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INTEL CORP
Form 13F-HR
February 14, 2005

2004-Q4.DOC-2/10/05

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UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2004

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:

Arvind Sodhani, Senior Vice President and Treasurer (408) 765-
1240

ATTENTION--Intentional misstatements or omissions of facts
constitute Federal Criminal Violations. See 18 U.S.C. 1001 and
15 U.S.C. 78ff(a)

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

Signature, Place and Date of Signing:

/S/Arvind Sodhani Santa Clara, California February 11, 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: -0-

Form 13F Information Table Entry Total: 365

Form 13F Information Table Value Total: \$339,295,000

FORM 13F INFORMATION TABLE REPORTING MANAGER: INTEL CORPORATION

| ITEM 1: NAME OF ISSUER | ITEM 2: TITLE OF CLASS | ITEM 3: CUSIP NUMBER | ITEM 4: FAIR MARKET VALUE (000) | ITEM 5: SHARES OR PRINCIPAL AMOUNT | SH/ PRN | ITEM 6: INVESTMENT DISCRETION | ITEM MANAG |
|------------------------------|------------------------------|----------------------------|---|--|------------|-------------------------------------|---------------|
| 3M CO | COM | 88579Y101 | 1,879 | 22,900 | SH | SOLE | |
| A D C TELECOMMUNICATIONS | COM | 000886101 | 64 | 23,750 | SH | SOLE | |
| ABBOTT LABS | COM | 002824100 | 2,139 | 45,844 | SH | SOLE | |
| ACE LTD | ORD | G0070K103 | 359 | 8,400 | SH | SOLE | |
| ADOBE SYS INC | COM | 00724F101 | 439 | 7,000 | SH | SOLE | |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 252 | 11,450 | SH | SOLE | |
| AES CORP | COM | 00130H105 | 260 | 19,050 | SH | SOLE | |
| AETNA INC NEW | COM | 00817Y108 | 541 | 4,339 | SH | SOLE | |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 229 | 3,800 | SH | SOLE | |
| AFLAC INC | COM | 001055102 | 592 | 14,850 | SH | SOLE | |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 344 | 14,278 | SH | SOLE | |
| AIR PRODS & CHEMS INC | COM | 009158106 | 389 | 6,700 | SH | SOLE | |
| ALBERTSONS INC | COM | 013104104 | 258 | 10,801 | SH | SOLE | |
| ALCOA INC | COM | 013817101 | 803 | 25,552 | SH | SOLE | |
| ALLERGAN INC | COM | 018490102 | 316 | 3,900 | SH | SOLE | |
| ALLSTATE CORP | COM | 020002101 | 1,044 | 20,180 | SH | SOLE | |
| ALLTEL CORP | COM | 020039103 | 523 | 8,900 | SH | SOLE | |
| ALTERA CORP | COM | 021441100 | 228 | 11,000 | SH | SOLE | |
| ALTRIA GROUP INC | COM | 02209S103 | 3,693 | 60,449 | SH | SOLE | |
| AMBAC FINL GROUP INC | COM | 023139108 | 263 | 3,200 | SH | SOLE | |
| AMERADA HESS CORP | COM | 023551104 | 222 | 2,700 | SH | SOLE | |
| AMEREN CORP | COM | 023608102 | 286 | 5,700 | SH | SOLE | |
| AMERICAN ELEC PWR INC | COM | 025537101 | 398 | 11,582 | SH | SOLE | |
| AMERICAN EXPRESS CO | COM | 025816109 | 2,077 | 36,850 | SH | SOLE | |
| AMERICAN INTL GROUP INC | COM | 026874107 | 5,040 | 76,743 | SH | SOLE | |
| AMERICAN STD COS INC DEL | COM | 029712106 | 260 | 6,300 | SH | SOLE | |
| AMGEN INC | COM | 031162100 | 2,401 | 37,435 | SH | SOLE | |
| AMSOUTH BANCORPORATION | COM | 032165102 | 272 | 10,500 | SH | SOLE | |
| ANADARKO PETE CORP | COM | 032511107 | 473 | 7,293 | SH | SOLE | |
| ANALOG DEVICES INC | COM | 032654105 | 410 | 11,100 | SH | SOLE | |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 1,182 | 23,300 | SH | SOLE | |
| AON CORP | COM | 037389103 | 221 | 9,256 | SH | SOLE | |

