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INTEL CORP  
Form 13F-HR  
August 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: June 30, 2007

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:

Douglas Lusk, Assistant Treasurer, (408) 765-1679

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ATTENTION--Intentional misstatements or omissions of facts constitute Federal  
Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a)  
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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/ Douglas Lusk Santa Clara, California  
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August 13, 2007

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:      | 3               |
| Form 13F Information Table Entry Total: | 419             |
| Form 13F Information Table Value Total: | \$1,150,958,000 |

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 (Cayman) Corporation
2. Intel Capital Corporation
3. Intel Atlantic, Inc.

FORM 13F INFORMATION TABLE  
REPORTING MANAGER: INTEL CORPORATION

| ITEM 1:<br>NAME OF ISSUER  | ITEM 2:<br>TITLE OF CLASS | ITEM 3:<br>CUSIP | ITEM 4:<br>FAIR MARKET VALUE<br>(000) | ITEM 5:<br>SHARES OR<br>PRINCIPAL SH/PRN | ITEM 6:<br>INVESTMENT<br>DISCRETION | ITEM 7:<br>MANAGER |
|----------------------------|---------------------------|------------------|---------------------------------------|--|-------------------------------------|--------------------|
| 3M CO                      | COM                       | 88579Y101        | 2,257                                 | 26,000                                   | SH                                  | SOLE               |
| ABBOTT LABS                | COM                       | 002824100        | 2,964                                 | 55,344                                   | SH                                  | SOLE               |
| ACE LTD                    | COM                       | G0070K103        | 731                                   | 11,700                                   | SH                                  | SOLE               |
| ADOBE SYS INC              | COM                       | 00724F101        | 831                                   | 20,700                                   | SH                                  | SOLE               |
| ADVANCED MICRO DEVICES INC | COM                       | 007903107        | 287                                   | 20,050                                   | SH                                  | SOLE               |
| AES CORP                   | COM                       | 00130H105        | 522                                   | 23,850                                   | SH                                  | SOLE               |
| AETNA INC                  | COM                       | 00817Y108        | 912                                   | 18,456                                   | SH                                  | SOLE               |
| AFLAC INC                  | COM                       | 001055102        | 882                                   | 17,150                                   | SH                                  | SOLE               |
| AGILENT TECHNOLOGIES INC   | COM                       | 00846U101        | 568                                   | 14,778                                   | SH                                  | SOLE               |
| AIR PRODS & CHEMS INC      | COM                       | 009158106        | 619                                   | 7,700                                    | SH                                  | SOLE               |
| ALCOA INC                  | COM                       | 013817101        | 1,267                                 | 31,252                                   | SH                                  | SOLE               |
| ALLEGHENY ENERGY INC       | COM                       | 017361106        | 290                                   | 5,600                                    | SH                                  | SOLE               |
| ALLEGHENY TECHNOLOGIES INC | COM                       | 01741R102        | 384                                   | 3,666                                    | SH                                  | SOLE               |
| ALLERGAN INC               | COM                       | 018490102        | 599                                   | 10,400                                   | SH                                  | SOLE               |
| ALLSTATE CORP              | COM                       | 020002101        | 1,364                                 | 22,180                                   | SH                                  | SOLE               |
| ALLTEL CORP                | COM                       | 020039103        | 871                                   | 12,900                                   | SH                                  | SOLE               |
| ALTERA CORP                | COM                       | 021441100        | 274                                   | 12,400                                   | SH                                  | SOLE               |
| ALTRIA GROUP INC           | COM                       | 02209S103        | 5,278                                 | 75,249                                   | SH                                  | SOLE               |
