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INTEL CORP  
Form 13F-HR  
August 11, 2005

2005 Q2 Form 13-F.doc/08-12-05 1.

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, 2005

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

Institutional Investment Manager Filing this Report:

Intel Corporation  
2200 Mission College Boulevard  
Santa Clara, CA 95052-8119

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

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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/ Ravi Jacob            Santa Clara, California  
----- August 8, 2005

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

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report and a portion are reported by other manager(s).)

## Form 13F SUMMARY PAGE

REPORTING MANAGER: INTEL CORPORATION

Report Summary:

Number of Other Included Managers: 1  
 Form 13F Information Table Entry Total: 368  
 Form 13F Information Table Value Total: \$306,994,000

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:<br>NAME OF ISSUER  | ITEM 2:<br>TITLE OF<br>CLASS | ITEM 3:<br>CUSIP<br>NUMBER | ITEM 4:<br>FAIR<br>MARKET<br>VALUE<br>(000) | ITEM 5:<br>SHARES<br>OR<br>PRINCIPAL SH/<br>AMOUNT PRN | ITEM 6:<br>INVESTMENT<br>DISCRETION | ITEM<br>MANAG |
|----------------------------|------------------------------|----------------------------|---|--|-------------------------------------|---------------|
| 3M CO                      | COM                          | 88579Y101                  | 1,670                                       | 23,100 SH  | SOLE                                |               |
| ABBOTT LABS                | COM                          | 002824100                  | 2,291                                       | 46,744 SH  | SOLE                                |               |
| ACE LTD                    | COM                          | G0070K103                  | 381   | 8,500 SH   | SOLE                                |               |
| ADOBE SYS INC              | COM                          | 00724F101                  | 418   | 14,600 SH  | SOLE                                |               |
| ADVANCED MICRO DEVICES INC | COM                          | 007903107                  | 205   | 11,850 SH  | SOLE                                |               |
| AES CORP                   | COM                          | 00130H105                  | 319   | 19,450 SH  | SOLE                                |               |
| AETNA INC                  | COM                          | 00817Y108                  | 727   | 8,778 SH   | SOLE                                |               |
| AFLAC INC                  | COM                          | 001055102                  | 651   | 15,050 SH  | SOLE                                |               |
| AGILENT TECHNOLOGIES INC   | COM                          | 00846U101                  | 296   | 12,878 SH  | SOLE                                |               |
| AIR PRODS & CHEMS INC      | COM                          | 009158106                  | 410   | 6,800 SH   | SOLE                                |               |
| ALBERTSONS INC             | COM                          | 013104104                  | 228   | 11,001 SH  | SOLE                                |               |
| ALCOA INC                  | COM                          | 013817101                  | 681   | 26,052 SH  | SOLE                                |               |
| ALLERGAN INC               | COM                          | 018490102                  | 332   | 3,900 SH   | SOLE                                |               |
| ALLSTATE CORP              | COM                          | 02002101                   | 1,212                                       | 20,280 SH  | SOLE                                |               |
| ALLTEL CORP                | COM                          | 020039103                  | 567   | 9,100 SH   | SOLE                                |               |
| ALTERA CORP                | COM                          | 021441100                  | 222   | 11,200 SH  | SOLE                                |               |
| ALTRIA GROUP INC           | COM                          | 02209S103                  | 4,012                                       | 62,049 SH  | SOLE                                |               |
| AMBAC FINANCIAL GROUP INC  | COM                          | 023139108                  | 230   | 3,300 SH   | SOLE                                |               |
| AMERADA HESS CORP          | COM                          | 023551104                  | 277   | 2,600 SH   | SOLE                                |               |
| AMEREN CORP                | COM                          | 023608102                  | 321   | 5,800 SH   | SOLE                                |               |
| AMERICAN ELEC PWR INC      | COM                          | 025537101                  | 423   | 11,482 SH  | SOLE                                |               |

