CO	COM	025816109	2,588	42,650	SH SOLE
AMERICAN INTL GROUP INC	COM	026874107	6,402	89,343	SH SOLE
AMERICAN STD COS INC	COM	029712106	280	6,100	SH SOLE
AMERIPRISE FINL INC	COM	03076C106	473	8,670	SH SOLE
AMERISOURCEBERGEN CORP	COM	03073E105	324	7,200	SH SOLE
AMGEN INC	COM	031162100	2,748	40,235	SH SOLE
ANADARKO PETE CORP	COM	032511107	687	15,786	SH SOLE
ANALOG DEVICES INC	COM	032654105	414	12,600	SH SOLE
ANHEUSER BUSCH COS INC	COM	035229103	1,314	26,700	SH SOLE
AON CORP	COM	037389103	391	11,056	SH SOLE
APACHE CORP	COM	037411105	757	11,388	SH SOLE
APPLE INC	COM	037833100	2,486	29,300	SH SOLE
APPLERA CORP	COM	AP 038020103	231	6,300	SH SOLE
	BIO GRP				
APPLIED MATLS INC	COM	038222105	1,007	54,600	SH SOLE
APPLIED MICRO CIRCUITS CORP CD	COM	03822W109	36	10,100	SH SOLE
ARCHER DANIELS MIDLAND CO	COM	039483102	718	22,467	SH SOLE
ARCHSTONE SMITH TR	COM	039583109	425	7,300	SH SOLE
AT & T INC	COM	00206R102	4,777	133,610	SH SOLE
AUTODESK INC	COM	052769106	320	7,900	SH SOLE
AUTOMATIC DATA PROCESSING INC	COM	053015103	985	20,002	SH SOLE
AUTOZONE INC	COM	053332102	220	1,900	SH SOLE
AVAYA INC	COM	053499109	200	14,321	SH SOLE
AVERY DENNISON CORP	COM	053611109	258	3,800	SH SOLE
AVOCENT CORP	COM	053893103	10,709	316,369	SH SOLE
AVOCENT CORP	COM	053893103	0	12	SH DEFINED
AVON PRODS INC	COM	054303102	513	15,528	SH SOLE
BAKER HUGHES INC	COM	057224107	878	11,760	SH SOLE
BANK NEW YORK INC	COM	064057102	1,045	26,540	SH SOLE
BANK OF AMERICA CORP	COM	060505104	8,539	159,938	SH SOLE
BARD C R INC	COM	067383109	299	3,600	SH SOLE
BAXTER INTL INC	COM	071813109	1,036	22,340	SH SOLE
BB&T CORP	COM	054937107	808	18,400	SH SOLE
BEAR STEARNS COS INC	COM	073902108	663	4,074	SH SOLE
BECTON DICKINSON & CO	COM	075887109	596	8,500	SH SOLE
BED BATH & BEYOND INC	COM	075896100	370	9,700	SH SOLE
BELLSOUTH CORP	COM	079860102	2,915	61,882	SH SOLE
BEST BUY INC	COM	086516101	691	14,050	SH SOLE
BIOGEN IDEC INC	COM	09062X103	584	11,875	SH SOLE
BIOMET INC	COM	090613100	353	8,550	SH SOLE
BJ SVCS CO	COM	055482103	328	11,200	SH SOLE
BLACK & DECKER CORP	COM	091797100	216	2,700	SH SOLE
BLOCK H & R INC	COM	093671105	260	11,300	SH SOLE
BMC SOFTWARE INC	COM	055921100	235	7,300	SH SOLE
BOEING CO	COM	097023105	2,444	27,515	SH SOLE
BOSTON PPTYS INC	COM	101121101	347	3,100	SH SOLE
BOSTON SCIENTIFIC CORP	COM	101137107	681	39,650	SH SOLE
BRISTOL MYERS SQUIBB CO	COM	110122108	1,775	67,446	SH SOLE