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|------------------------------|-----------|-----------|-------|---------|----|------|
| APACHE CORP | COM | 037411105 | 485 | 9,588 | SH | SOLE |
| APOLLO GROUP INC | CL A | 037604105 | 444 | 5,500 | SH | SOLE |
| APPLE COMPUTER INC | COM | 037833100 | 760 | 11,800 | SH | SOLE |
| APPLIED MATLS INC | COM | 038222105 | 855 | 50,000 | SH | SOLE |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 430 | 19,267 | SH | SOLE |
| ARCHSTONE SMITH TR | COM | 039583109 | 230 | 6,000 | SH | SOLE |
| AT&T CORP | COM NEW | 001957505 | 446 | 23,421 | SH | SOLE |
| AUTODESK INC | COM | 052769106 | 258 | 6,800 | SH | SOLE |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 758 | 17,102 | SH | SOLE |
| AUTOZONE INC | COM | 053332102 | 210 | 2,300 | SH | SOLE |
| AVAYA INC | COM | 053499109 | 233 | 13,521 | SH | SOLE |
| AVOCENT CORP | COM | 53893103 | 279 | 6,909 | SH | SOLE |
| AVON PRODS INC | COM | 054303102 | 539 | 13,928 | SH | SOLE |
| BAKER HUGHES INC | COM | 057224107 | 421 | 9,860 | SH | SOLE |
| BANK NEW YORK INC | COM | 064057102 | 767 | 22,940 | SH | SOLE |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 5,588 | 118,914 | SH | SOLE |
| BAXTER INTL INC | COM | 071813109 | 627 | 18,140 | SH | SOLE |
| BB&T CORP | COM | 054937107 | 685 | 16,300 | SH | SOLE |
| BEAR STEARNS COS INC | COM | 073902108 | 304 | 2,974 | SH | SOLE |
| BECTON DICKINSON & CO | COM | 075887109 | 426 | 7,500 | SH | SOLE |
| BED BATH & BEYOND INC | COM | 075896100 | 354 | 8,900 | SH | SOLE |
| BELLSOUTH CORP | COM | 079860102 | 1,497 | 53,882 | SH | SOLE |
| BEST BUY INC | COM | 086516101 | 564 | 9,500 | SH | SOLE |
| BIOGEN IDEC INC | COM | 09062X103 | 651 | 9,775 | SH | SOLE |
| BIOMET INC | COM | 090613100 | 323 | 7,450 | SH | SOLE |
| BJ SVCS CO | COM | 055482103 | 223 | 4,800 | SH | SOLE |
| BLACK & DECKER CORP | COM | 091797100 | 212 | 2,400 | SH | SOLE |
| BLOCK H & R INC | COM | 093671105 | 235 | 4,800 | SH | SOLE |