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|                                |            |           |       |         |    |      |
|--------------------------------|------------|-----------|-------|---------|----|------|
| AMERICAN EXPRESS CO            | COM        | 025816109 | 1,866 | 35,050  | SH | SOLE |
| AMERICAN INTL GROUP INC        | COM        | 026874107 | 4,534 | 78,043  | SH | SOLE |
| AMERICAN STD COS INC           | COM        | 029712106 | 226   | 5,400   | SH | SOLE |
| AMERISOURCEBERGEN CORP         | COM        | 03073E105 | 232   | 3,350   | SH | SOLE |
| AMGEN INC                      | COM        | 031162100 | 2,269 | 37,535  | SH | SOLE |
| AMSOUTH BANCORPORATION         | COM        | 032165102 | 276   | 10,600  | SH | SOLE |
| ANADARKO PETE CORP             | COM        | 032511107 | 583   | 7,093   | SH | SOLE |
| ANALOG DEVICES INC             | COM        | 032654105 | 418   | 11,200  | SH | SOLE |
| ANHEUSER BUSCH COS INC         | COM        | 035229103 | 1,066 | 23,300  | SH | SOLE |
| AON CORP                       | COM        | 037389103 | 237   | 9,456   | SH | SOLE |
| APACHE CORP                    | COM        | 037411105 | 632   | 9,788   | SH | SOLE |
| APOLLO GROUP INC               | COM        | 037604105 | 391   | 5,000   | SH | SOLE |
|                                |            |           |       |         |    |      |
| APPLE COMPUTER INC             | COM        | 037833100 | 902   | 24,500  | SH | SOLE |
| APPLIED MATLS INC              | COM        | 038222105 | 809   | 50,000  | SH | SOLE |
| ARCHER DANIELS MIDLAND CO      | COM        | 039483102 | 399   | 18,667  | SH | SOLE |
| ARCHSTONE SMITH TR             | COM        | 039583109 | 232   | 6,000   | SH | SOLE |
| AT&T CORP                      | COM NEW    | 001957505 | 457   | 24,021  | SH | SOLE |
| AUTODESK INC                   | COM        | 052769106 | 237   | 6,900   | SH | SOLE |
| AUTOMATIC DATA PROCESSING INC  | COM        | 053015103 | 735   | 17,502  | SH | SOLE |
| AVAYA INC                      | COM        | 053499109 | 120   | 14,421  | SH | SOLE |
| AVON PRODS INC                 | COM        | 054303102 | 535   | 14,128  | SH | SOLE |
| BAKER HUGHES INC               | COM        | 057224107 | 515   | 10,060  | SH | SOLE |
| BANK NEW YORK INC              | COM        | 064057102 | 672   | 23,340  | SH | SOLE |
| BANK OF AMERICA CORP           | COM        | 060505104 | 5,538 | 121,414 | SH | SOLE |
| BARD C R INC                   | COM        | 067383109 | 206   | 3,100   | SH | SOLE |
| BAXTER INTL INC                | COM        | 071813109 | 692   | 18,640  | SH | SOLE |
| BB&T CORP                      | COM        | 054937107 | 656   | 16,400  | SH | SOLE |
| BEAR STEARNS COS INC           | COM        | 073902108 | 351   | 3,374   | SH | SOLE |
| BECTON DICKINSON & CO          | COM        | 075887109 | 399   | 7,600   | SH | SOLE |
| BED BATH & BEYOND INC          | COM        | 075896100 | 380   | 9,100   | SH | SOLE |
| BELLSOUTH CORP                 | COM        | 079860102 | 1,458 | 54,882  | SH | SOLE |
| BEST BUY INC                   | COM        | 086516101 | 610   | 8,900   | SH | SOLE |
| BIOGEN IDEC INC                | COM        | 09062X103 | 344   | 9,975   | SH | SOLE |
| BIOMET INC                     | COM        | 090613100 | 265   | 7,650   | SH | SOLE |
| BJ SVCS CO                     | COM        | 055482103 | 257   | 4,900   | SH | SOLE |
| BLACK & DECKER CORP            | COM        | 091797100 | 216   | 2,400   | SH | SOLE |
| BLOCK H & R INC                | COM        | 093671105 | 286   | 4,900   | SH | SOLE |
| BOEING CO                      | COM        | 097023105 | 1,644 | 24,915  | SH | SOLE |
| BOSTON SCIENTIFIC CORP         | COM        | 101137107 | 615   | 22,784  | SH | SOLE |
| BRISTOL MYERS SQUIBB CO        | COM        | 110122108 | 1,462 | 58,546  | SH | SOLE |
| BROADCOM CORP                  | COM        | 111320107 | 309   | 8,700   | SH | SOLE |
| BURLINGTON NORTH SANTA FE CORP | COM        | 12189T104 | 530   | 11,267  | SH | SOLE |
| BURLINGTON RES INC             | COM        | 122014103 | 643   | 11,644  | SH | SOLE |
| CALPINE CORP                   | COM        | 131347106 | 54    | 16,000  | SH | SOLE |
| CAMPBELL SOUP CO               | COM        | 134429109 | 302   | 9,800   | SH | SOLE |
|                                |            |           |       |         |    |      |
| CAPITAL ONE FINL CORP          | COM        | 14040H105 | 592   | 7,400   | SH | SOLE |
| CARDINAL HEALTH INC            | COM        | 14149Y108 | 751   | 13,050  | SH | SOLE |
| CAREMARK RX INC                | COM        | 141705103 | 610   | 13,700  | SH | SOLE |
| CARNIVAL CORP                  | COM PAIRED | 143658300 | 862   | 15,800  | SH | SOLE |
| CTF                            |            |           |       |         |    |      |
| CATERPILLAR INC DEL            | COM        | 149123101 | 981   | 10,290  | SH | SOLE |
| CENDANT CORP                   | COM        | 151313103 | 706   | 31,581  | SH | SOLE |
| CENTEX CORP                    | COM        | 152312104 | 269   | 3,800   | SH | SOLE |
| CHEVRON CORPORATION            | COM        | 166764100 | 3,522 | 62,980  | SH | SOLE |
| CHUBB CORP                     | COM        | 171232101 | 492   | 5,750   | SH | SOLE |
| CIENA CORP                     | COM        | 171779101 | 36    | 17,100  | SH | SOLE |