| AMAZON.COM INC             | COM                       | 023135106        | 759                                   | 11,100                                   | SH                                  | SOLE               |
| AMBAC FINANCIAL GROUP INC  | COM                       | 023139108        | 314                                   | 3,600                                    | SH                                  | SOLE               |
| AMEREN CORP                | COM                       | 023608102        | 343                                   | 7,000                                    | SH                                  | SOLE               |
| AMERICAN ELEC PWR INC      | COM                       | 025537101        | 639                                   | 14,182                                   | SH                                  | SOLE               |
| AMERICAN EXPRESS CO        | COM                       | 025816109        | 2,609                                 | 42,650                                   | SH                                  | SOLE               |

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|                                |            |           |       |         |    |         |
|--------------------------------|------------|-----------|-------|---------|----|---------|
| AMERICAN INTL GROUP INC        | COM        | 026874107 | 6,530 | 93,243  | SH | SOLE    |
| AMERICAN STD COS INC           | COM        | 029712106 | 360   | 6,100   | SH | SOLE    |
| AMERIPRISE FINL INC            | COM        | 03076C106 | 551   | 8,670   | SH | SOLE    |
| AMERISOURCEBERGEN CORP         | COM        | 03073E105 | 356   | 7,200   | SH | SOLE    |
| AMGEN INC                      | COM        | 031162100 | 2,313 | 41,835  | SH | SOLE    |
| ANADARKO PETE CORP             | COM        | 032511107 | 862   | 16,586  | SH | SOLE    |
| ANALOG DEVICES INC             | COM        | 032654105 | 448   | 11,900  | SH | SOLE    |
| ANHEUSER BUSCH COS INC         | COM        | 035229103 | 1,424 | 27,300  | SH | SOLE    |
| AON CORP                       | COM        | 037389103 | 471   | 11,056  | SH | SOLE    |
| APACHE CORP                    | COM        | 037411105 | 970   | 11,888  | SH | SOLE    |
| APOLLO GROUP INC               | CL A       | 037604105 | 280   | 4,800   | SH | SOLE    |
| APPLE INC                      | COM        | 037833100 | 3,771 | 30,900  | SH | SOLE    |
| APPLIED MATLS INC              | COM        | 038222105 | 994   | 50,000  | SH | SOLE    |
| ARCHER DANIELS MIDLAND CO      | COM        | 039483102 | 777   | 23,467  | SH | SOLE    |
| ARCHSTONE SMITH TR             | COM        | 039583109 | 467   | 7,900   | SH | SOLE    |
| AT & T INC                     | COM        | 00206R102 | 9,292 | 223,903 | SH | SOLE    |
| AUTODESK INC                   | COM        | 052769106 | 372   | 7,900   | SH | SOLE    |
| AUTOMATIC DATA PROCESSING INC  | COM        | 053015103 | 969   | 20,002  | SH | SOLE    |
| AUTOZONE INC                   | COM        | 053332102 | 260   | 1,900   | SH | SOLE    |
| AVALONBAY CMNTYS INC           | COM        | 053484101 | 357   | 3,000   | SH | SOLE    |
| AVAYA INC                      | COM        | 053499109 | 275   | 16,321  | SH | SOLE    |
| AVERY DENNISON CORP            | COM        | 053611109 | 219   | 3,300   | SH | SOLE    |
| Avocent Corporation            | COM        | 053893103 | 9,178 | 316,369 | SH | SOLE    |
| Avocent Corporation            | COM        | 053893103 | 0     | 12      | SH | DEFINED |
| AVON PRODS INC                 | COM        | 054303102 | 571   | 15,528  | SH | SOLE    |
| BAKER HUGHES INC               | COM        | 057224107 | 989   | 11,760  | SH | SOLE    |
| BANK NEW YORK INC              | COM        | 064057102 | 1,121 | 27,040  | SH | SOLE    |
| BANK OF AMERICA CORP           | COM        | 060505104 | 7,819 | 159,938 | SH | SOLE    |
| BARD C R INC                   | COM        | 067383109 | 297   | 3,600   | SH | SOLE    |
| BAXTER INTL INC                | COM        | 071813109 | 1,315 | 23,340  | SH | SOLE    |
| BB&T CORP                      | COM        | 054937107 | 793   | 19,500  | SH | SOLE    |
| BEAR STEARNS COS INC           | COM        | 073902108 | 570   | 4,074   | SH | SOLE    |
| BECTON DICKINSON & CO          | COM        | 075887109 | 633   | 8,500   | SH | SOLE    |
| BED BATH & BEYOND INC          | COM        | 075896100 | 349   | 9,700   | SH | SOLE    |
| BEST BUY INC                   | COM        | 086516101 | 656   | 14,050  | SH | SOLE    |
| BIOGEN IDEC INC                | COM        | 09062X103 | 635   | 11,875  | SH | SOLE    |
| BIOMET INC                     | COM        | 090613100 | 391   | 8,550   | SH | SOLE    |
| BJ SVCS CO                     | COM        | 055482103 | 299   | 10,500  | SH | SOLE    |
| BLACK & DECKER CORP            | COM        | 091797100 | 238   | 2,700   | SH | SOLE    |
| BLOCK H & R INC                | COM        | 093671105 | 264   | 11,300  | SH | SOLE    |
| BMC SOFTWARE INC               | COM        | 055921100 | 221   | 7,300   | SH | SOLE    |
| BOEING CO                      | COM        | 097023105 | 2,713 | 28,215  | SH | SOLE    |
| BOSTON PPTYS INC               | COM        | 101121101 | 449   | 4,400   | SH | SOLE    |
| BOSTON SCIENTIFIC CORP         | COM        | 101137107 | 653   | 42,550  | SH | SOLE    |
| BRISTOL MYERS SQUIBB CO        | COM        | 110122108 | 2,290 | 72,546  | SH | SOLE    |
| BROADCOM CORP                  | CL A       | 111320107 | 496   | 16,950  | SH | SOLE    |