| BOEING CO | COM | 097023105 | 1,279 | 24,715 | SH | SOLE |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 885 | 24,884 | SH | SOLE |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 1,469 | 57,346 | SH | SOLE |
| BROADCOM CORP | CL A | 111320107 | 313 | 9,700 | SH | SOLE |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 524 | 11,067 | SH | SOLE |
| BURLINGTON RES INC | COM | 122014103 | 502 | 11,544 | SH | SOLE |
| CALPINE CORP | COM | 131347106 | 62 | 15,700 | SH | SOLE |
| CAMPBELL SOUP CO | COM | 134429109 | 362 | 12,100 | SH | SOLE |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 598 | 7,100 | SH | SOLE |
| CARDINAL HEALTH INC | COM | 14149Y108 | 736 | 12,650 | SH | SOLE |
| CAREMARK RX INC | COM | 141705103 | 528 | 13,400 | SH | SOLE |
| CARNIVAL CORP | PAIREDCTF | 143658300 | 1,072 | 18,600 | SH | SOLE |
| CATERPILLAR INC DEL | COM | 149123101 | 974 | 9,990 | SH | SOLE |
| CENDANT CORP | COM | 151313103 | 724 | 30,981 | SH | SOLE |
| CENTEX CORP | COM | 152312104 | 220 | 3,700 | SH | SOLE |
| CHEVRONTEXACO CORP | COM | 166764100 | 3,276 | 62,380 | SH | SOLE |
| CHUBB CORP | COM | 171232101 | 434 | 5,650 | SH | SOLE |
| CIGNA CORP | COM | 125509109 | 326 | 4,000 | SH | SOLE |
| CINCINNATI FINL CORP | COM | 172062101 | 219 | 4,940 | SH | SOLE |
| CINERGY CORP | COM | 172474108 | 221 | 5,300 | SH | SOLE |
| CINTAS CORP | COM | 172908105 | 224 | 5,100 | SH | SOLE |
| CISCO SYS INC | COM | 17275R102 | 3,745 | 193,818 | SH | SOLE |
| CIT GROUP INC | COM | 125581108 | 284 | 6,200 | SH | SOLE |
| CITIGROUP INC | COM | 172967101 | 7,357 | 152,693 | SH | SOLE |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 566 | 16,900 | SH | SOLE |
| CLOROX CO DEL | COM | 189054109 | 265 | 4,500 | SH | SOLE |
| COACH INC | COM | 189754104 | 316 | 5,600 | SH | SOLE |
| COCA COLA CO | COM | 191216100 | 2,965 | 71,208 | SH | SOLE |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 288 | 13,800 | SH | SOLE |
| COLGATE PALMOLIVE CO | COM | 194162103 | 798 | 15,600 | SH | SOLE |
| COMCAST CORP NEW | CL A | 20030N101 | 2,173 | 65,299 | SH | SOLE |