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|                              |      |               |       |         |    |      |
|------------------------------|------|---------------|-------|---------|----|------|
| CIGNA CORP                   | COM  | 125509109     | 417   | 3,900   | SH | SOLE |
| CINCINNATI FINL CORP         | COM  | 172062101     | 201   | 5,082   | SH | SOLE |
| CINERGY CORP                 | COM  | 172474108     | 255   | 5,700   | SH | SOLE |
| CISCO SYS INC                | COM  | 17275R102     | 3,694 | 193,618 | SH | SOLE |
| CIT GROUP INC                | COM  | 125581108     | 271   | 6,300   | SH | SOLE |
| CITIGROUP INC                | COM  | 172967101     | 7,235 | 156,493 | SH | SOLE |
| CITIZENS COMMUNICATIONS CO   | CL B | 17453B101     | 134   | 10,000  | SH | SOLE |
| CLEAR CHANNEL COMMUNICATIONS | COM  | 184502102     | 489   | 15,800  | SH | SOLE |
| CLOROX CO DEL                | COM  | 189054109     | 256   | 4,600   | SH | SOLE |
| COACH INC                    | COM  | 189754104     | 383   | 11,400  | SH | SOLE |
| COCA COLA CO                 | COM  | 191216100     | 2,831 | 67,808  | SH | SOLE |
| COCA COLA ENTERPRISES INC    | COM  | 191219104     | 233   | 10,600  | SH | SOLE |
| COLGATE PALMOLIVE CO         | COM  | 194162103     | 784   | 15,700  | SH | SOLE |
| COMCAST CORP                 | COM  | 20030N101     | 2,033 | 66,299  | SH | SOLE |
| COMERICA INC                 | COM  | 200340107     | 295   | 5,100   | SH | SOLE |
| COMPUTER ASSOC INTL INC      | COM  | 204912109     | 437   | 15,899  | SH | SOLE |
| COMPUTER SCIENCES CORP       | COM  | 205363104     | 249   | 5,700   | SH | SOLE |
| COMPUWARE CORP               | COM  | 205638109     | 83    | 11,600  | SH | SOLE |
| CONAGRA FOODS INC            | COM  | 205887102     | 357   | 15,400  | SH | SOLE |
| CONOCOPHILLIPS               | COM  | 20825C104     | 2,390 | 41,564  | SH | SOLE |
| CONSOLIDATED EDISON INC      | COM  | 209115104     | 342   | 7,300   | SH | SOLE |
| CONSTELLATION ENGY GRP INC I | COM  | 210371100     | 306   | 5,300   | SH | SOLE |
| CORNING INC                  | COM  | 219350105     | 702   | 42,250  | SH | SOLE |
|                              |      |               |       |         |    |      |
| COSTCO WHSL CORP             | COM  | 22160K105     | 631   | 14,100  | SH | SOLE |
| COUNTRYWIDE FINANCIAL CORP   | COM  | 222372104     | 672   | 17,398  | SH | SOLE |
| CSX CORP                     | COM  | 126408103     | 277   | 6,500   | SH | SOLE |
| CVS CORP                     | COM  | 126650100     | 698   | 24,000  | SH | SOLE |
| DANAHER CORP DEL             | COM  | 235851102     | 429   | 8,200   | SH | SOLE |
| DEERE & CO                   | COM  | 244199105     | 485   | 7,400   | SH | SOLE |
| DELL INC                     | COM  | 24702R101     | 2,906 | 73,650  | SH | SOLE |
| DELPHI CORPORATION           | COM  | 247126105     | 78    | 16,758  | SH | SOLE |
| DEVON ENERGY CORP            | COM  | 25179M103     | 730   | 14,400  | SH | SOLE |
| DISNEY WALT CO               | COM  | 254687106     | 1,544 | 61,312  | SH | SOLE |
| DOMINION RES INC VA          | COM  | 25746U109     | 747   | 10,184  | SH | SOLE |
| DONNELLEY R R & SONS CO      | COM  | 257867101     | 224   | 6,500   | SH | SOLE |
| DOVER CORP                   | COM  | 260003108     | 222   | 6,100   | SH | SOLE |
| DOW CHEM CO                  | COM  | 260543103     | 1,273 | 28,593  | SH | SOLE |
| DTE ENERGY CO                | COM  | 233331107     | 243   | 5,200   | SH | SOLE |
| DU PONT E I DE NEMOURS & CO  | COM  | 263534109     | 1,288 | 29,950  | SH | SOLE |
| DUKE ENERGY CORP             | COM  | 264399106     | 837   | 28,146  | SH | SOLE |
| E TRADE FINANCIAL CORP       | COM  | 269246104     | 155   | 11,100  | SH | SOLE |
| EASTMAN KODAK CO             | COM  | 277461109     | 232   | 8,650   | SH | SOLE |
| EATON CORP                   | COM  | 278058102     | 276   | 4,600   | SH | SOLE |
| EBAY INC                     | COM  | 278642103     | 1,195 | 36,200  | SH | SOLE |
| ECOLAB INC                   | COM  | 278865100     | 214   | 6,600   | SH | SOLE |
| EDISON INTL                  | COM  | 281020107     | 397   | 9,800   | SH | SOLE |
| EL PASO CORP                 | COM  | 28336L109     | 222   | 19,314  | SH | SOLE |
| ELECTRONIC ARTS              | COM  | 285512109     | 521   | 9,200   | SH | SOLE |
| ELECTRONIC DATA SYS NEW      | COM  | 285661104     | 298   | 15,500  | SH | SOLE |
| EMC CORP MASS                | COM  | 268648102     | 987   | 72,004  | SH | SOLE |
| EMERSON ELEC CO              | COM  | 291011104     | 792   | 12,650  | SH | SOLE |
| ENTERGY CORP                 | COM  | 29364G103     | 484   | 6,400   | SH | SOLE |
| EOG RES INC                  | COM  | 26875P101     | 409   | 7,200   | SH | SOLE |
| EQUITY OFFICE PPTYS TR       | COM  | 294741103     | 401   | 12,100  | SH | SOLE |
| EQUITY RESIDENTIAL SH        | SH   | BEN 29476L107 | 315   | 8,550   | SH | SOLE |
|                              |      |               |       |         |    |      |
| EXELON CORP                  | COM  | 30161N101     | 1,021 | 19,900  | SH | SOLE |

