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BP PLC
Form 13F-HR
November 02, 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: September 30, 2006

Check here if Amendment [] ; Amendment Number: _____
This Amendment (Check only one.): [] is a restatement.
[] adds new holdings entries.

Institutional Investment Manager Filing this Report:

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

Form 13F File Number: 28-05353

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

/s/ Byron Grote London, UK 2nd November 2006

[Signature] [City,State] [Date]

Report Type (Check only one.):

[X] 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)

[] 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)

[] 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

List of Other Managers Reporting for this Manager:

Form 13F File Number Name

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28-_____

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 1

 Form 13F Information Table Entry Total: 413

 Form 13F Information Table Value Total: \$ 1,578,820

 (thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

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

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

ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES /PRN AMT	SH/PRN	INVESTMENT DISCRETION
3M CO	COM	88579Y101	5954	80000	SH	DEFINED
ABBOTT LABS	COM	002824100	8012	165000	SH	DEFINED
ACE LTD	COM	G0070K103	2408	44000	SH	DEFINED
ADOBE SYS INC	COM	00724F101	2434	65000	SH	DEFINED
ADVANCED MICRO DEVICES INC	COM	007903107	1118	45000	SH	DEFINED
AES CORP	COM	00130H105	1550	76000	SH	DEFINED
AETNA INC	COM	00817Y108	2373	60000	SH	DEFINED
AFFILIATED COMPUTER SVCS INC	COM	008190100	622	12000	SH	DEFINED
AFLAC INC	COM	001055102	2402	52500	SH	DEFINED
AGILENT TECHNOLOGIES INC	COM	00846U101	1700	52000	SH	DEFINED
AIR PRODS + CHEMS INC	COM	009158106	1991	30000	SH	DEFINED
ALCOA INC	COM	013817101	2468	88000	SH	DEFINED
ALLEGHENY ENERGY INC	COM	017361106	1306	32500	SH	DEFINED
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	808	13000	SH	DEFINED
ALLSTATE CORP	COM	020002101	4642	74000	SH	DEFINED
ALLTEL CORP	COM	020039103	2525	45500	SH	DEFINED
ALTERA CORP	COM	021441100	919	50000	SH	DEFINED