| BROWN FORMAN CORP              | CL B       | 115637209 | 212   | 2,900   | SH | SOLE    |
| BURLINGTON NORTH SANTA FE CORP | COM        | 12189T104 | 1,095 | 12,867  | SH | SOLE    |
| C H ROBINSON WORLDWIDE INC     | COM NEW    | 12541W209 | 347   | 6,600   | SH | SOLE    |
| CA INC                         | COM        | 12673P105 | 380   | 14,699  | SH | SOLE    |
| CAMPBELL SOUP CO               | COM        | 134429109 | 307   | 7,900   | SH | SOLE    |
| CAPITAL ONE FINL CORP          | COM        | 14040H105 | 1,167 | 14,879  | SH | SOLE    |
| CARDINAL HEALTH INC            | COM        | 14149Y108 | 1,028 | 14,550  | SH | SOLE    |
| CARNIVAL CORP                  | PAIRED CTF | 143658300 | 775   | 15,900  | SH | SOLE    |
| CATERPILLAR INC                | COM        | 149123101 | 1,807 | 23,080  | SH | SOLE    |
| CB RICHARD ELLIS GROUP INC     | CL A       | 12497T101 | 259   | 7,100   | SH | SOLE    |
| CBS CORP NEW                   | CL B       | 124857202 | 887   | 26,613  | SH | SOLE    |
| CELGENE CORP                   | COM        | 151020104 | 820   | 14,300  | SH | SOLE    |
| CENTERPOINT ENERGY INC         | COM        | 15189T107 | 199   | 11,423  | SH | SOLE    |
| CHESAPEAKE ENERGY CORP         | COM        | 165167107 | 509   | 14,700  | SH | SOLE    |
| CHEVRON CORPORATION            | COM        | 166764100 | 6,505 | 77,216  | SH | SOLE    |
| CHICAGO MERCANTILE EXCH HLDGS  | CL A       | 167760107 | 695   | 1,300   | SH | SOLE    |

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|                              |      |           |         |            |    |         |
|------------------------------|------|-----------|---------|------------|----|---------|
| CHUBB CORP                   | COM  | 171232101 | 790     | 14,600     | SH | SOLE    |
| CIGNA CORP                   | COM  | 125509109 | 548     | 10,500     | SH | SOLE    |
| CINCINNATI FINL CORP         | COM  | 172062101 | 260     | 5,982      | SH | SOLE    |
| CISCO SYS INC                | COM  | 17275R102 | 6,027   | 216,418    | SH | SOLE    |
| CIT GROUP INC                | COM  | 125581108 | 378     | 6,900      | SH | SOLE    |
| CITIGROUP INC                | COM  | 172967101 | 9,006   | 175,593    | SH | SOLE    |
| CITIZENS COMMUNICATIONS CO   | CL B | 17453B101 | 185     | 12,100     | SH | SOLE    |
| CITRIX SYS INC               | COM  | 177376100 | 205     | 6,100      | SH | SOLE    |
| CLEAR CHANNEL COMMUNICATIONS | COM  | 184502102 | 673     | 17,800     | SH | SOLE    |
| CLEARWIRE CORP               | CL A | 185385309 | 81,433  | 3,333,333  | SH | DEFINED |
| CLEARWIRE CORP               | CL A | 185385309 | 572,336 | 23,427,601 | SH | DEFINED |
| CLOROX CO                    | COM  | 189054109 | 323     | 5,200      | SH | SOLE    |
| COACH INC                    | COM  | 189754104 | 626     | 13,200     | SH | SOLE    |
| COCA COLA CO                 | COM  | 191216100 | 3,777   | 72,208     | SH | SOLE    |
| COCA COLA ENTERPRISES INC    | COM  | 191219104 | 250     | 10,400     | SH | SOLE    |
| COGNIZANT TECH SOLUTIONS     | CL A | 192446102 | 405     | 5,400      | SH | SOLE    |
| COLGATE PALMOLIVE CO         | COM  | 194162103 | 1,193   | 18,400     | SH | SOLE    |
| COMCAST CORP NEW             | CL A | 20030N101 | 3,133   | 111,398    | SH | SOLE    |
| COMERICA INC                 | COM  | 200340107 | 333     | 5,600      | SH | SOLE    |
| COMMERCE BANCORP INC N J     | COM  | 200519106 | 263     | 7,100      | SH | SOLE    |
| COMPASS BANCSHARES INC       | COM  | 20449H109 | 297     | 4,300      | SH | SOLE    |
| COMPUTER SCIENCES CORP       | COM  | 205363104 | 379     | 6,400      | SH | SOLE    |
| COMPUWARE CORP               | COM  | 205638109 | 138     | 11,600     | SH | SOLE    |
| CONAGRA FOODS INC            | COM  | 205887102 | 481     | 17,900     | SH | SOLE    |
| CONOCOPHILLIPS               | COM  | 20825C104 | 4,625   | 58,919     | SH | SOLE    |
| CONSOL ENERGY INC            | COM  | 20854P109 | 318     | 6,900      | SH | SOLE    |
| CONSOLIDATED EDISON INC      | COM  | 209115104 | 415     | 9,200      | SH | SOLE    |
| CONSTELLATION ENGY GRP INC   | COM  | 210371100 | 532     | 6,100      | SH | SOLE    |
| COOPER INDUSTRIES LTD        | CL A | G24182100 | 365     | 6,400      | SH | SOLE    |
| CORNING INC                  | COM  | 219350105 | 1,440   | 56,350     | SH | SOLE    |
| COSTCO WHSL CORP NEW         | COM  | 22160K105 | 954     | 16,300     | SH | SOLE    |
| COUNTRYWIDE FINANCIAL CORP   | COM  | 222372104 | 756     | 20,798     | SH | SOLE    |
| COVENTRY HEALTH CARE INC     | COM  | 222862104 | 317     | 5,500      | SH | SOLE    |
| CSX CORP                     | COM  | 126408103 | 685     | 15,200     | SH | SOLE    |
| CUMMINS INC                  | COM  | 231021106 | 324     | 3,200      | SH | SOLE    |
| CVS CAREMARK CORP            | COM  | 126650100 | 2,013   | 55,218     | SH | SOLE    |
| DANAHER CORP                 | COM  | 235851102 | 619     | 8,200      | SH | SOLE    |
| DARDEN RESTAURANTS INC       | COM  | 237194105 | 229     | 5,200      | SH | SOLE    |
| DEERE & CO                   | COM  | 244199105 | 990     | 8,200      | SH | SOLE    |
| DELL INC                     | COM  | 24702R101 | 2,314   | 81,050     | SH | SOLE    |
| DEVELOPERS DIVERSIFIED RLTY  | COM  | 251591103 | 253     | 4,800      | SH | SOLE    |
| DEVON ENERGY CORP NEW        | COM  | 25179M103 | 1,245   | 15,900     | SH | SOLE    |