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|                               |         |           |        |         |    |         |
|-------------------------------|---------|-----------|--------|---------|----|---------|
| EXPRESS SCRIPTS INC           | COM     | 302182100 | 230    | 4,600   | SH | SOLE    |
| EXXON MOBIL CORP              | COM     | 30231G102 | 10,990 | 191,225 | SH | SOLE    |
| FEDERAL HOME LN MTG CORP      | COM     | 313400301 | 1,343  | 20,582  | SH | SOLE    |
| FEDERAL NATL MTG ASSN         | COM     | 313586109 | 1,697  | 29,050  | SH | SOLE    |
| FEDERATED DEPT STORES INC     | COM     | 31410H101 | 371    | 5,059   | SH | SOLE    |
| FEDEX CORP                    | COM     | 31428X106 | 729    | 9,000   | SH | SOLE    |
| FIFTH THIRD BANCORP           | COM     | 316773100 | 642    | 15,592  | SH | SOLE    |
| FIRST DATA CORP               | COM     | 319963104 | 965    | 24,029  | SH | SOLE    |
| FIRSTENERGY CORP              | COM     | 337932107 | 476    | 9,900   | SH | SOLE    |
| FISERV INC                    | COM     | 337738108 | 249    | 5,800   | SH | SOLE    |
| FISHER SCIENTIFIC INTL INC    | COM NEW | 338032204 | 227    | 3,500   | SH | SOLE    |
| FLEXTRONICS INTL LTD          | ORD     | Y2573F102 | 698    | 52,831  | SH | DEFINED |
| FORD MTR CO                   | COM PAR | 345370860 | 561    | 54,815  | SH | SOLE    |
|                               |         | \$0.01    |        |         |    |         |
| FOREST LABS INC               | COM     | 345838106 | 408    | 10,500  | SH | SOLE    |
| FORTUNE BRANDS INC            | COM     | 349631101 | 381    | 4,286   | SH | SOLE    |
| FPL GROUP INC                 | COM     | 302571104 | 492    | 11,700  | SH | SOLE    |
| FRANKLIN RES INC              | COM     | 354613101 | 454    | 5,900   | SH | SOLE    |
| FREEMAN MCMORAN COPPER B      | COM     | 35671D857 | 201    | 5,361   | SH | SOLE    |
| FREESCALE SEMICONDUCTOR INC   | CL B    | 35687M206 | 254    | 12,006  | SH | SOLE    |
| GANNETT INC                   | COM     | 364730101 | 533    | 7,500   | SH | SOLE    |
| GAP INC DEL                   | COM     | 364760108 | 437    | 22,125  | SH | SOLE    |
| GENERAL DYNAMICS CORP         | COM     | 369550108 | 657    | 6,000   | SH | SOLE    |
| GENERAL ELEC CO               | COM     | 369604103 | 10,997 | 317,384 | SH | SOLE    |
| GENERAL MLS INC               | COM     | 370334104 | 510    | 10,900  | SH | SOLE    |
| GENERAL MTRS CORP             | COM     | 370442105 | 574    | 16,874  | SH | SOLE    |
| GENUINE PARTS CO              | COM     | 372460105 | 216    | 5,250   | SH | SOLE    |
| GENZYME CORP                  | COM     | 372917104 | 445    | 7,400   | SH | SOLE    |
| GEORGIA PAC CORP              | COM     | 373298108 | 249    | 7,818   | SH | SOLE    |
| GILEAD SCIENCES INC           | COM     | 375558103 | 572    | 13,000  | SH | SOLE    |
| GILLETTE CO                   | COM     | 375766102 | 1,506  | 29,750  | SH | SOLE    |
| GOLDEN WEST FINL CORP DEL     | COM     | 381317106 | 547    | 8,500   | SH | SOLE    |
| GOLDMAN SACHS GROUP INC       | COM     | 38141G104 | 1,367  | 13,400  | SH | SOLE    |
| GUIDANT CORP                  | COM     | 401698105 | 653    | 9,700   | SH | SOLE    |
| HALLIBURTON CO                | COM     | 406216101 | 722    | 15,100  | SH | SOLE    |
| HARLEY DAVIDSON INC           | COM     | 412822108 | 432    | 8,700   | SH | SOLE    |
| HARRAHS ENTMT INC             | COM     | 413619107 | 245    | 3,400   | SH | SOLE    |
| HARTFORD FINL SVCS GROUP INC  | COM     | 416515104 | 666    | 8,900   | SH | SOLE    |
| HCA INC                       | COM     | 404119109 | 694    | 12,250  | SH | SOLE    |
| HEINZ H J CO                  | COM     | 423074103 | 372    | 10,500  | SH | SOLE    |
| HERSHEY COMPANY               | COM     | 427866108 | 410    | 6,600   | SH | SOLE    |
| HEWLETT PACKARD CO            | COM     | 428236103 | 2,039  | 86,716  | SH | SOLE    |
| HILTON HOTELS CORP            | COM     | 432848109 | 274    | 11,500  | SH | SOLE    |
| HOME DEPOT INC                | COM     | 437076102 | 2,562  | 65,850  | SH | SOLE    |
| HONEYWELL INTL INC            | COM     | 438516106 | 932    | 25,457  | SH | SOLE    |
| IBM CORP                      | COM     | 459200101 | 3,630  | 48,918  | SH | SOLE    |
| ILLINOIS TOOL WKS INC         | COM     | 452308109 | 653    | 8,200   | SH | SOLE    |
| INGERSOLL-RAND COMPANY LTD    | COM     | G4776G101 | 371    | 5,200   | SH | SOLE    |
| INTERNATIONAL GAME TECHNOLOGY | COM     | 459902102 | 290    | 10,300  | SH | SOLE    |
| INTERNATIONAL PAPER CO        | COM     | 460146103 | 445    | 14,716  | SH | SOLE    |
| INTERPUBLIC GROUP COS INC     | COM     | 460690100 | 155    | 12,700  | SH | SOLE    |
| INTUIT                        | COM     | 461202103 | 253    | 5,600   | SH | SOLE    |
| ITT INDS INC IND              | COM     | 450911102 | 273    | 2,800   | SH | SOLE    |
| JC PENNEY CO INC              | COM     | 708160106 | 454    | 8,628   | SH | SOLE    |
| JDS UNIPHASE CORP             | COM     | 46612J101 | 66     | 43,300  | SH | SOLE    |
| JEFFERSON PILOT CORP          | COM     | 475070108 | 208    | 4,125   | SH | SOLE    |
| JOHNSON & JOHNSON             | COM     | 478160104 | 5,789  | 89,066  | SH | SOLE    |
| JOHNSON CTLS INC              | COM     | 478366107 | 321    | 5,700   | SH | SOLE    |