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|------------------------------|-----------|-----------|-------|---------|----|------|
| COMERICA INC | COM | 200340107 | 305 | 5,000 | SH | SOLE |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 533 | 17,150 | SH | SOLE |
| COMPUTER SCIENCES CORP | COM | 205363104 | 316 | 5,600 | SH | SOLE |
| COMPUWARE CORP | COM | 205638109 | 73 | 11,400 | SH | SOLE |
| CONAGRA FOODS INC | COM | 205887102 | 445 | 15,100 | SH | SOLE |
| CONOCOPHILLIPS | COM | 20825C104 | 1,761 | 20,282 | SH | SOLE |
| CONSOLIDATED EDISON INC | COM | 209115104 | 311 | 7,100 | SH | SOLE |
| | | | | | | |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 227 | 5,200 | SH | SOLE |
| CORNING INC | COM | 219350105 | 487 | 41,350 | SH | SOLE |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 668 | 13,800 | SH | SOLE |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 633 | 17,098 | SH | SOLE |
| CSX CORP | COM | 126408103 | 253 | 6,300 | SH | SOLE |
| CVS CORP | COM | 126650100 | 532 | 11,800 | SH | SOLE |
| DANAHER CORP DEL | COM | 235851102 | 522 | 9,100 | SH | SOLE |
| DEERE & CO | COM | 244199105 | 543 | 7,300 | SH | SOLE |
| DELL INC | COM | 24702R101 | 3,078 | 73,050 | SH | SOLE |
| DELPHI CORP | COM | 247126105 | 148 | 16,458 | SH | SOLE |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 557 | 14,300 | SH | SOLE |
| DISNEY WALT CO | COMDISNEY | 254687106 | 1,671 | 60,112 | SH | SOLE |
| DOMINION RES INC VA NEW | COM | 25746U109 | 663 | 9,784 | SH | SOLE |
| DONNELLEY R R & SONS CO | COM | 257867101 | 229 | 6,500 | SH | SOLE |
| DOVER CORP | COM | 260003108 | 252 | 6,000 | SH | SOLE |
| DOW CHEM CO | COM | 260543103 | 1,376 | 27,793 | SH | SOLE |
| DTE ENERGY CO | COM | 233331107 | 220 | 5,100 | SH | SOLE |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 1,430 | 29,150 | SH | SOLE |
| DUKE ENERGY CORP | COM | 264399106 | 715 | 28,246 | SH | SOLE |
| DYNEGY INC NEW | CL A | 26816Q101 | 52 | 11,250 | SH | SOLE |
| E M C CORP MASS | COM | 268648102 | 1,048 | 70,504 | SH | SOLE |
| E TRADE FINANCIAL CORP | COM | 269246104 | 163 | 10,900 | SH | SOLE |
| EASTMAN KODAK CO | COM | 277461109 | 269 | 8,350 | SH | SOLE |
| EATON CORP | COM | 278058102 | 326 | 4,500 | SH | SOLE |
| EBAY INC | COM | 278642103 | 2,269 | 19,500 | SH | SOLE |
| ECOLAB INC | COM | 278865100 | 267 | 7,600 | SH | SOLE |
| EDISON INTL | COM | 281020107 | 307 | 9,600 | SH | SOLE |
| EL PASO CORP | COM | 28336L109 | 197 | 18,914 | SH | SOLE |
| ELECTRONIC ARTS INC | COM | 285512109 | 555 | 9,000 | SH | SOLE |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 349 | 15,100 | SH | SOLE |
| EMERSON ELEC CO | COM | 291011104 | 873 | 12,450 | SH | SOLE |
| ENERGY CORP NEW | COM | 29364G103 | 446 | 6,600 | SH | SOLE |
| EOG RES INC | COM | 26875P101 | 250 | 3,500 | SH | SOLE |
| | | | | | | |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 347 | 11,900 | SH | SOLE |
| EQUITY RESIDENTIAL | SHBEN INT | 29476L107 | 302 | 8,350 | SH | SOLE |
| EXELON CORP | COM | 30161N101 | 859 | 19,500 | SH | SOLE |
| EXXON MOBIL CORP | COM | 30231G102 | 9,736 | 189,925 | SH | SOLE |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 1,495 | 20,282 | SH | SOLE |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 2,026 | 28,450 | SH | SOLE |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 287 | 4,959 | SH | SOLE |
| FEDEX CORP | COM | 31428X106 | 867 | 8,800 | SH | SOLE |
| FIFTH THIRD BANCORP | COM | 316773100 | 780 | 16,492 | SH | SOLE |
| FIRST DATA CORP | COM | 319963104 | 1,039 | 24,429 | SH | SOLE |
| FIRSTENERGY CORP | COM | 337932107 | 383 | 9,700 | SH | SOLE |
| FISERV INC | COM | 337738108 | 233 | 5,800 | SH | SOLE |
| FISHER SCIENTIFIC INTL INC | COM | 338032204 | 218 | 3,500 | SH | SOLE |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 1,459 | 105,662 | SH | SOLE |
| FORD MTR CO DEL | COMPAR | 345370860 | 788 | 53,815 | SH | SOLE |