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ALTRIA GROUP INC	COM	02209S103	18181	237500	SH	DEFINED
AMBAC FINL GROUP INC	COM	023139108	1365	16500	SH	DEFINED
AMEREN CORP	COM	023608102	1056	20000	SH	DEFINED
AMERICA MOVIL S A DE C V	ADR	02364W204	11856	300000	SH	DEFINED
AMERICA MOVIL S A DEC V	ADR	02364W105	4646	118000	SH	DEFINED
AMERICAN ELEC PWR INC	COM	025537101	1455	40000	SH	DEFINED
AMERICAN EXPRESS CO	COM	025816109	8636	154000	SH	DEFINED
AMERICAN INTL GROUP INC	COM	026874107	18553	280000	SH	DEFINED
AMERICAN PWR CONVERSION CORP	COM	029066107	439	20000	SH	DEFINED
AMERICAN STD COS INC DEL	COM	029712106	797	19000	SH	DEFINED
AMERIPRISE FINL INC	COM	03076C106	1445	30800	SH	DEFINED
AMERISOURCEBERGEN CORP	COM	03037E105	1130	25000	SH	DEFINED
AMGEN INC	COM	031162100	10372	145000	SH	DEFINED
AMSOUTH BANCORPORATION	COM	032165102	1016	35000	SH	DEFINED
ANADARKO PETE CORP	COM	032511107	2192	50000	SH	DEFINED
ANALOG DEVICES INC	COM	032654105	1176	40000	SH	DEFINED
ANHEUSER BUSCH COS INC	COM	035229103	3848	81000	SH	DEFINED
AON CORP	COM	037389103	1423	42000	SH	DEFINED
APACHE CORP	COM	037411105	2402	38000	SH	DEFINED
APOLLO GROUP INC	COM	037604105	936	19000	SH	DEFINED
APPLE COMPUTER	COM	037833100	6971	90500	SH	DEFINED
APPLERA CORP APPLIED BIOSYS	COM	038020103	331	10000	SH	DEFINED
APPLIED MATERIALS INC	COM	038222105	3050	172000	SH	DEFINED
ARCH CAP GROUP LTD	COM	G0450A105	838	13200	SH	DEFINED
ARCHER DANIELS MIDLAND CO	COM	039483102	2652	70000	SH	DEFINED
AT+T INC	COM	00206R102	13675	420000	SH	DEFINED
AUTODESK INCORPORATED	COM	052769106	1148	33000	SH	DEFINED
AUTOMATIC DATA PROCESSING INC	COM	053015103	2840	60000	SH	DEFINED
AVAYA INC	COM	053499109	458	40000	SH	DEFINED
AVON PRODS INC	COM	054303102	1533	50000	SH	DEFINED
BAKBONE SOFTWARE ICOM NPV	COM	057101107	132	87949	SH	SOLE
BAKER HUGHES INC	COM	057224107	3581	52500	SH	DEFINED
BANCO BRADESCO SA	ADR	059460303	1551	46500	SH	DEFINED
BANCO ITAU S A	ADR	059602201	1065	35500	SH	DEFINED
BANK AMER CORP	COM	060505104	26303	491000	SH	DEFINED
BANK NEW YORK INC	COM	064057102	3526	100000	SH	DEFINED
BARD C R INC	COM	067383109	1125	15000	SH	DEFINED
BAUSCH + LOMB INC	COM	071707103	301	6000	SH	DEFINED
BAXTER INTL INC	COM	071813109	2841	62500	SH	DEFINED
BB+T CORP	COM	054937107	2189	50000	SH	DEFINED
BECTON DICKINSON + CO	COM	075887109	1767	25000	SH	DEFINED
BED BATH + BEYOND INC	COM	075896100	1148	30000	SH	DEFINED
BELLSOUTH CORP	COM	079860102	8336	195000	SH	DEFINED
BEST BUY CO INC	COM	086516101	2330	43500	SH	DEFINED
BIOGEN IDEC INC	COM	09062X103	1519	34000	SH	DEFINED
BJ SVCS CO	COM	055482103	1627	54000	SH	DEFINED
BLACK + DECKER CORPORATION	COM	091797100	1190	15000	SH	DEFINED
BLOCK H + R INC	COM	093671105	783	36000	SH	DEFINED
BMC SOFTWARE INC	COM	055921100	626	23000	SH	DEFINED
BOEING CO	COM	097023105	6781	86000	SH	DEFINED
BOSTON SCIENTIFIC CORP	COM	101137107	1873	126656	SH	DEFINED
BRISTOL MYERS SQUIBB CO	COM	110122108	4984	200000	SH	DEFINED
BROADCOM CORP	COM	111320107	1456	48000	SH	DEFINED
BURLINGTON NORTHN SANTA FE	COM	12189T104	2864	39000	SH	DEFINED
BUTTERFIELD FD MGR THAI EURO	COM	335020905	3825	180000	SH	DEFINED
CA INC	COM	12673P105	1303	55000	SH	DEFINED
CAPITAL ONE FINL CORP	COM	14040H105	3461	44000	SH	DEFINED
CARDINAL HEALTH INC	COM	14149Y108	3418	52000	SH	DEFINED
CAREMARK RX INC	COM	141705103	3117	55000	SH	DEFINED
CARNIVAL CORP	COM	143658300	2116	45000	SH	DEFINED
CARSO GLOBAL TELECOM SA DE CV	ADR	14574P101	974	160000	SH	DEFINED
CATERPILLAR INC	COM	149123101	5198	79000	SH	DEFINED