BROADCOM CORP	COM	111320107	489	15,150	SH SOLE
BURLINGTON NORTH SANTA FE CORP	COM	12189T104	950	12,867	SH SOLE
CA INC	COM	12673P105	356	15,699	SH SOLE
CAMPBELL SOUP CO	COM	134429109	245	6,300	SH SOLE
CAPITAL ONE FINL CORP	COM	14040H105	820	10,679	SH SOLE

Edgar Filing: INTEL CORP - Form 13F-HR

CARDINAL HEALTH INC	COM	14149Y108	937	14,550	SH SOLE
CAREMARK RX INC	COM	141705103	879	15,400	SH SOLE
CARNIVAL CORP	PAIRED	143658300	731	14,900	SH SOLE
	CTF				
CATERPILLAR INC	COM	149123101	1,415	23,080	SH SOLE
CBS CORP NEW	CL B	124857202	830	26,613	SH SOLE
CENTERPOINT ENERGY INC	COM	15189T107	178	10,723	SH SOLE
CENTEX CORP	COM	152312104	236	4,200	SH SOLE
CHESAPEAKE ENERGY CORP	COM	165167107	375	12,900	SH SOLE
CHEVRON CORPORATION	COM	166764100	5,634	76,616	SH SOLE
CHUBB CORP	COM	171232101	730	13,800	SH SOLE
CIGNA CORP	COM	125509109	553	4,200	SH SOLE
CINCINNATI FINL CORP	COM	172062101	271	5,982	SH SOLE
CISCO SYS INC	COM	17275R102	5,781	211,518	SH SOLE
CIT GROUP INC	COM	125581108	385	6,900	SH SOLE
CITIGROUP INC	COM	172967101	9,569	171,793	SH SOLE
CITIZENS COMMUNICATIONS CO	COM	17453B101	162	11,300	SH SOLE
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	633	17,800	SH SOLE
CLOROX CO	COM	189054109	334	5,200	SH SOLE
COACH INC	COM	189754104	567	13,200	SH SOLE
COCA COLA CO	COM	191216100	3,421	70,908	SH SOLE
COCA COLA ENTERPRISES INC	COM	191219104	212	10,400	SH SOLE
COLGATE PALMOLIVE CO	COM	194162103	1,155	17,700	SH SOLE
COMCAST CORP	COM	20030N101	3,115	73,599	SH SOLE
COMERICA INC	COM	200340107	329	5,600	SH SOLE
COMPASS BANCSHARES INC	COM	20449H109	256	4,300	SH SOLE
COMPUTER SCIENCES CORP	COM	205363104	342	6,400	SH SOLE
COMPUWARE CORP	COM	205638109	110	13,200	SH SOLE
CONAGRA FOODS INC	COM	205887102	483	17,900	SH SOLE
CONOCOPHILLIPS	COM	20825C104	4,088	56,819	SH SOLE
CONSOLIDATED EDISON INC	COM	209115104	409	8,500	SH SOLE
CONSTELLATION ENGY GRP INC	COM	210371100	420	6,100	SH SOLE
COOPER INDUSTRIES LTD	COM	G24182100	289	3,200	SH SOLE
CORNING INC	COM	219350105	996	53,250	SH SOLE
COSTCO WHSL CORP	COM	22160K105	862	16,300	SH SOLE
COUNTRYWIDE FINANCIAL CORP	COM	222372104	883	20,798	SH SOLE
COVENTRY HEALTH CARE INC	COM	222862104	275	5,500	SH SOLE
CSX CORP	COM	126408103	523	15,200	SH SOLE
CVS CORP	COM	126650100	869	28,100	SH SOLE
D R HORTON INC	COM	23331A109	249	9,400	SH SOLE
DANAHER CORP	COM	235851102	594	8,200	SH SOLE
DEERE & CO	COM	244199105	780	8,200	SH SOLE
DELL INC	COM	24702R101	2,034	81,050	SH SOLE