| DIRECTTV GROUP INC           | COM  | 25459L106 | 677     | 29,300     | SH | SOLE    |
| DISNEY WALT CO               | COM  | 254687106 | 2,517   | 73,712     | SH | SOLE    |
| DOLLAR GEN CORP              | COM  | 256669102 | 239     | 10,918     | SH | SOLE    |
| DOMINION RES INC VA NEW      | COM  | 25746U109 | 1,077   | 12,484     | SH | SOLE    |
| DONNELLEY R R & SONS CO      | COM  | 257867101 | 322     | 7,400      | SH | SOLE    |
| DOVER CORP                   | COM  | 260003108 | 358     | 7,000      | SH | SOLE    |
| DOW CHEM CO                  | COM  | 260543103 | 1,521   | 34,393     | SH | SOLE    |
| DTE ENERGY CO                | COM  | 233331107 | 294     | 6,100      | SH | SOLE    |
| DU PONT E I DE NEMOURS & CO  | COM  | 263534109 | 1,685   | 33,150     | SH | SOLE    |
| DUKE ENERGY CORP NEW         | COM  | 26441C105 | 825     | 45,062     | SH | SOLE    |
| DYNEGY INC DEL               | CL A | 26817G102 | 130     | 13,730     | SH | SOLE    |
| E TRADE FINANCIAL CORP       | COM  | 269246104 | 340     | 15,400     | SH | SOLE    |
| EASTMAN KODAK CO             | COM  | 277461109 | 274     | 9,850      | SH | SOLE    |
| EATON CORP                   | COM  | 278058102 | 474     | 5,100      | SH | SOLE    |
| EBAY INC                     | COM  | 278642103 | 1,310   | 40,700     | SH | SOLE    |
| ECOLAB INC                   | COM  | 278865100 | 269     | 6,300      | SH | SOLE    |
| EDISON INTL                  | COM  | 281020107 | 657     | 11,700     | SH | SOLE    |
| EL PASO CORP                 | COM  | 28336L109 | 433     | 25,114     | SH | SOLE    |
| ELECTRONIC ARTS              | COM  | 285512109 | 525     | 11,100     | SH | SOLE    |
| ELECTRONIC DATA SYS CORP NEW | COM  | 285661104 | 510     | 18,400     | SH | SOLE    |

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|                                |               |           |        |         |    |         |
|--------------------------------|---------------|-----------|--------|---------|----|---------|
| EMBARQ CORP                    | COM           | 29078E105 | 324    | 5,109   | SH | SOLE    |
| EMC CORP MASS                  | COM           | 268648102 | 1,365  | 75,404  | SH | SOLE    |
| EMCORE CORP                    | COM           | 290846104 | 161    | 29,611  | SH | DEFINED |
| EMERSON ELEC CO                | COM           | 291011104 | 1,324  | 28,300  | SH | SOLE    |
| ENSCO INTL INC                 | COM           | 26874Q100 | 348    | 5,700   | SH | SOLE    |
| ENTERGY CORP NEW               | COM           | 29364G103 | 773    | 7,200   | SH | SOLE    |
| EOG RES INC                    | COM           | 26875P101 | 614    | 8,400   | SH | SOLE    |
| EQUITY RESIDENTIAL             | SH BEN INT    | 29476L107 | 481    | 10,550  | SH | SOLE    |
| EXELON CORP                    | COM           | 30161N101 | 1,750  | 24,100  | SH | SOLE    |
| EXPRESS SCRIPTS INC            | COM           | 302182100 | 500    | 10,000  | SH | SOLE    |
| EXXON MOBIL CORP               | COM           | 30231G102 | 17,088 | 203,725 | SH | SOLE    |
| FANNIE MAE                     | COM           | 313586109 | 2,270  | 34,750  | SH | SOLE    |
| FEDEX CORP                     | COM           | 31428X106 | 1,221  | 11,000  | SH | SOLE    |
| FIDELITY NATL INFORMATION SVCS | COM           | 31620M106 | 331    | 6,100   | SH | SOLE    |
| FIFTH THIRD BANCORP            | COM           | 316773100 | 791    | 19,892  | SH | SOLE    |
| FIRST DATA CORP                | COM           | 319963104 | 880    | 26,929  | SH | SOLE    |
| FIRSTENERGY CORP               | COM           | 337932107 | 738    | 11,400  | SH | SOLE    |
| FISERV INC                     | COM           | 337738108 | 364    | 6,400   | SH | SOLE    |
| FLUOR CORP NEW                 | COM           | 343412102 | 334    | 3,000   | SH | SOLE    |
| FORD MTR CO DEL                | COM PAR\$0.01 | 345370860 | 640    | 67,915  | SH | SOLE    |
| FOREST LABS INC                | CL A          | 345838106 | 511    | 11,200  | SH | SOLE    |
| FORTUNE BRANDS INC             | COM           | 349631101 | 419    | 5,086   | SH | SOLE    |
| FPL GROUP INC                  | COM           | 302571104 | 823    | 14,500  | SH | SOLE    |
| FRANKLIN RES INC               | COM           | 354613101 | 795    | 6,000   | SH | SOLE    |
| FREDDIE MAC CORP               | COM           | 313400301 | 1,510  | 24,882  | SH | SOLE    |
| FREEMONT MCMORAN COPPER & GOLD | COM           | 35671D857 | 997    | 12,041  | SH | SOLE    |
| GANNETT INC                    | COM           | 364730101 | 451    | 8,200   | SH | SOLE    |
| GAP INC                        | COM           | 364760108 | 360    | 18,825  | SH | SOLE    |
| GENERAL DYNAMICS CORP          | COM           | 369550108 | 1,134  | 14,500  | SH | SOLE    |
| GENERAL ELEC CO                | COM           | 369604103 | 14,102 | 368,384 | SH | SOLE    |
| GENERAL MLS INC                | COM           | 370334104 | 719    | 12,300  | SH | SOLE    |
| GENERAL MTRS CORP              | COM           | 370442105 | 766    | 20,274  | SH | SOLE    |
| GENUINE PARTS CO               | COM           | 372460105 | 295    | 5,950   | SH | SOLE    |
| GENWORTH FINL INC              | COM           | 37247D106 | 550    | 16,000  | SH | SOLE    |
| GENZYME CORP                   | COM           | 372917104 | 605    | 9,400   | SH | SOLE    |
| GILEAD SCIENCES INC            | COM           | 375558103 | 1,288  | 33,200  | SH | SOLE    |