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CBS CORP CLASS B	COM	124857202	2465	87500	SH	DEFINED
CEMEX S.A.B DE C.C ADR	ADR	151290889	7831	260346	SH	DEFINED
CENTERPOINT ENERGY INC	COM	15189T107	1088	76000	SH	DEFINED
CENTEX CORP	COM	152312104	737	14000	SH	DEFINED
CHESAPEAKE ENERGY CORP	COM	165167107	1449	50000	SH	DEFINED
CHEVRON CORP	COM	166764100	15333	236403	SH	DEFINED
CHICAGO MERCANTILE EXCHANGE	COM	167760107	1626	3400	SH	DEFINED
CHUBB CORP	COM	171232101	2078	40000	SH	DEFINED
CIGNA CORP	COM	125509109	2210	19000	SH	DEFINED
CINTAS CORP	COM	172908105	592	14500	SH	DEFINED
CISCO SYS INC	COM	17275R102	15640	680000	SH	DEFINED
CITIGROUP INC	COM	172967101	26325	530000	SH	DEFINED
CITIZENS COMMUNICATIONS CO	COM	17453B101	744	53000	SH	DEFINED
CITRIX SYS INC	COM	177376100	724	20000	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	2236	77500	SH	DEFINED
COACH INC	COM	189754104	1634	47500	SH	DEFINED
COCA COLA CO	COM	191216100	11170	250000	SH	DEFINED
COCA COLA ENTERPRISES INC	COM	191219104	739	35500	SH	DEFINED
COLGATE PALMOLIVE CO	COM	194162103	4409	71000	SH	DEFINED
COMCAST CORP NEW	COM	20030N101	8291	225000	SH	DEFINED
COMERICA INC	COM	200340107	996	17500	SH	DEFINED
COMMERCE BANCORP INC N J	COM	200519106	734	20000	SH	DEFINED
COMPANHIA DE BEBIDAS DAS AMERS	ADR	20441W203	590	13000	SH	DEFINED
COMPANHIA SIDERURGICA NATL	ADR	20440W105	313	11000	SH	DEFINED
COMPANHIA VALE DO RIO DOCE	ADR	204412209	2156	100000	SH	DEFINED
COMPUTER SCIENCES CORP	COM	205363104	982	20000	SH	DEFINED
COMVERSE TECHNOLOGY INC	COM	205862402	429	20000	SH	DEFINED
CONAGRA INC	COM	205887102	1665	68000	SH	DEFINED
CONOCOPHILLIPS	COM	20825C104	9920	166642	SH	DEFINED
CONSTELLATION ENERGY GROUP INC	COM	210371100	1184	20000	SH	DEFINED
CORNING INC	COM	219350105	4028	165000	SH	DEFINED
COSTCO WHSL CORP NEW	COM	22160K105	2236	45000	SH	DEFINED
COUNTRYWIDE FINL CORP	COM	222372104	2523	72000	SH	DEFINED
COVENTRY HEALTH CARE INC	COM	222862104	1546	30000	SH	DEFINED
CSX CORP	COM	126408103	1576	48000	SH	DEFINED
CUMMINS INC	COM	231021106	596	5000	SH	DEFINED
CVS CORP	COM	126650100	2891	90000	SH	DEFINED
D R HORTON INC	COM	23331A109	647	27000	SH	DEFINED
DANAHER CORP	COM	235851102	1854	27000	SH	DEFINED
DEERE + CO	COM	244199105	2098	25000	SH	DEFINED
DELL INC	COM	24702R101	4979	218000	SH	DEFINED
DEVON ENERGY CORPORATION NEW	COM	25179M103	2936	46500	SH	DEFINED
DISNEY WALT CO	COM	254687106	7109	230000	SH	DEFINED
DOLLAR GEN CORP	COM	256669102	463	34000	SH	DEFINED
DOMINION RES INC VA NEW	COM	25746U109	2371	31000	SH	DEFINED
DONNELLEY R R + SONS CO	COM	257867101	857	26000	SH	DEFINED
DOVER CORP	COM	260003108	949	20000	SH	DEFINED
DOW CHEM CO	COM	260543103	4288	110000	SH	DEFINED
DTE ENERGY CO	COM	233331107	830	20000	SH	DEFINED
DU PONT E I DE NEMOURS + CO	COM	263534109	4498	105000	SH	DEFINED
DUKE ENERGY HLDG CORP	COM	26441C105	4832	160000	SH	DEFINED
EASTMAN KODAK CO	COM	277461109	672	30000	SH	DEFINED
EATON CORP	COM	278058102	1081	15700	SH	DEFINED
EBAY INC	COM	278642103	3517	124000	SH	DEFINED
ECOLAB INC	COM	278865100	1713	40000	SH	DEFINED
EDISON INTL	COM	281020107	1874	45000	SH	DEFINED
EL PASO CORP	COM	28336L109	1364	100000	SH	DEFINED
ELECTRONIC ARTS INC	COM	285512109	1670	30000	SH	DEFINED
ELECTRONIC DATA SYS CORP NEW	COM	285661104	1275	52000	SH	DEFINED
EMBARQ CORP	COM	29078E105	794	16411	SH	DEFINED
EMBRAER EMPRESA BRASILEIRA DE	ADR	29081M102	393	10000	SH	DEFINED
EMC CORP	COM	268648102	3115	260000	SH	DEFINED