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|                                |     |           |       |         |    |         |
|--------------------------------|-----|-----------|-------|---------|----|---------|
| JPMORGAN CHASE & CO            | COM | 46625H100 | 3,760 | 106,444 | SH | SOLE    |
| KELLOGG CO                     | COM | 487836108 | 466   | 10,480  | SH | SOLE    |
| KERR MCGEE CORP                | COM | 492386107 | 376   | 4,928   | SH | SOLE    |
| KEYCORP                        | COM | 493267108 | 404   | 12,184  | SH | SOLE    |
| KIMBERLY CLARK CORP            | COM | 494368103 | 901   | 14,400  | SH | SOLE    |
| KINDER MORGAN INC KANS         | COM | 49455P101 | 275   | 3,300   | SH | SOLE    |
| KLA TENCOR CORP                | COM | 482480100 | 258   | 5,900   | SH | SOLE    |
| KOHL'S CORP                    | COM | 500255104 | 548   | 9,800   | SH | SOLE    |
| KROGER CO                      | COM | 501044101 | 418   | 21,950  | SH | SOLE    |
| L-3 COMMUNICATIONS HLDGS INC   | COM | 502424104 | 260   | 3,400   | SH | SOLE    |
| LABORATORY CORP AMER HLDGS     | COM | 50540R409 | 200   | 4,000   | SH | SOLE    |
| LEHMAN BROS HLDGS INC          | COM | 524908100 | 824   | 8,300   | SH | SOLE    |
| LEXMARK INTERNATIONAL INC      | COM | 529771107 | 246   | 3,800   | SH | SOLE    |
| LILLY ELI & CO                 | COM | 532457108 | 1,891 | 33,950  | SH | SOLE    |
| LIMITED BRANDS INC             | COM | 532716107 | 244   | 11,406  | SH | SOLE    |
| LINCOLN NATL CORP IND          | COM | 534187109 | 244   | 5,200   | SH | SOLE    |
| LINEAR TECHNOLOGY CORP         | COM | 535678106 | 338   | 9,200   | SH | SOLE    |
| LOCKHEED MARTIN CORP           | COM | 539830109 | 781   | 12,044  | SH | SOLE    |
| LOEWS CORP                     | COM | 540424108 | 372   | 4,800   | SH | SOLE    |
| LOWES COS INC                  | COM | 548661107 | 1,345 | 23,100  | SH | SOLE    |
| LSI LOGIC CORP                 | COM | 502161102 | 98    | 11,500  | SH | SOLE    |
| LUCENT TECHNOLOGIES INC        | COM | 549463107 | 386   | 132,711 | SH | SOLE    |
| M & T BK CORP                  | COM | 55261F104 | 305   | 2,900   | SH | SOLE    |
| MARATHON OIL CORP              | COM | 565849106 | 555   | 10,400  | SH | SOLE    |
| MARRIOTT INTL INC              | COM | 571903202 | 409   | 6,000   | SH | SOLE    |
| MARSH & MCLENNAN COS INC       | COM | 571748102 | 436   | 15,758  | SH | SOLE    |
| MARSHALL & ILSLEY CORP         | COM | 571834100 | 276   | 6,200   | SH | SOLE    |
| MASCO CORP                     | COM | 574599106 | 426   | 13,400  | SH | SOLE    |
| MATRIXONE INC                  | COM | 57685P304 | 77    | 15,405  | SH | SOLE    |
| MATRIXONE INC                  | COM | 57685P304 | 12    | 2,301   | SH | DEFINED |
| MATTEL INC                     | COM | 577081102 | 228   | 12,475  | SH | SOLE    |
| MAXIM INTEGRATED PRODS INC     | COM | 57772K101 | 375   | 9,800   | SH | SOLE    |
| MAY DEPT STORES CO             | COM | 577778103 | 349   | 8,700   | SH | SOLE    |
| MBIA INC                       | COM | 55262C100 | 249   | 4,200   | SH | SOLE    |
| MBNA CORP                      | COM | 55262L100 | 1,001 | 38,280  | SH | SOLE    |
| MCDONALDS CORP                 | COM | 580135101 | 1,057 | 38,104  | SH | SOLE    |
| MCGRAW HILL COS INC            | COM | 580645109 | 504   | 11,400  | SH | SOLE    |
| MCKESSON CORP                  | COM | 58155Q103 | 395   | 8,813   | SH | SOLE    |
| MEDCO HEALTH SOLUTIONS INC     | COM | 58405U102 | 439   | 8,230   | SH | SOLE    |
| MEDTRONIC INC                  | COM | 585055106 | 1,873 | 36,162  | SH | SOLE    |
| MELLON FINL CORP               | COM | 58551A108 | 366   | 12,750  | SH | SOLE    |
| MERCK & CO INC                 | COM | 589331107 | 2,036 | 66,116  | SH | SOLE    |
| MERRILL LYNCH & CO INC         | COM | 590188108 | 1,536 | 27,918  | SH | SOLE    |
| METLIFE INC                    | COM | 59156R108 | 989   | 22,000  | SH | SOLE    |
| MICRON TECHNOLOGY INC          | COM | 595112103 | 188   | 18,400  | SH | SOLE    |
| MICROSOFT CORP                 | COM | 594918104 | 7,525 | 302,950 | SH | SOLE    |
| MONSANTO CO                    | COM | 61166W101 | 505   | 8,033   | SH | SOLE    |
| MOODYS CORP                    | COM | 615369105 | 369   | 8,200   | SH | SOLE    |
| MORGAN STANLEY                 | COM | 617446448 | 1,745 | 33,256  | SH | SOLE    |
| MOTOROLA INC                   | COM | 620076109 | 1,340 | 73,398  | SH | SOLE    |
| NABORS INDUSTRIES LTD          | SHS | G6359F103 | 255   | 4,200   | SH | SOLE    |
| NATIONAL CITY CORP3            | COM | 635405103 | 607   | 17,800  | SH | SOLE    |
| NATIONAL OILWELL VARCO INC     | COM | 637071101 | 238   | 5,000   | SH | SOLE    |
| NATIONAL SEMICONDUCTOR CORP    | COM | 637640103 | 234   | 10,600  | SH | SOLE    |
| NETWORK APPLIANCE INC          | COM | 64120L104 | 311   | 11,000  | SH | SOLE    |
| NEWMONT MINING CORP HOLDING CO | COM | 651639106 | 518   | 13,262  | SH | SOLE    |