| GOLDMAN SACHS GROUP INC        | COM           | 38141G104 | 3,251  | 15,000  | SH | SOLE    |
| GOODRICH CORP                  | COM           | 382388106 | 250    | 4,200   | SH | SOLE    |
| GOODYEAR TIRE & RUBR CO        | COM           | 382550101 | 212    | 6,100   | SH | SOLE    |
| GOOGLE INC                     | CL A          | 38259P508 | 4,077  | 7,800   | SH | SOLE    |
| GRAINGER W W INC               | COM           | 384802104 | 242    | 2,600   | SH | SOLE    |
| HALLIBURTON CO                 | COM           | 406216101 | 1,228  | 35,600  | SH | SOLE    |
| HARLEY DAVIDSON INC            | COM           | 412822108 | 560    | 9,400   | SH | SOLE    |
| HARMAN INTL INDS INC NEW       | COM           | 413086109 | 269    | 2,300   | SH | SOLE    |
| HARRAHS ENTMT INC              | COM           | 413619107 | 537    | 6,300   | SH | SOLE    |
| HARTFORD FINL SVCS GROUP INC   | COM           | 416515104 | 1,143  | 11,600  | SH | SOLE    |
| HEINZ H J CO                   | COM           | 423074103 | 546    | 11,500  | SH | SOLE    |
| HERSHEY COMPANY                | COM           | 427866108 | 314    | 6,200   | SH | SOLE    |
| HESS CORP                      | COM           | 42809H107 | 578    | 9,800   | SH | SOLE    |
| HEWLETT PACKARD CO             | COM           | 428236103 | 4,271  | 95,716  | SH | SOLE    |
| HILTON HOTELS CORP             | COM           | 432848109 | 472    | 14,100  | SH | SOLE    |
| HOME DEPOT INC                 | COM           | 437076102 | 2,878  | 73,150  | SH | SOLE    |
| HONEYWELL INTL INC             | COM           | 438516106 | 1,607  | 28,557  | SH | SOLE    |
| HOSPIRA INC                    | COM           | 441060100 | 217    | 5,554   | SH | SOLE    |
| HOST HOTELS & RESORTS INC      | COM           | 44107P104 | 455    | 19,700  | SH | SOLE    |
| HUDSON CITY BANCORP INC        | COM           | 443683107 | 229    | 18,700  | SH | SOLE    |
| HUMANA INC                     | COM           | 444859102 | 341    | 5,600   | SH | SOLE    |
| IAC/INTERACTIVECORP            | COM           | 44919P300 | 287    | 8,300   | SH | SOLE    |
| IBM CORP                       | COM           | 459200101 | 5,675  | 53,918  | SH | SOLE    |
| ILLINOIS TOOL WKS INC          | COM           | 452308109 | 802    | 14,800  | SH | SOLE    |
| IMS HEALTH INC                 | COM           | 449934108 | 222    | 6,900   | SH | SOLE    |
| INGERSOLL-RAND COMPANY LTD     | COM           | G4776G101 | 619    | 11,300  | SH | SOLE    |

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|                               |         |           |        |           |    |         |
|-------------------------------|---------|-----------|--------|-----------|----|---------|
| INTERNATIONAL GAME TECHNOLOGY | COM     | 459902102 | 480    | 12,100    | SH | SOLE    |
| INTERNATIONAL PAPER CO        | COM     | 460146103 | 633    | 16,216    | SH | SOLE    |
| INTERPUBLIC GROUP COS INC     | COM     | 460690100 | 192    | 16,844    | SH | SOLE    |
| INTUIT                        | COM     | 461202103 | 367    | 12,200    | SH | SOLE    |
| ITT CORP                      | COM     | 450911102 | 437    | 6,400     | SH | SOLE    |
| JC PENNEY CO INC              | COM     | 708160106 | 581    | 8,028     | SH | SOLE    |
| JOHNSON & JOHNSON             | COM     | 478160104 | 6,388  | 103,666   | SH | SOLE    |
| JOHNSON CTLS INC              | COM     | 478366107 | 776    | 6,700     | SH | SOLE    |
| JPMORGAN CHASE & CO           | COM     | 46625H100 | 6,029  | 124,444   | SH | SOLE    |
| JUNIPER NETWORKS INC          | COM     | 48203R104 | 544    | 21,600    | SH | SOLE    |
| KELLOGG CO                    | COM     | 487836108 | 450    | 8,680     | SH | SOLE    |
| KEYCORP NEW                   | COM     | 493267108 | 480    | 13,984    | SH | SOLE    |
| KEYSPAN CORP                  | COM     | 49337W100 | 252    | 6,000     | SH | SOLE    |
| KIMBERLY CLARK CORP           | COM     | 494368103 | 1,064  | 15,900    | SH | SOLE    |
| KIMCO RLTY CORP               | COM     | 49446R109 | 308    | 8,100     | SH | SOLE    |
| KLA TENCOR CORP               | COM     | 482480100 | 379    | 6,900     | SH | SOLE    |
| KOHL'S CORP                   | COM     | 500255104 | 845    | 11,900    | SH | SOLE    |
| KRAFT FOODS INC               | CL A    | 50075N104 | 1,836  | 52,074    | SH | SOLE    |
| KROGER CO                     | COM     | 501044101 | 702    | 24,950    | SH | SOLE    |
| L-3 COMMUNICATIONS HLDGS INC  | COM     | 502424104 | 409    | 4,200     | SH | SOLE    |
| LABORATORY CORP AMER HLDGS    | COM NEW | 50540R409 | 337    | 4,300     | SH | SOLE    |
| LEGG MASON INC                | COM     | 524901105 | 423    | 4,300     | SH | SOLE    |
| LEHMAN BROS HLDGS INC         | COM     | 524908100 | 1,386  | 18,600    | SH | SOLE    |
| LILLY ELI & CO                | COM     | 532457108 | 1,970  | 35,250    | SH | SOLE    |
| LIMITED BRANDS INC            | COM     | 532716107 | 330    | 12,006    | SH | SOLE    |
| LINCOLN NATL CORP IND         | COM     | 534187109 | 695    | 9,800     | SH | SOLE    |
| LINEAR TECHNOLOGY CORP        | COM     | 535678106 | 380    | 10,500    | SH | SOLE    |
| LOCKHEED MARTIN CORP          | COM     | 539830109 | 1,162  | 12,344    | SH | SOLE    |
| LOEWS CORP                    | COM     | 540424108 | 826    | 16,200    | SH | SOLE    |