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EMERSON ELEC CO	COM	291011104	4193	50000	SH	DEFINED
ENTERGY CORP NEW	COM	29364G103	1721	22000	SH	DEFINED
EOG RESOURCES INC	COM	26875P101	2277	35000	SH	DEFINED
EXELON CORP	COM	30161N101	5206	86000	SH	DEFINED
EXPRESS SCRIPTS INC	COM	302182100	1208	16000	SH	DEFINED
EXXON MOBIL CORP	COM	30231G102	43783	652500	SH	DEFINED
FEDERAL HOME LN MTG CORP	COM	313400301	5141	77500	SH	DEFINED
FEDERAL NATL MTG ASSN	COM	313586109	6290	112500	SH	DEFINED
FEDERATED DEPT STORES INC DE	COM	31410H101	2765	64000	SH	DEFINED
FEDEX CORP	COM	31428X106	3532	32500	SH	DEFINED
FIFTH THIRD BANCORP	COM	316773100	2666	70000	SH	DEFINED
FIRST DATA CORP	COM	319963104	3990	95000	SH	DEFINED
FIRSTENERGY CORP	COM	337932107	2234	40000	SH	DEFINED
FISERV INC	COM	337738108	895	19000	SH	DEFINED
FLUOR CORP NEW	COM	343412102	923	12000	SH	DEFINED
FOMENTO ECONOMICO MEXICANO	CDR	344419106	3635	37500	SH	DEFINED
FORD MTR CO DEL	COM	345370860	1375	170000	SH	DEFINED
FOREST LABS INC	COM	345838106	2050	40500	SH	DEFINED
FPL GROUP INC	COM	302571104	2025	45000	SH	DEFINED
FRANKLIN RES INC	COM	354613101	2644	25000	SH	DEFINED
FREEMPORT MCMORAN COPPER + GOLD	COM	35671D857	1225	23000	SH	DEFINED
FREESCALE SEMICONDUCTOR INC	COM	35687M206	1748	46000	SH	DEFINED
GANNETT INC	COM	364730101	1421	25000	SH	DEFINED
GAP INC	COM	364760108	1516	80000	SH	DEFINED
GENENTECH INC	COM	368710406	620	7500	SH	DEFINED
GENERAL DYNAMICS CORP	COM	369550108	2867	40000	SH	DEFINED
GENERAL ELEC CO	COM	369604103	39668	1123750	SH	DEFINED
GENERAL MLS INC	COM	370334104	2462	43500	SH	DEFINED
GENERAL MTRS CORP	COM	370442105	1912	57500	SH	DEFINED
GENUINE PARTS CO	COM	372460105	949	22000	SH	DEFINED
GENWORTH FINL INC	COM	37247D106	1400	40000	SH	DEFINED
GENZYME CORP	COM	372917104	2193	32500	SH	DEFINED
GILEAD SCIENCES INC	COM	375558103	3435	50000	SH	DEFINED
GOL LINHAS AEREAS INTELIGENTES	COM	38045R107	275	8000	SH	DEFINED
GOLDEN WEST FINL CORP DEL	COM	381317106	2318	30000	SH	DEFINED
GOLDMAN SACHS GROUP INC	COM	38141G104	8543	50500	SH	DEFINED
GOOGLE INC	COM	38259P508	8842	22000	SH	DEFINED
GRUPO CARSO SA DE CV	ADR	400485207	1718	300000	SH	DEFINED
HALLIBURTON CO	COM	406216101	3699	130000	SH	DEFINED
HANESBRANDS INC	COM	410345102	239	10624	SH	DEFINED
HARLEY DAVIDSON INC	COM	412822108	2077	33100	SH	DEFINED
HARRAHS ENTMT INC	COM	413619107	1262	19000	SH	DEFINED
HARTFORD FINANCIAL SVCS GRP	COM	416515104	3036	35000	SH	DEFINED
HASBRO INC	COM	418056107	455	20000	SH	DEFINED
HCA INC	COM	404119109	2245	45000	SH	DEFINED
HEALTH MGMT ASSOC	COM	421933102	627	30000	SH	DEFINED
HEINZ H J CO	COM	423074103	1887	45000	SH	DEFINED
HELLENIC TELECOMMUNICATIONS	ADR	423325307	343	27778	SH	DEFINED
HERSHEY CO / THE	COM	427866108	1016	19000	SH	DEFINED
HESS CORP	COM	42809H107	1243	30000	SH	DEFINED
HEWLETT PACKARD CO	COM	428236103	11374	310000	SH	DEFINED
HILTON HOTELS CORP	COM	432848109	975	35000	SH	DEFINED
HOME DEPOT INC	COM	437076102	8052	222000	SH	DEFINED
HONEYWELL INTL INC	COM	438516106	3947	96500	SH	DEFINED
HOSPIRA INC	COM	441060100	631	16500	SH	DEFINED
HOST HOTELS + RESORTS INC	COM	44107P104	407	17753	SH	DEFINED
HUMANA INC	COM	444859102	1124	17000	SH	DEFINED
ILLINOIS TOOL WKS INC	COM	452308109	2784	62000	SH	DEFINED
IMS HEALTH INC	COM	449934108	799	30000	SH	DEFINED
INGERSOLL RAND COMPANY LIMITED	COM	G4776G101	1519	40000	SH	DEFINED
INTEL CORP	COM	458140100	14399	700000	SH	DEFINED
INTERCONTINENTAL EXCHANGE INC	COM	45865V100	217875	2902291	SH	SOLE