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|-------------------------------|------|----------------|--------|---------|----|------|
| FOREST LABS INC | COM | 345838106 | 484 | 10,800 | SH | SOLE |
| FORTUNE BRANDS INC | COM | 349631101 | 323 | 4,186 | SH | SOLE |
| FPL GROUP INC | COM | 302571104 | 411 | 5,500 | SH | SOLE |
| FRANKLIN RES INC | COM | 354613101 | 509 | 7,300 | SH | SOLE |
| FREEMPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 201 | 5,261 | SH | SOLE |
| FREESCALE SEMICONDUCTOR INC | CL B | 35687M206 | 213 | 11,606 | SH | SOLE |
| GANNETT INC | COM | 364730101 | 613 | 7,500 | SH | SOLE |
| GAP INC DEL | COM | 364760108 | 545 | 25,825 | SH | SOLE |
| GATEWAY INC | COM | 367626108 | 66 | 11,000 | SH | SOLE |
| GENERAL DYNAMICS CORP | COM | 369550108 | 617 | 5,900 | SH | SOLE |
| GENERAL ELEC CO | COM | 369604103 | 11,355 | 311,084 | SH | SOLE |
| GENERAL MLS INC | COM | 370334104 | 532 | 10,700 | SH | SOLE |
| GENERAL MTRS CORP | COM | 370442105 | 664 | 16,574 | SH | SOLE |
| GENUINE PARTS CO | COM | 372460105 | 223 | 5,050 | SH | SOLE |
| GENZYME CORP | COM | GENL 372917104 | 424 | 7,300 | SH | SOLE |
| | DIV | | | | | |
| GEORGIA PAC CORP | COM | 373298108 | 286 | 7,618 | SH | SOLE |
| GILEAD SCIENCES INC | COM | 375558103 | 444 | 12,700 | SH | SOLE |
| GILLETTE CO | COM | 375766102 | 1,305 | 29,150 | SH | SOLE |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 553 | 9,000 | SH | SOLE |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 1,488 | 14,300 | SH | SOLE |
| GUIDANT CORP | COM | 401698105 | 678 | 9,400 | SH | SOLE |
| HALLIBURTON CO | COM | 406216101 | 510 | 13,000 | SH | SOLE |
| HARLEY DAVIDSON INC | COM | 412822108 | 522 | 8,600 | SH | SOLE |
| HARRAHS ENTMT INC | COM | 413619107 | 221 | 3,300 | SH | SOLE |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 596 | 8,600 | SH | SOLE |
| HCA INC | COM | 404119109 | 498 | 12,450 | SH | SOLE |
| HEINZ H J CO | COM | 423074103 | 402 | 10,300 | SH | SOLE |
| HERSHEY FOODS CORP | COM | 427866108 | 400 | 7,200 | SH | SOLE |
| HEWLETT PACKARD CO | COM | 428236103 | 1,865 | 88,916 | SH | SOLE |
| HILTON HOTELS CORP | COM | 432848109 | 260 | 11,400 | SH | SOLE |
| HOME DEPOT INC | COM | 437076102 | 2,759 | 64,550 | SH | SOLE |
| HONEYWELL INTL INC | COM | 438516106 | 894 | 25,257 | SH | SOLE |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 806 | 8,700 | SH | SOLE |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 410 | 5,100 | SH | SOLE |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 4,832 | 49,018 | SH | SOLE |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 347 | 10,100 | SH | SOLE |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 166 | 12,400 | SH | SOLE |
| INTL PAPER CO | COM | 460146103 | 601 | 14,316 | SH | SOLE |
| INTUIT | COM | 461202103 | 242 | 5,500 | SH | SOLE |
| ITT INDS INC IND | COM | 450911102 | 228 | 2,700 | SH | SOLE |
| JAMDAT MOBILE INC | COM | 47023T100 | 12,121 | 593,026 | SH | SOLE |
| JDS UNIPHASE CORP | COM | 46612J101 | 135 | 42,500 | SH | SOLE |
| JEFFERSON PILOT CORP | COM | 475070108 | 209 | 4,025 | SH | SOLE |
| JOHNSON & JOHNSON | COM | 478160104 | 5,534 | 87,266 | SH | SOLE |
| JOHNSON CTLS INC | COM | 478366107 | 355 | 5,600 | SH | SOLE |
| JPMORGAN CHASE & CO | COM | 46625H100 | 4,090 | 104,844 | SH | SOLE |
| KELLOGG CO | COM | 487836108 | 544 | 12,180 | SH | SOLE |
| KERR MCGEE CORP | COM | 492386107 | 262 | 4,528 | SH | SOLE |
| KEYCORP NEW | COM | 493267108 | 406 | 11,984 | SH | SOLE |
| KIMBERLY CLARK CORP | COM | 494368103 | 948 | 14,400 | SH | SOLE |
| KINDER MORGAN INC KANS | COM | 49455P101 | 263 | 3,600 | SH | SOLE |
| KLA-TENCOR CORP | COM | 482480100 | 270 | 5,800 | SH | SOLE |
| KOHL'S CORP | COM | 500255104 | 497 | 10,100 | SH | SOLE |
| KROGER CO | COM | 501044101 | 383 | 21,850 | SH | SOLE |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 256 | 3,500 | SH | SOLE |