| LOWES COS INC                 | COM     | 548661107 | 1,673  | 54,500    | SH | SOLE    |
| LSI CORP                      | COM     | 502161102 | 110    | 14,600    | SH | SOLE    |
| M & T BK CORP                 | COM     | 55261F104 | 289    | 2,700     | SH | SOLE    |
| MACYS INC                     | COM     | 55616P104 | 745    | 18,738    | SH | SOLE    |
| MARATHON OIL CORP             | COM     | 565849106 | 1,520  | 25,344    | SH | SOLE    |
| MARRIOTT INTL INC NEW         | CL A    | 571903202 | 510    | 11,800    | SH | SOLE    |
| MARSH & MCLENNAN COS INC      | COM     | 571748102 | 613    | 19,858    | SH | SOLE    |
| MARSHALL & ILSLEY CORP        | COM     | 571834100 | 438    | 9,200     | SH | SOLE    |
| MASCO CORP                    | COM     | 574599106 | 407    | 14,300    | SH | SOLE    |
| MATTEL INC                    | COM     | 577081102 | 356    | 14,075    | SH | SOLE    |
| MAXIM INTEGRATED PRODS INC    | COM     | 57772K101 | 384    | 11,500    | SH | SOLE    |
| MBIA INC                      | COM     | 55262C100 | 286    | 4,600     | SH | SOLE    |
| MCDONALDS CORP                | COM     | 580135101 | 2,198  | 43,304    | SH | SOLE    |
| MCGRAW HILL COS INC           | COM     | 580645109 | 858    | 12,600    | SH | SOLE    |
| MCKESSON CORP                 | COM     | 58155Q103 | 627    | 10,513    | SH | SOLE    |
| MEADWESTVACO CORP             | COM     | 583334107 | 219    | 6,207     | SH | SOLE    |
| MEDCO HEALTH SOLUTIONS INC    | COM     | 58405U102 | 813    | 10,430    | SH | SOLE    |
| MEDIMMUNE INC                 | COM     | 584699102 | 510    | 8,800     | SH | SOLE    |
| MEDTRONIC INC                 | COM     | 585055106 | 2,155  | 41,562    | SH | SOLE    |
| MELLANOX TECHNOLOGIES LTD     | SHS     | M51363113 | 24,546 | 1,184,631 | SH | DEFINED |
| MELLON FINL CORP              | COM     | 58551A108 | 653    | 14,850    | SH | SOLE    |
| MERCK & CO INC                | COM     | 589331107 | 3,865  | 77,616    | SH | SOLE    |
| MERRILL LYNCH & CO INC        | COM     | 590188108 | 2,643  | 31,618    | SH | SOLE    |
| METLIFE INC                   | COM     | 59156R108 | 1,735  | 26,900    | SH | SOLE    |
| MICRON TECHNOLOGY INC         | COM     | 595112103 | 341    | 27,200    | SH | SOLE    |
| MICROSOFT CORP                | COM     | 594918104 | 9,090  | 308,450   | SH | SOLE    |
| MONSANTO CO NEW               | COM     | 61166W101 | 1,321  | 19,566    | SH | SOLE    |
| MOODY'S CORP                  | COM     | 615369105 | 522    | 8,400     | SH | SOLE    |
| MORGAN STANLEY                | COM     | 617446448 | 3,201  | 38,156    | SH | SOLE    |
| MOTOROLA INC                  | COM     | 620076109 | 1,513  | 85,498    | SH | SOLE    |
| MURPHY OIL CORP               | COM     | 626717102 | 404    | 6,800     | SH | SOLE    |
| NABORS INDUSTRIES LTD         | SHS     | G6359F103 | 334    | 10,000    | SH | SOLE    |
| NATIONAL CITY CORP            | COM     | 635405103 | 710    | 21,300    | SH | SOLE    |

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|                               |         |           |       |         |    |         |
|-------------------------------|---------|-----------|-------|---------|----|---------|
| NATIONAL OILWELL VARCO INC    | COM     | 637071101 | 625   | 6,000   | SH | SOLE    |
| NATIONAL SEMICONDUCTOR CORP   | COM     | 637640103 | 286   | 10,100  | SH | SOLE    |
| NCR CORP NEW                  | COM     | 62886E108 | 331   | 6,300   | SH | SOLE    |
| NETWORK APPLIANCE INC         | COM     | 64120L104 | 377   | 12,900  | SH | SOLE    |
| NEWELL RUBBERMAID INC         | COM     | 651229106 | 292   | 9,924   | SH | SOLE    |
| NEWMONT MINING CORP           | COM     | 651639106 | 631   | 16,162  | SH | SOLE    |
| NEWS CORPORATION              | CL A    | 65248E104 | 1,782 | 84,000  | SH | SOLE    |
| NIKE INC                      | CL B    | 654106103 | 758   | 13,000  | SH | SOLE    |
| NOBLE CORP                    | COM     | G65422100 | 458   | 4,700   | SH | SOLE    |
| NORDSTROM INC                 | COM     | 655664100 | 419   | 8,200   | SH | SOLE    |
| NORFOLK SOUTHN CORP           | COM     | 655844108 | 744   | 14,150  | SH | SOLE    |
| NORTHERN TR CORP              | COM     | 665859104 | 411   | 6,400   | SH | SOLE    |
| NORTHROP GRUMMAN CORP         | COM     | 666807102 | 978   | 12,558  | SH | SOLE    |
| NOVELL INC                    | COM     | 670006105 | 94    | 12,094  | SH | SOLE    |
| NUCOR CORP                    | COM     | 670346105 | 633   | 10,800  | SH | SOLE    |
| NVIDIA CORP                   | COM     | 67066G104 | 529   | 12,800  | SH | SOLE    |
| OCCIDENTAL PETE CORP          | COM     | 674599105 | 1,713 | 29,600  | SH | SOLE    |
| OFFICE DEPOT INC              | COM     | 676220106 | 309   | 10,200  | SH | SOLE    |
| OMNICOM GROUP INC             | COM     | 681919106 | 656   | 12,400  | SH | SOLE    |
| ORACLE CORPORATION            | COM     | 68389X105 | 2,829 | 143,534 | SH | SOLE    |
| PACCAR INC                    | COM     | 693718108 | 767   | 8,812   | SH | SOLE    |
| PARKER HANNIFIN CORP          | COM     | 701094104 | 406   | 4,150   | SH | SOLE    |
| PAYCHEX INC                   | COM     | 704326107 | 476   | 12,175  | SH | SOLE    |
| PEABODY ENERGY CORP           | COM     | 704549104 | 489   | 10,100  | SH | SOLE    |
| PEPSICO INC                   | COM     | 713448108 | 3,807 | 58,700  | SH | SOLE    |
| PFIZER INC                    | COM     | 717081103 | 6,484 | 253,564 | SH | SOLE    |