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INTERNATIONAL BUSINESS MACHS	COM	459200101	13274	162000	SH	DEFINED
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	1494	36000	SH	DEFINED
INTERNATIONAL PAPER CO	COM	460146103	1905	55000	SH	DEFINED
INTRALASE CORP COM STK NPV	COM	461169104	1504	76324	SH	SOLE
INTUIT	COM	461202103	1284	40000	SH	DEFINED
IONA TECHNOLOGIES PLC	ADR	46206P109	292	65000	SH	DEFINED
ISHARES TR	COM	464287564	11016	120000	SH	DEFINED
ITT CORP NEW	COM	450911102	1282	25000	SH	DEFINED
JABIL CIRCUIT INC	COM	466313103	771	27000	SH	DEFINED
JDS UNIPHASE CORP	COM	46612J101	394	180000	SH	DEFINED
JOHNSON + JOHNSON	COM	478160104	20781	320000	SH	DEFINED
JOHNSON CTLS INC	COM	478366107	1794	25000	SH	DEFINED
JPMORGAN CHASE + CO	COM	46625H100	17746	377900	SH	DEFINED
JUNIPER NETWORKS INC	COM	48203R104	1037	60000	SH	DEFINED
KB HOME	COM	48666K109	438	10000	SH	DEFINED
KELLOGG CO	COM	487836108	1288	26000	SH	DEFINED
KEYCORP NEW	COM	493267108	1685	45000	SH	DEFINED
KIMBERLY CLARK CORP	COM	494368103	3137	48000	SH	DEFINED
KLA TENCOR CORP	COM	482480100	934	21000	SH	DEFINED
KOHL'S CORP	COM	500255104	2337	36000	SH	DEFINED
KROGER CO	COM	501044101	1782	77000	SH	DEFINED
L 3 COMMUNICATIONS HLDG CORP	COM	502424104	1332	17000	SH	DEFINED
LEGG MASON INC	COM	524901105	1765	17500	SH	DEFINED
LEHMAN BROTHERS HLDGS INC	COM	524908100	4210	57000	SH	DEFINED
LEXMARK INTL INC	COM	529771107	634	11000	SH	DEFINED
LG PHILIPS LCD CO LTD	COM	50186V102	2903	175000	SH	DEFINED
LILLY ELI + CO	COM	532457108	6840	120000	SH	DEFINED
LIMITED BRANDS INC	COM	532716107	1060	40000	SH	DEFINED
LINCOLN NATL CORP IN	COM	534187109	2018	32500	SH	DEFINED
LINEAR TECHNOLOGY CORP	COM	535678106	1089	35000	SH	DEFINED
LOCKHEED MARTIN CORP	COM	539830109	3184	37000	SH	DEFINED
LOEWS CORP	COM	540424108	1990	52500	SH	DEFINED
LOTTE SHOPPING CO LTD	COM	54569T106	524	30000	SH	DEFINED
LOUISIANA PAC CORP	COM	546347105	188	10000	SH	DEFINED
LOWES COS INC	COM	548661107	4798	171000	SH	DEFINED
LSI LOGIC CORP	COM	502161102	370	45000	SH	DEFINED
LUCENT TECHNOLOGIES INC	COM	549463107	1076	460000	SH	DEFINED
M + T BK CORP	COM	55261F104	1020	8500	SH	DEFINED
MARATHON OIL CORP	COM	565849106	3268	42500	SH	DEFINED
MARRIOTT INTL INC NEW	COM	571903202	2396	62000	SH	DEFINED
MARSHALL + ILSLEY CORP	COM	571834100	1927	40000	SH	DEFINED
MASCO CORP	COM	574599106	1234	45000	SH	DEFINED
MATTEL INC	COM	577081102	788	40000	SH	DEFINED
MAXIM INTEGRATED PRODS INC	COM	57772K101	1123	40000	SH	DEFINED
MBIA INC	COM	55262C100	1382	22500	SH	DEFINED
MCCORMICK + CO INC	COM	579780206	570	15000	SH	DEFINED
MCDONALDS CORP	COM	580135101	5672	145000	SH	DEFINED
MCGRAW HILL COS INC	COM	580645109	2669	46000	SH	DEFINED
MCKESSON CORP	COM	58155Q103	1845	35000	SH	DEFINED
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	1984	33000	SH	DEFINED
MEDIMMUNE INC	COM	584699102	716	24500	SH	DEFINED
MEDTRONIC INC	COM	585055106	6200	133500	SH	DEFINED
MELLON FINL CORP	COM	58551A108	1662	42500	SH	DEFINED
MERCK + CO INC	COM	589331107	9532	227500	SH	DEFINED
MERRILL LYNCH + CO INC	COM	590188108	8307	106200	SH	DEFINED
METLIFE INC	COM	59156R108	4648	82000	SH	DEFINED
MICRON TECHNOLOGY INC	COM	595112103	1131	65000	SH	DEFINED
MICROSOFT CORP	COM	594918104	25964	950000	SH	DEFINED
MOLEX INC	COM	608554101	779	20000	SH	DEFINED
MONSANTO CO NEW	COM	61166W101	2586	55000	SH	DEFINED
MONSTER WORLDWIDE INC	COM	611742107	470	13000	SH	DEFINED
MOODYS CORP	COM	615369105	1700	26000	SH	DEFINED