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|------------------------------|---------|-----------|-------|---------|----|------|
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 204 | 4,100 | SH | SOLE |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 691 | 7,900 | SH | SOLE |
| LEXMARK INTL NEW | CL A | 529771107 | 323 | 3,800 | SH | SOLE |
| LILLY ELI & CO | COM | 532457108 | 1,887 | 33,250 | SH | SOLE |
| LIMITED BRANDS INC | COM | 532716107 | 276 | 12,006 | SH | SOLE |
| LINCOLN NATL CORP IND | COM | 534187109 | 238 | 5,100 | SH | SOLE |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 349 | 9,000 | SH | SOLE |
| LOCKHEED MARTIN CORP | COM | 539830109 | 725 | 13,044 | SH | SOLE |
| LOEWS CORP | COM | 540424108 | 387 | 5,500 | SH | SOLE |
| LOWES COS INC | COM | 548661107 | 1,307 | 22,700 | SH | SOLE |
| LSI LOGIC CORP | COM | 502161102 | 62 | 11,300 | SH | SOLE |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 490 | 130,211 | SH | SOLE |
| M & T BK CORP | COM | 55261F104 | 367 | 3,400 | SH | SOLE |
| MARATHON OIL CORP | COM | 565849106 | 384 | 10,200 | SH | SOLE |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 416 | 6,600 | SH | SOLE |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 509 | 15,458 | SH | SOLE |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 292 | 6,600 | SH | SOLE |
| MASCO CORP | COM | 574599106 | 482 | 13,200 | SH | SOLE |
| MATRIXONE INC | COM | 57685P304 | 378 | 59,020 | SH | SOLE |
| MATTEL INC | COM | 577081102 | 237 | 12,175 | SH | SOLE |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 407 | 9,600 | SH | SOLE |
| MAY DEPT STORES CO | COM | 577778103 | 253 | 8,600 | SH | SOLE |
| MBIA INC | COM | 55262C100 | 259 | 4,100 | SH | SOLE |
| MBNA CORP | COM | 55262L100 | 1,059 | 37,580 | SH | SOLE |
| MCDONALDS CORP | COM | 580135101 | 1,186 | 37,004 | SH | SOLE |
| MCGRAW HILL COS INC | COM | 580645109 | 513 | 5,600 | SH | SOLE |
| MCKESSON CORP | COM | 58155Q103 | 274 | 8,713 | SH | SOLE |
| MEADWESTVACO CORP | COM | 583334107 | 204 | 6,007 | SH | SOLE |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 334 | 8,030 | SH | SOLE |
| MEDTRONIC INC | COM | 585055106 | 1,766 | 35,562 | SH | SOLE |
| MELLON FINL CORP | COM | 58551A108 | 390 | 12,550 | SH | SOLE |
| MERCK & CO INC | COM | 589331107 | 2,099 | 65,316 | SH | SOLE |
| MERRILL LYNCH & CO INC | COM | 590188108 | 1,639 | 27,418 | SH | SOLE |
| METLIFE INC | COM | 59156R108 | 887 | 21,900 | SH | SOLE |
| MICRON TECHNOLOGY INC | COM | 595112103 | 222 | 18,000 | SH | SOLE |
| MICROSOFT CORP | COM | 594918104 | 8,549 | 319,950 | SH | SOLE |
| MONSANTO CO NEW | COM | 61166W101 | 435 | 7,833 | SH | SOLE |
| MOODYS CORP | COM | 615369105 | 382 | 4,400 | SH | SOLE |
| MORGAN STANLEY | COM NEW | 617446448 | 1,785 | 32,156 | SH | SOLE |
| MOTIVE INC | COM | 61980V107 | 1,442 | 129,953 | SH | SOLE |
| MOTOROLA INC | COM | 620076109 | 1,233 | 71,698 | SH | SOLE |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 226 | 4,400 | SH | SOLE |
| NATIONAL CITY CORP | COM | 635405103 | 747 | 19,900 | SH | SOLE |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 188 | 10,500 | SH | SOLE |
| NETWORK APPLIANCE INC | COM | 64120L104 | 352 | 10,600 | SH | SOLE |
| NEWMONT MINING CORP | COM | 651639106 | 580 | 13,062 | SH | SOLE |
| NEWS CORP | CL A | 65248E104 | 1,485 | 79,600 | SH | SOLE |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 981 | 32,700 | SH | SOLE |
| NIKE INC | CL B | 654106103 | 698 | 7,700 | SH | SOLE |
| NORFOLK SOUTHN CORP | COM | 655844108 | 425 | 11,750 | SH | SOLE |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 402 | 13,925 | SH | SOLE |
| NORTHERN TR CORP | COM | 665859104 | 316 | 6,500 | SH | SOLE |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 590 | 10,858 | SH | SOLE |
| NOVELL INC | COM | 670006105 | 75 | 11,094 | SH | SOLE |
| NUCOR CORP | COM | 670346105 | 246 | 4,700 | SH | SOLE |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 677 | 11,600 | SH | SOLE |
| OMNICOM GROUP INC | COM | 681919106 | 464 | 5,500 | SH | SOLE |
| ORACLE CORP | COM | 68389X105 | 2,071 | 150,934 | SH | SOLE |