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|                               |      |           |       |         |    |      |
|-------------------------------|------|-----------|-------|---------|----|------|
| NEWS CORPORATION3             | COM  | 65248E104 | 1,246 | 77,000  | SH | SOLE |
| NEXTEL COMMUNICATIONS INC     | COM  | 65332V103 | 1,089 | 33,700  | SH | SOLE |
| NIKE INC                      | CL B | 654106103 | 598   | 6,900   | SH | SOLE |
| NISOURCE INC                  | COM  | 65473P105 | 200   | 8,100   | SH | SOLE |
| NOBLE CORP                    | COM  | G65422100 | 252   | 4,100   | SH | SOLE |
| NORDSTROM INC                 | COM  | 655664100 | 258   | 3,800   | SH | SOLE |
| NORFOLK SOUTHN CORP           | COM  | 655844108 | 373   | 12,050  | SH | SOLE |
| NORTHERN TR CORP              | COM  | 665859104 | 278   | 6,100   | SH | SOLE |
| NORTHFORK BANCORPORATION INC  | COM  | 659424105 | 397   | 14,125  | SH | SOLE |
| NORTHROP GRUMMAN CORP         | COM  | 666807102 | 594   | 10,758  | SH | SOLE |
| NOVELL INC                    | COM  | 670006105 | 71    | 11,394  | SH | SOLE |
| NUCOR CORP                    | COM  | 670346105 | 219   | 4,800   | SH | SOLE |
| OCCIDENTAL PETE CORP          | COM  | 674599105 | 915   | 11,900  | SH | SOLE |
| OFFICE DEPOT INC              | COM  | 676220106 | 215   | 9,400   | SH | SOLE |
| OMNICOM GROUP INC             | COM  | 681919106 | 447   | 5,600   | SH | SOLE |
| ORACLE CORPORATION            | COM  | 68389X105 | 1,777 | 134,634 | SH | SOLE |
| PACCAR INC                    | COM  | 693718108 | 352   | 5,175   | SH | SOLE |
| PARKER HANNIFIN CORP          | COM  | 701094104 | 226   | 3,650   | SH | SOLE |
| PAYCHEX INC                   | COM  | 704326107 | 347   | 10,675  | SH | SOLE |
| PEPSICO INC                   | COM  | 713448108 | 2,713 | 50,300  | SH | SOLE |
| PFIZER INC                    | COM  | 717081103 | 6,160 | 223,364 | SH | SOLE |
| PG&E CORP                     | COM  | 69331C108 | 405   | 10,796  | SH | SOLE |
| PHELPS DODGE CORP             | COM  | 717265102 | 272   | 2,943   | SH | SOLE |
| PITNEY BOWES INC              | COM  | 724479100 | 300   | 6,900   | SH | SOLE |
| PLUM CREEK TIMBER CO INC      | COM  | 729251108 | 201   | 5,550   | SH | SOLE |
| PNC FINANCIAL SERVICES GROUP  | COM  | 693475105 | 463   | 8,500   | SH | SOLE |
| PPG INDS INC                  | COM  | 693506107 | 324   | 5,170   | SH | SOLE |
| PPL CORP                      | COM  | 69351T106 | 338   | 5,700   | SH | SOLE |
| PRAXAIR INC                   | COM  | 74005P104 | 450   | 9,662   | SH | SOLE |
| PRICE T ROWE GROUP INC        | COM  | 74144T108 | 232   | 3,700   | SH | SOLE |
| PRINCIPAL FINANCIAL GROUP INC | COM  | 74251V102 | 377   | 9,000   | SH | SOLE |
| PROCTER & GAMBLE CO           | COM  | 742718109 | 3,983 | 75,500  | SH | SOLE |
| PROGRESS ENERGY INC           | COM  | 743263105 | 335   | 7,400   | SH | SOLE |
| PROGRESSIVE CORP OHIO         | COM  | 743315103 | 593   | 6,000   | SH | SOLE |
| PROLOGIS INT                  | COM  | 743410102 | 221   | 5,500   | SH | SOLE |
| PRUDENTIAL FINL INC           | COM  | 744320102 | 1,033 | 15,725  | SH | SOLE |
| PUBLIC SVC ENTERPRISE GROUP   | COM  | 744573106 | 431   | 7,094   | SH | SOLE |
| PULTE HOMES INC               | COM  | 745867101 | 295   | 3,500   | SH | SOLE |
| QUALCOMM INC                  | COM  | 747525103 | 1,627 | 49,300  | SH | SOLE |
| QUEST DIAGNOSTICS INC         | COM  | 74834L100 | 288   | 5,400   | SH | SOLE |
| QWEST COMMUNICATIONS INTL INC | COM  | 749121109 | 186   | 50,098  | SH | SOLE |
| RAYTHEON CO                   | COM  | 755111507 | 532   | 13,600  | SH | SOLE |
| REGIONS FINL CORP             | COM  | 7591EP100 | 473   | 13,948  | SH | SOLE |
| REYNOLDS AMERN INC            | COM  | 761713106 | 276   | 3,500   | SH | SOLE |
| ROCKWELL AUTOMATION INC       | COM  | 773903109 | 253   | 5,200   | SH | SOLE |
| ROCKWELL COLLINS INC          | COM  | 774341101 | 253   | 5,300   | SH | SOLE |
| ROHM & HAAS CO                | COM  | 775371107 | 268   | 5,792   | SH | SOLE |
| SAFECO CORP                   | COM  | 786429100 | 206   | 3,800   | SH | SOLE |
| SAFEWAY INC                   | COM  | 786514208 | 303   | 13,400  | SH | SOLE |
| SANMINA-SCI CORP              | COM  | 800907107 | 86    | 15,750  | SH | SOLE |
| SARA LEE CORP                 | COM  | 803111103 | 469   | 23,650  | SH | SOLE |
| SBC COMMUNICATIONS INC        | COM  | 78387G103 | 2,350 | 98,944  | SH | SOLE |
| SCHERING PLOUGH CORP          | COM  | 806605101 | 843   | 44,250  | SH | SOLE |
| SCHLUMBERGER LTD              | COM  | 806857108 | 1,344 | 17,700  | SH | SOLE |
| SCHWAB CHARLES CORP           | COM  | 808513105 | 388   | 34,400  | SH | SOLE |
| SEARS HLDGS CORP              | COM  | 812350106 | 288   | 1,919   | SH | SOLE |