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MORGAN STANLEY	COM	617446448	9770	134000	SH	DEFINED
MOTOROLA INC	COM	620076109	6525	261000	SH	DEFINED
NABORS INDUSTRIES LTD	COM	G6359F103	1190	40000	SH	DEFINED
NATIONAL CITY CORP	COM	635405103	2086	57000	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP	COM	637640103	859	36500	SH	DEFINED
NATUZZI S P A	ADR	63905A101	1313	181340	SH	DEFINED
NETWORK APPLIANCE INC	COM	64120L104	1369	37000	SH	DEFINED
NEWELL RUBBERMAID INC	COM	651229106	850	30000	SH	DEFINED
NEWMONT MNG CORP	COM	651639106	2779	65000	SH	DEFINED
NEWS CORP	COM	65248E203	5057	245000	SH	DEFINED
NIKE INC	COM	654106103	2191	25000	SH	DEFINED
NOBLE CORPORATION	COM	G65422100	1765	27500	SH	DEFINED
NORDSTROM INC	COM	655664100	1163	27500	SH	DEFINED
NORFOLK SOUTHN CORP	COM	655844108	1982	45000	SH	DEFINED
NORTH FORK BANCORPORATION INC	COM	659424105	2527	88250	SH	DEFINED
NORTHERN TRUST CORP	COM	665859104	1139	19500	SH	DEFINED
NORTHROP GRUMMAN CORP	COM	666807102	2451	36000	SH	DEFINED
NOVELL INC	COM	670006105	220	36000	SH	DEFINED
NOVELLUS SYS INC	COM	670008101	415	15000	SH	DEFINED
NUCOR CORP	COM	670346105	2326	47000	SH	DEFINED
NVIDIA CORP	COM	67066G104	1065	36000	SH	DEFINED
OCCIDENTAL PETE CORP	COM	674599105	5292	110000	SH	DEFINED
OFFICE DEPOT INC	COM	676220106	1191	30000	SH	DEFINED
OMNICOM GROUP	COM	681919106	2537	27100	SH	DEFINED
ORACLE CORP	COM	68389X105	7273	410000	SH	DEFINED
ORBOTECH LTD	COM	M75253100	1481	62500	SH	DEFINED
PACCAR INC	COM	693718108	1582	27750	SH	DEFINED
PARKER HANNIFIN CORP	COM	701094104	777	10000	SH	DEFINED
PAYCHEX INC	COM	704326107	1566	42500	SH	DEFINED
PEABODY ENERGY CORP	COM	704549104	368	10000	SH	DEFINED
PENNEY J C INC	COM	708160106	2120	31000	SH	DEFINED
PEPSI BOTTLING GROUP INC	COM	713409100	888	25000	SH	DEFINED
PEPSICO INC	COM	713448108	11903	182400	SH	DEFINED
PETROLEO BRASILEIRO SA	ADR	71654V408	3772	45000	SH	DEFINED
PFIZER INC	COM	717081103	22319	787000	SH	DEFINED
PG+E CORP	COM	69331C108	1541	37000	SH	DEFINED
PHELPS DODGE CORP	COM	717265102	1609	19000	SH	DEFINED
PHOENIX COMPANIES	COM	71902E109	1425	101817	SH	SOLE
PITNEY BOWES INC	COM	724479100	1109	25000	SH	DEFINED
PNC FINL SVCS GROUP INC	COM	693475105	2246	31000	SH	DEFINED
PPG INDS INC	COM	693506107	1342	20000	SH	DEFINED
PPL CORP	COM	69351T106	1316	40000	SH	DEFINED
PRAXAIR INC	COM	74005P104	1952	33000	SH	DEFINED
PRINCIPAL FINANCIAL GROUP	COM	74251V102	1900	35000	SH	DEFINED
PROCTER AND GAMBLE CO	COM	742718109	21817	352000	SH	DEFINED
PROGRESS ENERGY INC	COM	743263105	1452	32000	SH	DEFINED
PROGRESSIVE CORP OHIO	COM	743315103	1963	80000	SH	DEFINED
PRUDENTIAL FINL INC	COM	744320102	4575	60000	SH	DEFINED
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1530	25000	SH	DEFINED
PULTE HOMES INC	COM	745867101	828	26000	SH	DEFINED
QLOGIC CORP	COM	747277101	567	30000	SH	DEFINED
QUALCOMM INC	COM	747525103	6180	170000	SH	DEFINED
QUEST DIAGNOSTICS INC	COM	74834L100	1284	21000	SH	DEFINED
QWEST COMMUNICATIONS INTL INC	COM	749121109	1395	160000	SH	DEFINED
RAYTHEON CO	COM	755111507	2401	50000	SH	DEFINED
REALOGY CORP	COM	75605E100	680	30000	SH	DEFINED
ROBERT HALF INTL INC	COM	770323103	561	16500	SH	DEFINED
ROCKWELL AUTOMATION INC	COM	773903109	1162	20000	SH	DEFINED
ROCKWELL COLLINS INC	COM	774341101	987	18000	SH	DEFINED
ROHM + HAAS CO	COM	775371107	1657	35000	SH	DEFINED
SAFECO CORP	COM	786429100	766	13000	SH	DEFINED
SAFEWAY INC	COM	786514208	1669	55000	SH	DEFINED