| PG&E CORP                     | COM     | 69331C108 | 571   | 12,596  | SH | SOLE    |
| PITNEY BOWES INC              | COM     | 724479100 | 365   | 7,800   | SH | SOLE    |
| PLUM CREEK TIMBER CO INC      | COM     | 729251108 | 265   | 6,350   | SH | SOLE    |
| PMC SIERRA INC                | COM     | 69344F106 | 1,128 | 145,975 | SH | DEFINED |
| PMC SIERRA INC                | COM     | 69344F106 | 60    | 7,700   | SH | SOLE    |
| PNC FINANCIAL SERVICES GROUP  | COM     | 693475105 | 895   | 12,500  | SH | SOLE    |
| POLO RALPH LAUREN CORP        | CL A    | 731572103 | 226   | 2,300   | SH | SOLE    |
| PPG INDS INC                  | COM     | 693506107 | 432   | 5,670   | SH | SOLE    |
| PPL CORP                      | COM     | 69351T106 | 646   | 13,800  | SH | SOLE    |
| PRAXAIR INC                   | COM     | 74005P104 | 804   | 11,162  | SH | SOLE    |
| PRICE T ROWE GROUP INC        | COM     | 74144T108 | 493   | 9,500   | SH | SOLE    |
| PRINCIPAL FINANCIAL GROUP INC | COM     | 74251V102 | 560   | 9,600   | SH | SOLE    |
| PROCTER & GAMBLE CO           | COM     | 742718109 | 6,927 | 113,206 | SH | SOLE    |
| PROGRESS ENERGY INC           | COM     | 743263105 | 419   | 9,200   | SH | SOLE    |
| PROGRESSIVE CORP OHIO         | COM     | 743315103 | 637   | 26,600  | SH | SOLE    |
| PROLOGIS INT                  | COM     | 743410102 | 523   | 9,200   | SH | SOLE    |
| PRUDENTIAL FINL INC           | COM     | 744320102 | 1,655 | 17,025  | SH | SOLE    |
| PUBLIC STORAGE                | COM     | 74460D109 | 346   | 4,500   | SH | SOLE    |
| PUBLIC SVC ENTERPRISE GROUP   | COM     | 744573106 | 754   | 8,594   | SH | SOLE    |
| QUALCOMM INC                  | COM     | 747525103 | 2,577 | 59,400  | SH | SOLE    |
| QUEST DIAGNOSTICS INC         | COM     | 74834L100 | 289   | 5,600   | SH | SOLE    |
| QUESTAR CORP                  | COM     | 748356102 | 349   | 6,600   | SH | SOLE    |
| QWEST COMMUNICATIONS INTL INC | COM     | 749121109 | 546   | 56,298  | SH | SOLE    |
| RAYTHEON CO                   | COM NEW | 755111507 | 862   | 16,000  | SH | SOLE    |
| REGIONS FINL CORP             | NEW COM | 7591EP100 | 868   | 26,237  | SH | SOLE    |
| REYNOLDS AMERN INC            | COM     | 761713106 | 378   | 5,800   | SH | SOLE    |
| ROBERT HALF INTL INC          | COM     | 770323103 | 215   | 5,900   | SH | SOLE    |
| ROCKWELL AUTOMATION INC       | COM     | 773903109 | 424   | 6,100   | SH | SOLE    |
| ROCKWELL COLLINS INC          | COM     | 774341101 | 417   | 5,900   | SH | SOLE    |
| ROHM & HAAS CO                | COM     | 775371107 | 273   | 4,992   | SH | SOLE    |
| SAFECO CORP                   | COM     | 786429100 | 261   | 4,200   | SH | SOLE    |
| SAFEWAY INC                   | COM NEW | 786514208 | 527   | 15,500  | SH | SOLE    |
| SANDISK CORP                  | COM     | 80004C101 | 401   | 8,200   | SH | SOLE    |
| SANMINA-SCI CORP              | COM     | 800907107 | 59    | 18,950  | SH | SOLE    |
| SARA LEE CORP                 | COM     | 803111103 | 455   | 26,150  | SH | SOLE    |
| SCHERING PLOUGH CORP          | COM     | 806605101 | 1,624 | 53,350  | SH | SOLE    |

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|                              |         |           |       |         |    |      |
|------------------------------|---------|-----------|-------|---------|----|------|
| SCHLUMBERGER LTD             | COM     | 806857108 | 3,593 | 42,300  | SH | SOLE |
| SCHWAB CHARLES CORP NEW      | COM     | 808513105 | 755   | 36,800  | SH | SOLE |
| SEARS HLDGS CORP             | COM     | 812350106 | 580   | 3,419   | SH | SOLE |
| SEMPRA ENERGY                | COM     | 816851109 | 554   | 9,360   | SH | SOLE |
| SHERWIN WILLIAMS CO          | COM     | 824348106 | 253   | 3,800   | SH | SOLE |
| SIMON PTY GROUP INC NEW      | COM     | 828806109 | 744   | 8,000   | SH | SOLE |
| SLM CORP                     | COM     | 78442P106 | 829   | 14,400  | SH | SOLE |
| SMITH INTL INC               | COM     | 832110100 | 440   | 7,500   | SH | SOLE |
| SOLETRON CORP                | COM     | 834182107 | 119   | 32,300  | SH | SOLE |
| SOUTHERN CO                  | COM     | 842587107 | 921   | 26,850  | SH | SOLE |
| SOUTHWEST AIRLS CO           | COM     | 844741108 | 423   | 28,375  | SH | SOLE |
| SOVEREIGN BANCORP INC        | COM     | 845905108 | 273   | 12,915  | SH | SOLE |
| SPECTRA ENERGY CORP          | COM     | 847560109 | 585   | 22,531  | SH | SOLE |
| SPRINT NEXTEL CORP           | COM FON | 852061100 | 2,154 | 103,984 | SH | SOLE |
| ST JUDE MED INC              | COM     | 790849103 | 524   | 12,624  | SH | SOLE |
| STAPLES INC                  | COM     | 855030102 | 609   | 25,675  | SH | SOLE |
| STARBUCKS CORP               | COM     | 855244109 | 706   | 26,900  | SH | SOLE |
| STARWOOD HOTELS & RESORTS    | COM     | 85590A401 | 496   | 7,400   | SH | SOLE |
| STATE STREET CORP            | COM     | 857477103 | 787   | 11,500  | SH | SOLE |
| STRYKER CORP                 | COM     | 863667101 | 675   | 10,700  | SH | SOLE |
| SUN MICROSYSTEMS INC         | COM     | 866810104 | 681   | 129,414 | SH | SOLE |
| SUNOCO INC                   | COM     | 86764P109 | 367   | 4,600   | SH | SOLE |
| SUNTRUST BKS INC             | COM     | 867914103 | 1,097 | 12,800  | SH | SOLE |
| SUPERVALU INC                | COM     | 868536103 | 325   | 7,011   | SH | SOLE |