DEVON ENERGY CORP	COM	25179M103	1,020	15,200	SH SOLE
DISNEY WALT CO	COM	254687106	2,273	66,312	SH SOLE
DOLLAR GEN CORP	COM	256669102	175	10,918	SH SOLE
DOMINION RES INC VA	COM	25746U109	1,005	11,984	SH SOLE
DONNELLEY R R & SONS CO	COM	257867101	263	7,400	SH SOLE
DOVER CORP	COM	260003108	343	7,000	SH SOLE
DOW CHEM CO	COM	260543103	1,328	33,293	SH SOLE
DTE ENERGY CO	COM	233331107	295	6,100	SH SOLE
DU PONT E I DE NEMOURS & CO	COM	263534109	1,542	31,650	SH SOLE
DUKE ENERGY CORP	COM	26441C105	1,417	42,662	SH SOLE
DYNEGY INC	COM	26816Q101	76	10,430	SH SOLE
E TRADE FINANCIAL CORP	COM	269246104	323	14,400	SH SOLE
EASTMAN KODAK CO	COM	277461109	254	9,850	SH SOLE

Edgar Filing: INTEL CORP - Form 13F-HR

EATON CORP	COM	278058102	383	5,100	SH SOLE
EBAY INC	COM	278642103	1,194	39,700	SH SOLE
ECOLAB INC	COM	278865100	285	6,300	SH SOLE
EDISON INTL	COM	281020107	509	11,200	SH SOLE
EL PASO CORP	COM	28336L109	347	22,714	SH SOLE
ELECTRONIC ARTS	COM	285512109	529	10,500	SH SOLE
ELECTRONIC DATA SYS CORP	COM	285661104	488	17,700	SH SOLE
EMBARQ CORP	COM	29078E105	269	5,109	SH SOLE
EMC CORP MASS	COM	268648102	1,080	81,804	SH SOLE
EMCORE CORP	COM	290846104	164	29,611	SH DEFINED
EMERSON ELEC CO	COM	291011104	1,248	28,300	SH SOLE
ENTERGY CORP	COM	29364G103	665	7,200	SH SOLE
EOG RES INC	COM	26875P101	525	8,400	SH SOLE
EQUITY OFFICE PPTYS TR	COM	294741103	617	12,800	SH SOLE
EQUITY RESIDENTIAL	SH	BEN 29476L107	505	9,950	SH SOLE
	INT				
EXELON CORP	COM	30161N101	1,423	23,000	SH SOLE
EXPRESS SCRIPTS INC	COM	302182100	358	5,000	SH SOLE
EXXON MOBIL CORP	COM	30231G102	16,094	210,025	SH SOLE
FANNIE MAE	COM	313586109	1,981	33,350	SH SOLE
FEDERATED DEPT STORES INC	COM	31410H101	714	18,738	SH SOLE
FEDEX CORP	COM	31428X106	1,141	10,500	SH SOLE
FIFTH THIRD BANCORP	COM	316773100	781	19,092	SH SOLE
FIRST DATA CORP	COM	319963104	674	26,429	SH SOLE
FIRSTENERGY CORP	COM	337932107	687	11,400	SH SOLE
FISERV INC	COM	337738108	335	6,400	SH SOLE
FLUOR CORP	COM	343412102	245	3,000	SH SOLE
FORD MTR CO DEL	COM	PAR 345370860	482	64,215	SH SOLE
	\$0.01				
FOREST LABS INC	COM	345838106	567	11,200	SH SOLE
FORTUNE BRANDS INC	COM	349631101	434	5,086	SH SOLE
FPL GROUP INC	COM	302571104	756	13,900	SH SOLE
FRANKLIN RES INC	COM	354613101	584	5,300	SH SOLE
FREDDIE MAC CORP	COM	313400301	1,615	23,782	SH SOLE
FREEMPORT MCMORAN COPPER B	COM	35671D857	354	6,361	SH SOLE
GANNETT INC	COM	364730101	496	8,200	SH SOLE