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SANDISK CORP	COM	80004C101	1124	21000	SH	DEFINED
SANMINA SCI CORP	COM	800907107	206	55000	SH	DEFINED
SARA LEE CORP	COM	803111103	1527	95000	SH	DEFINED
SCHERING PLOUGH CORP	COM	806605101	3446	156000	SH	DEFINED
SCHLUMBERGER LTD	COM	806857108	7878	127000	SH	DEFINED
SCHWAB CHARLES CORP	COM	808513105	2309	129000	SH	DEFINED
SEARS HLDGS CORP	COM	812350106	1582	10010	SH	DEFINED
SEMPRA ENERGY	COM	816851109	1508	30000	SH	DEFINED
SIGMA ALDRICH	COM	826552101	605	8000	SH	DEFINED
SK TELECOM LTD	COM	78440P108	2954	125000	SH	DEFINED
SLM CORP	COM	78442P106	2287	44000	SH	DEFINED
SMITH INTL INC	COM	832110100	427	11000	SH	DEFINED
SOHU COM INC	COM	83408W103	8808	400000	SH	DEFINED
SOLETRON CORP	COM	834182107	318	97550	SH	DEFINED
SOUTHERN CO	COM	842587107	3032	88000	SH	DEFINED
SOUTHWEST AIRLS CO	COM	844741108	1341	80500	SH	DEFINED
SPRINT NEXTEL CORP	COM	852061100	5317	310000	SH	DEFINED
ST JUDE MED INC	COM	790849103	1817	51500	SH	DEFINED
ST PAUL TRAVELERS COS INC	COM	792860108	3751	80000	SH	DEFINED
STANLEY WORKS	COM	854616109	449	9000	SH	DEFINED
STAPLES INC	COM	855030102	2360	97000	SH	DEFINED
STARBUCKS CORP	COM	855244109	2758	81000	SH	DEFINED
STARWOOD HOTELS + RESORTS INC	COM	85590A401	1659	29000	SH	DEFINED
STATE STREET CORPORATION	COM	857477103	2246	36000	SH	DEFINED
STRYKER CORP	COM	863667101	1537	31000	SH	DEFINED
SUN MICROSYSTEMS INC	COM	866810104	1789	360000	SH	DEFINED
SUNTRUST BKS INC	COM	867914103	3284	42500	SH	DEFINED
SUPERVALU INC	COM	868536103	741	25000	SH	DEFINED
SYMANTEC CORP	COM	871503108	2341	110000	SH	DEFINED
SYNOVUS FINL CORP	COM	87161C105	1351	46000	SH	DEFINED
SYSCO CORP	COM	871829107	1840	55000	SH	DEFINED
TAIWAN GTR CHINA FD	COM	874037104	625	109723	SH	DEFINED
TARGET CORP	COM	87612E106	5249	95000	SH	DEFINED
TELEFONOS DE MEXICO S A	ADR	879403780	2967	116000	SH	DEFINED
TELEFONOS DE MEXICO S A	ADR	879403707	2423	95000	SH	DEFINED
TELLABS INC	COM	879664100	658	60000	SH	DEFINED
TEMPLE INLAND INC	COM	879868107	401	10000	SH	DEFINED
TENET HEALTHCARE CORP	COM	88033G100	407	50000	SH	DEFINED
TERADYNE INC	COM	880770102	395	30000	SH	DEFINED
TEXAS INSTRS INC	COM	882508104	5985	180000	SH	DEFINED
TEXTRON INC	COM	883203101	1706	19500	SH	DEFINED
THERMO ELECTRON CORP	COM	883556102	1731	44000	SH	DEFINED
TIFFANY + CO NEW	COM	886547108	498	15000	SH	DEFINED
TIME WARNER INC NEW	COM	887317105	8295	455000	SH	DEFINED
TJX COS INC NEW	COM	872540109	1345	48000	SH	DEFINED
TRANSOCEAN INC	COM	G90078109	3845	52500	SH	DEFINED
TRIBUNE CO NEW	COM	896047107	753	23000	SH	DEFINED
TXU CORP	COM	873168108	3626	58000	SH	DEFINED
TYCO INTL LTD	COM	902124106	5850	209000	SH	DEFINED
UNION PAC CORP	COM	907818108	2376	27000	SH	DEFINED
UNITED PARCEL SVC INC	COM	911312106	8273	115000	SH	DEFINED
UNITED TECHNOLOGIES CORP	COM	913017109	7412	117000	SH	DEFINED
UNITEDHEALTH GROUP INC	COM	91324P102	7705	156600	SH	DEFINED
UNUMPROVIDENT CORP	COM	91529Y106	814	42000	SH	DEFINED
US BANCORP DEL	COM	902973304	6328	190500	SH	DEFINED
UST INC	COM	902911106	548	10000	SH	DEFINED
VALERO ENERGY CORP	COM	91913Y100	3603	70000	SH	DEFINED
VERISIGN INC	COM	92343E102	525	26000	SH	DEFINED
VERIZON COMMUNICATIONS	COM	92343V104	11288	304000	SH	DEFINED
VIACOM INC NEW	COM	92553P201	2881	77500	SH	DEFINED
VULCAN MATLS CO	COM	929160109	783	10000	SH	DEFINED
WACHOVIA CORP 2ND NEW	COM	929903102	10623	190370	SH	DEFINED