| SYMANTEC CORP                | COM     | 871503108 | 668   | 33,081  | SH | SOLE |
| SYNOVUS FINL CORP            | COM     | 87161C105 | 361   | 11,750  | SH | SOLE |
| SYSKO CORP                   | COM     | 871829107 | 729   | 22,100  | SH | SOLE |
| TARGET CORP                  | COM     | 87612E106 | 1,956 | 30,750  | SH | SOLE |
| TELLABS INC                  | COM     | 879664100 | 167   | 15,500  | SH | SOLE |
| TEMPLE INLAND INC            | COM     | 879868107 | 234   | 3,800   | SH | SOLE |
| TENET HEALTHCARE CORP        | COM     | 88033G100 | 110   | 16,874  | SH | SOLE |
| TEREX CORP NEW               | COM     | 880779103 | 317   | 3,900   | SH | SOLE |
| TEXAS INSTRS INC             | COM     | 882508104 | 1,942 | 51,600  | SH | SOLE |
| TEXTRON INC                  | COM     | 883203101 | 507   | 4,600   | SH | SOLE |
| THERMO FISHER SCIENTIFIC     | COM     | 883556102 | 781   | 15,100  | SH | SOLE |
| TIFFANY & CO NEW             | COM     | 886547108 | 260   | 4,900   | SH | SOLE |
| TIME WARNER INC              | COM     | 887317105 | 2,872 | 136,495 | SH | SOLE |
| TJX COS INC NEW              | COM     | 872540109 | 437   | 15,900  | SH | SOLE |
| TORCHMARK CORP               | COM     | 891027104 |       | 3,600   | SH | SOLE |
| TRANSOCEAN INC               | COM     | G90078109 | 1,113 | 10,504  | SH | SOLE |
| TRAVELERS COS INC            | COM     | 89417E109 | 1,281 | 23,940  | SH | SOLE |
| TXU CORP                     | COM     | 873168108 | 1,104 | 16,404  | SH | SOLE |
| TYCO INTL LTD NEW            | COM     | 902124106 | 2,395 | 70,880  | SH | SOLE |
| TYSON FOODS INC              | CL A    | 902494103 | 200   | 8,700   | SH | SOLE |
| UNION PAC CORP               | COM     | 907818108 | 1,117 | 9,700   | SH | SOLE |
| UNISYS CORP                  | COM     | 909214108 | 113   | 12,400  | SH | SOLE |
| UNITED PARCEL SVC INC        | CL B    | 911312106 | 2,785 | 38,150  | SH | SOLE |
| UNITED STATES STEEL CORP NEW | COM     | 912909108 | 457   | 4,200   | SH | SOLE |
| UNITED TECHNOLOGIES CORP     | COM     | 913017109 | 2,525 | 35,600  | SH | SOLE |
| UNITEDHEALTH GROUP INC       | COM     | 91324P102 | 2,480 | 48,504  | SH | SOLE |
| UNUM GROUP                   | COM     | 91529Y106 | 323   | 12,385  | SH | SOLE |
| US BANCORP DEL               | COM NEW | 902973304 | 2,091 | 63,447  | SH | SOLE |
| UST INC                      | COM     | 902911106 | 305   | 5,674   | SH | SOLE |
| V F CORP                     | COM     | 918204108 | 275   | 3,000   | SH | SOLE |
| VALERO ENERGY CORP NEW       | COM     | 91913Y100 | 1,581 | 21,400  | SH | SOLE |
| VARIAN MED SYS INC           | COM     | 92220P105 | 208   | 4,900   | SH | SOLE |
| VERISIGN INC                 | COM     | 92343E102 | 267   | 8,400   | SH | SOLE |
| VERIZON COMMUNICATIONS       | COM     | 92343V104 | 4,294 | 104,298 | SH | SOLE |
| VIACOM INC NEW               | CL B    | 92553P201 | 1,029 | 24,713  | SH | SOLE |
| VORNADO RLTY TR              | COM     | 929042109 | 516   | 4,700   | SH | SOLE |
| VULCAN MATLS CO              | COM     | 929160109 | 401   | 3,500   | SH | SOLE |
| WACHOVIA CORP NEW            | COM     | 929903102 | 3,504 | 68,362  | SH | SOLE |



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|                               |      |           |       |         |    |      |
|-------------------------------|------|-----------|-------|---------|----|------|
| WAL MART STORES INC           | COM  | 931142103 | 4,236 | 88,052  | SH | SOLE |
| WALGREEN CO                   | COM  | 931422109 | 1,565 | 35,950  | SH | SOLE |
| WASHINGTON MUTUAL INC         | COM  | 939322103 | 1,356 | 31,797  | SH | SOLE |
| WASTE MGMT INC DEL            | COM  | 94106L109 | 744   | 19,063  | SH | SOLE |
| WATERS CORP                   | COM  | 941848103 | 214   | 3,600   | SH | SOLE |
| WEATHERFORD INTERNATIONAL LTD | COM  | G95089101 | 663   | 12,000  | SH | SOLE |
| WELLPOINT INC                 | COM  | 94973V107 | 1,748 | 21,900  | SH | SOLE |
| WELLS FARGO & CO NEW          | COM  | 949746101 | 4,261 | 121,148 | SH | SOLE |
| WESTERN UN CO                 | COM  | 959802109 | 578   | 27,729  | SH | SOLE |
| WEYERHAEUSER CO               | COM  | 962166104 | 593   | 7,517   | SH | SOLE |
| WHIRLPOOL CORP                | COM  | 963320106 | 299   | 2,687   | SH | SOLE |
| WILLIAMS COS INC              | COM  | 969457100 | 680   | 21,500  | SH | SOLE |
| WINDSTREAM CORP               | COM  | 97381W104 | 255   | 17,254  | SH | SOLE |
| WRIGLEY WM JR CO              | COM  | 982526105 | 420   | 7,600   | SH | SOLE |
| WYETH                         | COM  | 983024100 | 2,765 | 48,226  | SH | SOLE |
| WYNDHAM WORLDWIDE CORP        | COM  | 98310W108 | 251   | 6,936   | SH | SOLE |
| XCEL ENERGY INC               | COM  | 98389B100 | 300   | 14,635  | SH | SOLE |
| XEROX CORP                    | COM  | 984121103 | 628   | 34,000  | SH | SOLE |
| XILINX INC                    | COM  | 983919101 | 319   | 11,900  | SH | SOLE |
| XL CAP LTD                    | CL A | G98255105 | 548   | 6,500   | SH | SOLE |
| XTO ENERGY INC                | COM  | 98385X106 | 791   | 13,166  | SH | SOLE |
| YAHOO INC                     | COM  | 984332106 | 1,177 | 43,400  | SH | SOLE |
| YUM BRANDS INC                | COM  | 988498101 | 621   | 18,968  | SH | SOLE |
| ZIMMER HLDGS INC              | COM  | 98956P102 | 721   | 8,489   | SH | SOLE |
| ZIONS BANCORPORATION          | COM  | 989701107 | 277   | 3,600   | SH | SOLE |