GAP INC	COM	364760108	385	19,725	SH SOLE
GENERAL DYNAMICS CORP	COM	369550108	1,026	13,800	SH SOLE
GENERAL ELEC CO	COM	369604103	13,343	358,584	SH SOLE
GENERAL MLS INC	COM	370334104	708	12,300	SH SOLE
GENERAL MTRS CORP	COM	370442105	598	19,474	SH SOLE
GENUINE PARTS CO	COM	372460105	282	5,950	SH SOLE
GENWORTH FINL INC	COM	37247D106	445	13,000	SH SOLE
GENZYME CORP	COM	372917104	548	8,900	SH SOLE
GILEAD SCIENCES INC	COM	375558103	1,032	15,900	SH SOLE
GOLDMAN SACHS GROUP INC	COM	38141G104	2,990	15,000	SH SOLE
GOOGLE INC	COM	38259P508	3,223	7,000	SH SOLE
HALLIBURTON CO	COM	406216101	1,105	35,600	SH SOLE
HARLEY DAVIDSON INC	COM	412822108	662	9,400	SH SOLE
HARMAN INTL INDS INC	COM	413086109	230	2,300	SH SOLE
HARRAHS ENTMT INC	COM	413619107	521	6,300	SH SOLE
HARTFORD FINL SVCS GROUP INC	COM	416515104	970	10,400	SH SOLE
HEINZ H J CO	COM	423074103	518	11,500	SH SOLE
HERSHEY COMPANY	COM	427866108	309	6,200	SH SOLE
HESS CORP	COM	42809H107	416	8,400	SH SOLE
HEWLETT PACKARD CO	COM	428236103	4,013	97,416	SH SOLE
HILTON HOTELS CORP	COM	432848109	394	11,300	SH SOLE
HOME DEPOT INC	COM	437076102	2,938	73,150	SH SOLE

Edgar Filing: INTEL CORP - Form 13F-HR

HONEYWELL INTL INC	COM	438516106	1,292	28,557	SH SOLE
HUMANA INC	COM	444859102	310	5,600	SH SOLE
HUNTINGTON BANCSHARES INC	COM	446150104	203	8,546	SH SOLE
IBM CORP	COM	459200101	5,238	53,918	SH SOLE
ILLINOIS TOOL WKS INC	COM	452308109	656	14,200	SH SOLE
INGERSOLL-RAND COMPANY LTD	COM	G4776G101	442	11,300	SH SOLE
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	536	11,600	SH SOLE
INTERNATIONAL PAPER CO	COM	460146103	577	16,916	SH SOLE
INTERPUBLIC GROUP COS INC	COM	460690100	182	14,844	SH SOLE
INTUIT	COM	461202103	372	12,200	SH SOLE
ITT CORP	COM	450911102	364	6,400	SH SOLE
JC PENNEY CO INC	COM	708160106	621	8,028	SH SOLE
JOHNSON & JOHNSON	COM	478160104	6,765	102,466	SH SOLE
JOHNSON CTLS INC	COM	478366107	576	6,700	SH SOLE
JPMORGAN CHASE & CO	COM	46625H100	5,798	120,044	SH SOLE
KELLOGG CO	COM	487836108	435	8,680	SH SOLE
KEYCORP	COM	493267108	532	13,984	SH SOLE
KEYSPAN CORP	COM	49337W100	247	6,000	SH SOLE
KIMBERLY CLARK CORP	COM	494368103	1,080	15,900	SH SOLE
KIMCO RLTY CORP	COM	49446R109	328	7,300	SH SOLE
KINDER MORGAN INC	COM	49455P101	381	3,600	SH SOLE
KLA TENCOR CORP	COM	482480100	343	6,900	SH SOLE
KOHL'S CORP	COM	500255104	814	11,900	SH SOLE
KROGER CO	COM	501044101	576	24,950	SH SOLE