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|------------------------------|------------|-----------|-------|---------|----|------|
| PACCAR INC | COM | 693718108 | 408 | 5,075 | SH | SOLE |
| PARKER HANNIFIN CORP | COM | 701094104 | 261 | 3,450 | SH | SOLE |
| PAYCHEX INC | COM | 704326107 | 377 | 11,075 | SH | SOLE |
| PENNEY J C INC | COM | 708160106 | 349 | 8,428 | SH | SOLE |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 200 | 7,400 | SH | SOLE |
| PEPSICO INC | COM | 713448108 | 2,589 | 49,600 | SH | SOLE |
| PFIZER INC | COM | 717081103 | 5,958 | 221,564 | SH | SOLE |
| PG&E CORP | COM | 69331C108 | 396 | 11,896 | SH | SOLE |
| PHELPS DODGE CORP | COM | 717265102 | 281 | 2,843 | SH | SOLE |
| PITNEY BOWES INC | COM | 724479100 | 315 | 6,800 | SH | SOLE |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 206 | 5,350 | SH | SOLE |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 477 | 8,300 | SH | SOLE |
| PPG INDS INC | COM | 693506107 | 346 | 5,070 | SH | SOLE |
| PPL CORP | COM | 69351T106 | 298 | 5,600 | SH | SOLE |
| PRAXAIR INC | COM | 74005P104 | 422 | 9,562 | SH | SOLE |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 236 | 3,800 | SH | SOLE |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 368 | 9,000 | SH | SOLE |
| PROCTER & GAMBLE CO | COM | 742718109 | 4,114 | 74,700 | SH | SOLE |
| PROGRESS ENERGY INC | COM | 743263105 | 330 | 7,300 | SH | SOLE |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 501 | 5,900 | SH | SOLE |
| PROLOGIS | SHBEN INT | 743410102 | 234 | 5,400 | SH | SOLE |
| PRUDENTIAL FINL INC | COM | 744320102 | 831 | 15,125 | SH | SOLE |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 362 | 6,994 | SH | SOLE |
| PULTE HOMES INC | COM | 745867101 | 242 | 3,800 | SH | SOLE |
| QUALCOMM INC | COM | 747525103 | 2,044 | 48,200 | SH | SOLE |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 287 | 3,000 | SH | SOLE |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 237 | 53,398 | SH | SOLE |
| RAYTHEON CO | COM NEW | 755111507 | 516 | 13,300 | SH | SOLE |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 489 | 13,748 | SH | SOLE |
| REYNOLDS AMERICAN INC | COM | 761713106 | 338 | 4,300 | SH | SOLE |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 268 | 5,400 | SH | SOLE |
| ROCKWELL COLLINS INC | COM | 774341101 | 205 | 5,200 | SH | SOLE |
| ROHM & HAAS CO | COM | 775371107 | 292 | 6,592 | SH | SOLE |
| | | | | | | |
| SAFEWAY INC | COM NEW | 786514208 | 261 | 13,200 | SH | SOLE |
| SANMINA SCI CORP | COM | 800907107 | 129 | 15,250 | SH | SOLE |
| SARA LEE CORP | COM | 803111103 | 556 | 23,050 | SH | SOLE |
| SBC COMMUNICATIONS INC | COM | 783876103 | 2,516 | 97,644 | SH | SOLE |
| SCHERING PLOUGH CORP | COM | 806605101 | 903 | 43,250 | SH | SOLE |
| SCHLUMBERGER LTD | COM | 806857108 | 1,158 | 17,300 | SH | SOLE |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 474 | 39,600 | SH | SOLE |
| SEARS ROEBUCK & CO | COM | 812387108 | 311 | 6,100 | SH | SOLE |
| SEMPRA ENERGY | COM | 816851109 | 252 | 6,860 | SH | SOLE |
| SIEBEL SYS INC | COM | 826170102 | 157 | 15,000 | SH | SOLE |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 420 | 6,500 | SH | SOLE |
| SLM CORP | COM | 78442P106 | 678 | 12,700 | SH | SOLE |
| SOLETRON CORP | COM | 834182107 | 152 | 28,600 | SH | SOLE |
| SOUTHERN CO | COM | 842587107 | 732 | 21,850 | SH | SOLE |
| SOUTHWEST AIRLS CO | COM | 844741108 | 372 | 22,875 | SH | SOLE |
| SOVEREIGN BANCORP INC | COM | 845905108 | 230 | 10,200 | SH | SOLE |
| SPRINT CORPORATION | COM FON | 852061100 | 1,075 | 43,270 | SH | SOLE |
| ST JUDE MED INC | COM | 790849103 | 441 | 10,524 | SH | SOLE |
| ST PAUL TRAVELERS INC | COM | 792860108 | 732 | 19,740 | SH | SOLE |
| STAPLES INC | COM | 855030102 | 494 | 14,650 | SH | SOLE |
| STARBUCKS CORP | COM | 855244109 | 736 | 11,800 | SH | SOLE |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED | 85590A203 | 356 | 6,100 | SH | SOLE |
| | | | | | | |
| STATE STR CORP | CTF COM | 857477103 | 481 | 9,800 | SH | SOLE |