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|                              |         |           |       |         |    |      |
|------------------------------|---------|-----------|-------|---------|----|------|
| SEMPRA ENERGY                | COM     | 816851109 | 292   | 7,060   | SH | SOLE |
| SIEBEL SYS INC               | COM     | 826170102 | 137   | 15,400  | SH | SOLE |
| SIMON PPTY GROUP INC         | COM     | 828806109 | 478   | 6,600   | SH | SOLE |
| SLM CORP                     | COM     | 78442P106 | 655   | 12,900  | SH | SOLE |
| SOLECTRON CORP               | COM     | 834182107 | 110   | 29,100  | SH | SOLE |
| SOUTHERN CO                  | COM     | 842587107 | 771   | 22,250  | SH | SOLE |
| SOUTHWEST AIRLS CO           | COM     | 844741108 | 308   | 22,075  | SH | SOLE |
| SOVEREIGN BANCORP INC        | COM     | 845905108 | 250   | 11,200  | SH | SOLE |
| SPRINT CORPORATION           | COM FON | 852061100 | 1,111 | 44,270  | SH | SOLE |
| ST JUDE MED INC              | COM     | 790849103 | 472   | 10,824  | SH | SOLE |
| ST PAUL TRAVELERS COS INC    | COM     | 792860108 | 796   | 20,140  | SH | SOLE |
| STAPLES INC                  | COM     | 855030102 | 474   | 22,275  | SH | SOLE |
| STARBUCKS CORP               | COM     | 855244109 | 620   | 12,000  | SH | SOLE |
| STARWOOD HOTELS & RESORTS    | PAIRED  | 85590A203 | 375   | 6,400   | SH | SOLE |
|                              | CTF     |           |       |         |    |      |
| STATE STREET CORP            | COM     | 857477103 | 483   | 10,000  | SH | SOLE |
| STRYKER CORP                 | COM     | 863667101 | 533   | 11,200  | SH | SOLE |
| SUN MICROSYSTEMS INC         | COM     | 866810104 | 378   | 101,214 | SH | SOLE |
| SUNGARD DATA SYS INC         | COM     | 867363103 | 308   | 8,750   | SH | SOLE |
| SUNOCO INC                   | COM     | 86764P109 | 239   | 2,100   | SH | SOLE |
| SUNTRUST BKS INC             | COM     | 867914103 | 737   | 10,200  | SH | SOLE |
| SYMANTEC CORP                | COM     | 871503108 | 463   | 21,300  | SH | SOLE |
| SYNOVUS FINL CORP            | COM     | 87161C105 | 268   | 9,350   | SH | SOLE |
| SYSCO CORP                   | COM     | 871829107 | 691   | 19,100  | SH | SOLE |
| TARGET CORP                  | COM     | 87612E106 | 1,461 | 26,850  | SH | SOLE |
| TELLABS INC                  | COM     | 879664100 | 120   | 13,800  | SH | SOLE |
| TENET HEALTHCARE CORP        | COM     | 880336100 | 171   | 13,974  | SH | SOLE |
| TEXAS INSTRS INC             | COM     | 882508104 | 1,448 | 51,600  | SH | SOLE |
| TEXTRON INC                  | COM     | 883203101 | 303   | 4,000   | SH | SOLE |
|                              |         |           |       |         |    |      |
| TIME WARNER INC              | COM     | 887317105 | 2,299 | 137,595 | SH | SOLE |
| TJX COS INC                  | COM     | 872540109 | 351   | 14,400  | SH | SOLE |
| TRANSOCEAN INC               | COM     | G90078109 | 518   | 9,604   | SH | SOLE |
| TRIBUNE CO                   | COM     | 896047107 | 314   | 8,926   | SH | SOLE |