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	343	4,200	SH SOLE
LABORATORY CORP AMER HLDGS	COM	50540R409	316	4,300	SH SOLE
LEGG MASON INC	COM	524901105	409	4,300	SH SOLE
LEHMAN BROS HLDGS INC	COM	524908100	1,453	18,600	SH SOLE
LENNAR CORP	COM	526057104	247	4,700	SH SOLE
LEXMARK INTERNATIONAL INC	COM	529771107	271	3,700	SH SOLE
LILLY ELI & CO	COM	532457108	2,029	38,950	SH SOLE
LIMITED BRANDS INC	COM	532716107	347	12,006	SH SOLE
LINCOLN NATL CORP IND	COM	534187109	651	9,800	SH SOLE
LINEAR TECHNOLOGY CORP	COM	535678106	318	10,500	SH SOLE
LOCKHEED MARTIN CORP	COM	539830109	1,137	12,344	SH SOLE
LOEWS CORP	COM	540424108	585	14,100	SH SOLE
LOWES COS INC	COM	548661107	1,676	53,800	SH SOLE
LSI LOGIC CORP	COM	502161102	122	13,500	SH SOLE
M & T BK CORP	COM	55261F104	330	2,700	SH SOLE
MARATHON OIL CORP	COM	565849106	1,172	12,672	SH SOLE
MARRIOTT INTL INC	COM	571903202	534	11,200	SH SOLE
MARSH & MCLENNAN COS INC	COM	571748102	578	18,858	SH SOLE
MARSHALL & ILSLEY CORP	COM	571834100	366	7,600	SH SOLE
MASCO CORP	COM	574599106	427	14,300	SH SOLE
MATTEL INC	COM	577081102	303	13,375	SH SOLE
MAXIM INTEGRATED PRODS INC	COM	57772K101	337	11,000	SH SOLE
MBIA INC	COM	55262C100	336	4,600	SH SOLE
MCDONALDS CORP	COM	580135101	1,920	43,304	SH SOLE
MCGRAW HILL COS INC	COM	580645109	857	12,600	SH SOLE
MCKESSON CORP	COM	58155Q103	533	10,513	SH SOLE
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	557	10,430	SH SOLE
MEDIMMUNE INC	COM	584699102	285	8,800	SH SOLE
MEDTRONIC INC	COM	585055106	2,224	41,562	SH SOLE
MELLON FINL CORP	COM	58551A108	601	14,250	SH SOLE
MERCK & CO INC	COM	589331107	3,284	75,316	SH SOLE
MERRILL LYNCH & CO INC	COM	590188108	2,944	31,618	SH SOLE

Edgar Filing: INTEL CORP - Form 13F-HR

METLIFE INC	COM	59156R108	1,540	26,100	SH SOLE
MICRON TECHNOLOGY INC	COM	595112103	324	23,200	SH SOLE
MICROSOFT CORP	COM	594918104	9,127	305,650	SH SOLE
MONSANTO CO	COM	61166W101	970	18,466	SH SOLE
MONSTER WORLDWIDE INC	COM	611742107	205	4,400	SH SOLE
MOODYS CORP	COM	615369105	580	8,400	SH SOLE
MORGAN STANLEY	COM	617446448	3,009	36,956	SH SOLE
MOTOROLA INC	COM	620076109	1,770	86,098	SH SOLE
MURPHY OIL CORP	COM	626717102	290	5,700	SH SOLE
NABORS INDUSTRIES LTD SHS	COM	G6359F103	325	10,900	SH SOLE
NATIONAL CITY CORP	COM	635405103	687	18,800	SH SOLE
NATIONAL OILWELL VARCO INC	COM	637071101	367	6,000	SH SOLE
NATIONAL SEMICONDUCTOR CORP	COM	637640103	263	11,600	SH SOLE