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|------------------------------|---------|-----------|--------|---------|----|------|
| STRYKER CORP | COM | 863667101 | 569 | 11,800 | SH | SOLE |
| SUN MICROSYSTEMS INC | COM | 866810104 | 534 | 99,014 | SH | SOLE |
| SUNGARD DATA SYS INC | COM | 867363103 | 242 | 8,550 | SH | SOLE |
| SUNTRUST BKS INC | COM | 867914103 | 805 | 10,900 | SH | SOLE |
| SYMANTEC CORP | COM | 871503108 | 482 | 18,700 | SH | SOLE |
| SYNOVUS FINL CORP | COM | 87161C105 | 259 | 9,050 | SH | SOLE |
| SYSCO CORP | COM | 871829107 | 718 | 18,800 | SH | SOLE |
| TARGET CORP | COM | 87612E106 | 1,368 | 26,350 | SH | SOLE |
| TELLABS INC | COM | 879664100 | 117 | 13,600 | SH | SOLE |
| | | | | | | |
| TENET HEALTHCARE CORP | COM | 88033G100 | 150 | 13,674 | SH | SOLE |
| TEXAS INSTRS INC | COM | 882508104 | 1,253 | 50,900 | SH | SOLE |
| TEXTRON INC | COM | 883203101 | 295 | 4,000 | SH | SOLE |
| TIME WARNER TELECOM INC | COM | 887317105 | 2,622 | 134,795 | SH | SOLE |
| TJX COS INC NEW | COM | 872540109 | 357 | 14,200 | SH | SOLE |
| TRANSOCEAN INC | ORD | G90078109 | 403 | 9,504 | SH | SOLE |
| TRIBUNE CO NEW | COM | 896047107 | 397 | 9,426 | SH | SOLE |
| TXU CORP | COM | 873168108 | 459 | 7,102 | SH | SOLE |
| TYCO INTL LTD NEW | COM | 902124106 | 2,115 | 59,180 | SH | SOLE |
| UNION PAC CORP | COM | 907818108 | 511 | 7,600 | SH | SOLE |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 2,816 | 32,950 | SH | SOLE |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 1,550 | 15,000 | SH | SOLE |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 1,686 | 19,152 | SH | SOLE |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 278 | 9,500 | SH | SOLE |
| UNOCAL CORP | COM | 915289102 | 331 | 7,650 | SH | SOLE |
| US BANCORP DEL | COM NEW | 902973304 | 1,724 | 55,047 | SH | SOLE |
| UST INC | COM | 902911106 | 234 | 4,874 | SH | SOLE |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 345 | 7,600 | SH | SOLE |
| VERITAS SOFTWARE CO | COM | 923436109 | 354 | 12,415 | SH | SOLE |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 3,301 | 81,498 | SH | SOLE |
| VIACOM INC | CL B | 925524308 | 1,828 | 50,227 | SH | SOLE |
| VOLTERRA SEMICONDUCTOR CORP | COM | 928708106 | 12,802 | 591,312 | SH | SOLE |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 2,483 | 47,213 | SH | SOLE |
| WAL MART STORES INC | COM | 931142103 | 6,579 | 124,552 | SH | SOLE |
| WALGREEN CO | COM | 931422109 | 1,153 | 30,050 | SH | SOLE |
| WASHINGTON MUT INC | COM | 939322103 | 1,085 | 25,673 | SH | SOLE |
| WASTE MGMT INC DEL | COM | 94106L109 | 502 | 16,763 | SH | SOLE |
| WELLPOINT INC | COM | 94973V107 | 1,001 | 8,700 | SH | SOLE |
| WELLS FARGO & CO NEW | COM | 949746101 | 3,093 | 49,774 | SH | SOLE |
| WEYERHAEUSER CO | COM | 962166104 | 478 | 7,117 | SH | SOLE |
| WILLIAMS COS INC DEL | COM | 969457100 | 267 | 16,400 | SH | SOLE |
| WRIGLEY WM JR CO | COM | 982526105 | 457 | 6,600 | SH | SOLE |
| WYETH | COM | 983024100 | 1,675 | 39,326 | SH | SOLE |
| | | | | | | |
| XCEL ENERGY INC | COM | 98389B100 | 215 | 11,835 | SH | SOLE |
| XEROX CORP | COM | 984121103 | 480 | 28,200 | SH | SOLE |
| XILINX INC | COM | 983919101 | 306 | 10,300 | SH | SOLE |
| XL CAP LTD | CL A | G98255105 | 318 | 4,100 | SH | SOLE |
| XTO ENERGY INC | COM | 98385X106 | 283 | 8,000 | SH | SOLE |
| YAHOO INC | COM | 984332106 | 1,526 | 40,500 | SH | SOLE |
| YUM BRANDS INC | COM | 988498101 | 405 | 8,584 | SH | SOLE |
| ZIMMER HLDGS INC | COM | 98956P102 | 576 | 7,189 | SH | SOLE |
| | | | | | | |
| REPORT GRAND TOTAL | | | | 339,295 | | |