| TXU CORP                     | COM     | 873168108 | 598   | 7,202   | SH | SOLE |
| TYCO INTL LTD                | COM     | 902124106 | 1,760 | 60,280  | SH | SOLE |
| UNION PAC CORP               | COM     | 907818108 | 505   | 7,800   | SH | SOLE |
| UNISYS CORP                  | COM     | 909214108 | 64    | 10,100  | SH | SOLE |
| UNITED HEALTH GROUP INC      | COM     | 91324P102 | 1,997 | 38,304  | SH | SOLE |
| UNITED PARCEL SVC INC        | CL B    | 911312106 | 2,320 | 33,550  | SH | SOLE |
| UNITED TECHNOLOGIES CORP     | COM     | 913017109 | 1,571 | 30,600  | SH | SOLE |
| UNIVISION COMMUNICATIONS INC | COM     | 914906102 | 240   | 8,700   | SH | SOLE |
| UNOCAL CORP                  | COM     | 915289102 | 530   | 8,150   | SH | SOLE |
| US BANCORP                   | COM     | 902973304 | 1,622 | 55,547  | SH | SOLE |
| UST INC                      | COM     | 902911106 | 227   | 4,974   | SH | SOLE |
| VALERO ENERGY CORP           | COM     | 91913Y100 | 609   | 7,700   | SH | SOLE |
| VERITAS SOFTWARE CO          | COM     | 923436109 | 308   | 12,615  | SH | SOLE |
| VERIZON COMMUNICATIONS       | COM     | 92343V104 | 2,868 | 82,998  | SH | SOLE |
| VIACOM INC                   | COM     | 925524308 | 1,637 | 51,127  | SH | SOLE |
| VULCAN MATLS CO              | COM     | 929160109 | 201   | 3,100   | SH | SOLE |
| WACHOVIA CORP                | COM     | 929903102 | 2,357 | 47,513  | SH | SOLE |
| WAL MART STORES INC          | COM     | 931142103 | 4,890 | 101,452 | SH | SOLE |
| WALGREEN CO                  | COM     | 931422109 | 1,410 | 30,650  | SH | SOLE |
| WASHINGTON MUTUAL INC        | COM     | 939322103 | 1,065 | 26,173  | SH | SOLE |
| WASTE MGMT INC               | COM     | 94106L109 | 481   | 16,963  | SH | SOLE |
| WELLPOINT INC                | COM     | 94973V107 | 1,267 | 18,200  | SH | SOLE |
| WELLS FARGO & CO             | COM     | 949746101 | 3,127 | 50,774  | SH | SOLE |
| WEYERHAEUSER CO              | COM     | 962166104 | 466   | 7,317   | SH | SOLE |
| WILLIAMS COS INC             | COM     | 969457100 | 325   | 17,100  | SH | SOLE |
| WRIGLEY WM JR CO             | COM     | 982526105 | 406   | 5,900   | SH | SOLE |



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|                  |     |           |       |        |    |      |
|------------------|-----|-----------|-------|--------|----|------|
| WYETH            | COM | 983024100 | 1,781 | 40,026 | SH | SOLE |
| XCEL ENERGY INC  | COM | 98389B100 | 235   | 12,035 | SH | SOLE |
| XEROX CORP       | COM | 984121103 | 396   | 28,700 | SH | SOLE |
|                  |     |           |       |        |    |      |
| XILINX INC       | COM | 983919101 | 265   | 10,400 | SH | SOLE |
| XL CAP LTD       | COM | G98255105 | 313   | 4,200  | SH | SOLE |
| XTO ENERGY INC   | COM | 98385X106 | 352   | 10,366 | SH | SOLE |
| YAHOO INC        | COM | 984332106 | 1,355 | 39,100 | SH | SOLE |
| YUM BRANDS INC   | COM | 988498101 | 452   | 8,684  | SH | SOLE |
| ZIMMER HLDGS INC | COM | 98956P102 | 563   | 7,389  | SH | SOLE |