NCR CORP	COM	62886E108	269	6,300	SH SOLE
NETWORK APPLIANCE INC	COM	64120L104	507	12,900	SH SOLE
NEWELL RUBBERMAID INC	COM	651229106	273	9,424	SH SOLE
NEWMONT MINING CORP HOLDING CO	COM	651639106	694	15,362	SH SOLE
NEWS CORPORATION	COM	65248E104	1,774	82,600	SH SOLE
NIKE INC	CL B	654106103	644	6,500	SH SOLE
NISOURCE INC	COM	65473P105	227	9,400	SH SOLE
NOBLE CORP	COM	G65422100	358	4,700	SH SOLE
NORDSTROM INC WASH	COM	655664100	370	7,500	SH SOLE
NORFOLK SOUTHN CORP	COM	655844108	712	14,150	SH SOLE
NORTHERN TR CORP	COM	665859104	388	6,400	SH SOLE
NORTHROP GRUMMAN CORP	COM	666807102	816	12,058	SH SOLE
NOVELL INC	COM	670006105	83	13,394	SH SOLE
NUCOR CORP	COM	670346105	590	10,800	SH SOLE
NVIDIA CORP	COM	67066G104	437	11,800	SH SOLE
OCCIDENTAL PETE CORP	COM	674599105	1,445	29,600	SH SOLE
OFFICE DEPOT INC	COM	676220106	389	10,200	SH SOLE
OMNICOM GROUP INC	COM	681919106	648	6,200	SH SOLE
OPTIUM CORP	COM	68402T107	6,336	253,944	SH DEFINED
ORACLE CORPORATION	COM	68389X105	2,224	129,734	SH SOLE
PACCAR INC	COM	693718108	572	8,812	SH SOLE
PARKER HANNIFIN CORP	COM	701094104	319	4,150	SH SOLE
PAYCHEX INC	COM	704326107	454	11,475	SH SOLE
PEPSICO INC	COM	713448108	3,565	57,000	SH SOLE
PFIZER INC	COM	717081103	6,554	253,064	SH SOLE
PG&E CORP	COM	69331C108	563	11,896	SH SOLE
PHELPS DODGE CORP	COM	717265102	836	6,986	SH SOLE
PITNEY BOWES INC	COM	724479100	360	7,800	SH SOLE
PLUM CREEK TIMBER CO INC	COM	729251108	253	6,350	SH SOLE
PNC FINANCIAL SERVICES GROUP	COM	693475105	748	10,100	SH SOLE
PPG INDS INC	COM	693506107	364	5,670	SH SOLE
PPL CORP	COM	69351T106	470	13,100	SH SOLE
PRAXAIR INC	COM	74005P104	662	11,162	SH SOLE
PRICE T ROWE GROUP INC	COM	74144T108	394	9,000	SH SOLE
PRINCIPAL FINANCIAL GROUP INC	COM	74251V102	564	9,600	SH SOLE
PROCTER & GAMBLE CO	COM	742718109	7,276	113,206	SH SOLE
PROGRESS ENERGY INC	COM	743263105	427	8,700	SH SOLE
PROGRESSIVE CORP OHIO	COM	743315103	659	27,200	SH SOLE
PROLOGIS INT	COM	743410102	510	8,400	SH SOLE
PRUDENTIAL FINL INC	COM	744320102	1,462	17,025	SH SOLE
PUBLIC STORAGE INC	COM	74460D109	273	2,800	SH SOLE
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	570	8,594	SH SOLE
PULTE HOMES INC	COM	745867101	245	7,400	SH SOLE
QUALCOMM INC	COM	747525103	2,154	57,000	SH SOLE
QUEST DIAGNOSTICS INC	COM	74834L100	297	5,600	SH SOLE

Edgar Filing: INTEL CORP - Form 13F-HR

QWEST COMMUNICATIONS INTL INC	COM	749121109	447	53,398	SH SOLE