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WAL MART STORES INC	COM	931142103	13366	271000	SH	DEFINED
WALGREEN CO	COM	931422109	5105	115000	SH	DEFINED
WASHINGTON MUT INC	COM	939322103	4564	105000	SH	DEFINED
WASTE MGMT INC DEL	COM	94106L109	2127	58000	SH	DEFINED
WELLPOINT INC	COM	94973V107	6087	79000	SH	DEFINED
WELLS FARGO + CO NEW	COM	949746101	12663	350000	SH	DEFINED
WENDYS INTL INC	COM	950590109	838	12500	SH	DEFINED
WEYERHAEUSER CO	COM	962166104	2123	34500	SH	DEFINED
WHIRLPOOL CORP	COM	963320106	673	8000	SH	DEFINED
WHOLE FOODS MKT INC	COM	966837106	951	16000	SH	DEFINED
WILLIAMS COS INC	COM	969457100	1432	60000	SH	DEFINED
WINDSTREAM CORP	COM	97381W104	620	47043	SH	DEFINED
WRIGLEY WM JR CO	COM	982526105	1059	23000	SH	DEFINED
WYETH	COM	983024100	7372	145000	SH	DEFINED
WYNDHAM WORLDWIDE CORP	COM	98310W108	671	24000	SH	DEFINED
XCEL ENERGY INC	COM	98389B100	826	40000	SH	DEFINED
XEROX CORP	COM	984121103	1494	96000	SH	DEFINED
XILINX INC	COM	983919101	779	35500	SH	DEFINED
XL CAPITAL LTD	COM	G98255105	1374	20000	SH	DEFINED
XTO ENERGY INC	COM	98385X106	1684	39966	SH	DEFINED
YAHOO INC	COM	984332106	3501	138500	SH	DEFINED
YUM BRANDS INC	COM	988498101	1509	29000	SH	DEFINED
ZIMMER HOLDINGS INC	COM	98956P102	1755	26000	SH	DEFINED
ZIONS BANCORP	COM	989701107	1476	18500	SH	DEFINED

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