RAYTHEON CO	COM	755111507	813	15,400	SH SOLE
REALOGY CORP	COM	75605E100	263	8,670	SH SOLE
REGIONS FINL CORP	COM	7591EP100	944	25,237	SH SOLE
REYNOLDS AMERN INC	COM	761713106	380	5,800	SH SOLE
ROBERT HALF INTL INC	COM	770323103	219	5,900	SH SOLE
ROCKWELL AUTOMATION INC	COM	773903109	373	6,100	SH SOLE
ROCKWELL COLLINS INC	COM	774341101	373	5,900	SH SOLE
ROHM & HAAS CO	COM	775371107	255	4,992	SH SOLE
SAFECO CORP	COM	786429100	263	4,200	SH SOLE
SAFEWAY INC	COM	786514208	536	15,500	SH SOLE
SANDISK CORP	COM	80004C101	271	6,300	SH SOLE
SANMINA-SCI CORP	COM	800907107	63	18,350	SH SOLE
SARA LEE CORP	COM	803111103	445	26,150	SH SOLE
SCHERING PLOUGH CORP	COM	806605101	1,204	50,950	SH SOLE
SCHLUMBERGER LTD	COM	806857108	2,571	40,700	SH SOLE
SCHWAB CHARLES CORP	COM	808513105	687	35,500	SH SOLE
SEARS HLDGS CORP	COM	812350106	574	3,419	SH SOLE
SEMPRA ENERGY	COM	816851109	497	8,860	SH SOLE
SHERWIN WILLIAMS CO	COM	824348106	242	3,800	SH SOLE
SIMON PPTY GROUP INC	COM	828806109	638	6,300	SH SOLE
SLM CORP	COM	78442P106	702	14,400	SH SOLE
SOLECTRON CORP	COM	834182107	101	31,500	SH SOLE
SOUTHERN CO	COM	842587107	942	25,550	SH SOLE
SOUTHWEST AIRLS CO	COM	844741108	373	24,375	SH SOLE
SOVEREIGN BANCORP INC	COM	845905108	328	12,915	SH SOLE
SPRINT NEXTEL CORP	COM FON	852061100	1,930	102,184	SH SOLE
ST JUDE MED INC	COM	790849103	462	12,624	SH SOLE
ST PAUL COMPANIES INC	COM	792860108	1,285	23,940	SH SOLE
STAPLES INC	COM	855030102	670	25,075	SH SOLE
STARBUCKS CORP	COM	855244109	932	26,300	SH SOLE
STARWOOD HOTELS & RESORTS	COM	85590A401	463	7,400	SH SOLE
STATE STREET CORP	COM	857477103	776	11,500	SH SOLE
STRYKER CORP	COM	863667101	557	10,100	SH SOLE
SUN MICROSYSTEMS INC	COM	866810104	646	119,114	SH SOLE
SUNOCO INC	COM	86764P109	287	4,600	SH SOLE
SUNTRUST BKS INC	COM	867914103	1,081	12,800	SH SOLE
SUPERVALU INC	COM	868536103	251	7,011	SH SOLE
SYMANTEC CORP	COM	871503108	748	35,881	SH SOLE
SYNOVUS FINL CORP	COM	87161C105	331	10,750	SH SOLE
SYSCO CORP	COM	871829107	783	21,300	SH SOLE
TARGET CORP	COM	87612E106	1,726	30,250	SH SOLE
TELLABS INC	COM	879664100	159	15,500	SH SOLE
TENET HEALTHCARE CORP	COM	88033G100	113	16,174	SH SOLE
TEXAS INSTRS INC	COM	882508104	1,587	55,100	SH SOLE
TEXTRON INC	COM	883203101	431	4,600	SH SOLE
THERMO FISHER SCIENTIFIC	COM	883556102	634	14,000	SH SOLE
TIME WARNER INC	COM	887317105	3,378	155,095	SH SOLE
TJX COS INC	COM	872540109	453	15,900	SH SOLE
TORCHMARK CORP	COM	891027104	230	3,600	SH SOLE
TRANSOCEAN INC	COM	G90078109	906	11,204	SH SOLE
TRIBUNE CO	COM	896047107	278	9,026	SH SOLE
TXU CORP	COM	873168108	862	15,904	SH SOLE
TYCO INTL LTD	COM	902124106	2,109	69,380	SH SOLE
UNION PAC CORP	COM	907818108	837	9,100	SH SOLE
UNISYS CORP	COM	909214108	93	11,800	SH SOLE

Edgar Filing: INTEL CORP - Form 13F-HR

UNITED HEALTH GROUP INC	COM	91324P102	2,509	46,704	SH SOLE
UNITED PARCEL SVC INC	CL B	911312106	2,815	37,550	SH SOLE
UNITED STATES STEEL CORP	COM	912909108	271	3,700	SH SOLE
UNITED TECHNOLOGIES CORP	COM	913017109	2,188	35,000	SH SOLE
UNIVISION COMMUNICATIONS INC	COM	914906102	273	7,700	SH SOLE
UNUMPROVIDENT CORP	COM	91529Y106	214	10,285	SH SOLE
US BANCORP	COM	902973304	2,245	62,047	SH SOLE
UST INC	COM	902911106	330	5,674	SH SOLE
V F CORP	COM	918204108	246	3,000	SH SOLE
VALERO ENERGY CORP	COM	91913Y100	1,095	21,400	SH SOLE
VERISIGN INC	COM	92343E102	202	8,400	SH SOLE
VERIZON COMMUNICATIONS	COM	92343V104	3,754	100,798	SH SOLE
VIACOM INC	CL B	92553P201	1,092	26,613	SH SOLE
VORNADO RLTY TR	COM	929042109	498	4,100	SH SOLE
VULCAN MATLS CO	COM	929160109	315	3,500	SH SOLE
WACHOVIA CORP	COM	929903102	3,705	65,062	SH SOLE
WAL MART STORES INC	COM	931142103	3,974	86,052	SH SOLE
WALGREEN CO	COM	931422109	1,599	34,850	SH SOLE
WASHINGTON MUTUAL INC	COM	939322103	1,551	34,097	SH SOLE
WASTE MGMT INC	COM	94106L109	701	19,063	SH SOLE
WEATHERFORD INTERNATIONAL LTD	COM	G95089101	501	12,000	SH SOLE
WELLPOINT INC	COM	94973V107	1,786	22,700	SH SOLE
WELLS FARGO & CO	COM	949746101	4,102	115,348	SH SOLE
WESTERN UN CO	COM	959802109	593	26,429	SH SOLE
WEYERHAEUSER CO	COM	962166104	595	8,417	SH SOLE
WHIRLPOOL CORP	COM	963320106	223	2,687	SH SOLE
WHOLE FOODS MKT INC	COM	966837106	225	4,800	SH SOLE
WILLIAMS COS INC	COM	969457100	535	20,500	SH SOLE
WINDSTREAM CORP	COM	97381W104	197	13,854	SH SOLE
WRIGLEY WM JR CO	COM	982526105	393	7,600	SH SOLE
WYETH	COM	983024100	2,354	46,226	SH SOLE
WYNDHAM WORLDWIDE CORP	COM	98310W108	222	6,936	SH SOLE
XCEL ENERGY INC	COM	98389B100	321	13,935	SH SOLE
XEROX CORP	COM	984121103	544	32,100	SH SOLE
XILINX INC	COM	983919101	283	11,900	SH SOLE
XL CAP LTD	COM	G98255105	432	6,000	SH SOLE
XTO ENERGY INC	COM	98385X106	587	12,466	SH SOLE
YAHOO INC	COM	984332106	1,108	43,400	SH SOLE
YUM BRANDS INC	COM	988498101	558	9,484	SH SOLE
ZIMMER HLDGS INC	COM	98956P102	665	8,489	SH SOLE
ZIONS BANCORP	COM	989701107	297	3,600	SH SOLE