

Edgar Filing: SUN LIFE FINANCIAL INC - Form 13F-HR

SUN LIFE FINANCIAL INC
Form 13F-HR
February 09, 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: December 31, 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:

Name: Sun Life Financial Inc.

Address: 150 King Street West

Toronto, Ontario, Canada, M5H 1J9

Form 13F File Number: 28-05799

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: James M. A. Anderson

Title: Executive Vice President and Chief Investment Officer

Phone: -----

Signature, Place, and Date of Signing:

| | | |
|--------------------------|-----------------|-----------|
| /s/ James M. A. Anderson | Ontario, Canada | 5-12-2005 |
| ----- | ----- | ----- |
| [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.)

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// 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:
[If there are no entries in this list, omit this section.]

Form 13F SUMMARY PAGE

Report Summary:

| | |
|---|--------------|
| Number of Other Included Managers: | 0 |
| Form 13F Information Table Entry Total: | 267 |
| Form 13F Information Table Value Total: | \$ 2,010,915 |
| | (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.

[If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

None

FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | | |
|---|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVESTMENT DISCRETION |
| U.S. OPERATIONS - AMOUNTS SHOWN ARE IN U.S. DOLLARS | | | | | | | |
| 3COM CORP | COM | 885535104 | 9,486 | 2,635,000 | SH | | SOLE |
| AGERE SYS INC | COM | 00845V308 | 9,593 | 743,612 | SH | | SOLE |
| ALBERTO CULVER CO | COM | 013068101 | 9,525 | 208,200 | SH | | SOLE |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 16,291 | 202,376 | SH | | SOLE |
| ALLIED WASTE INDS INC | COM | 019589308 | 9,334 | 1,068,000 | SH | | SOLE |
| AMR CORP | COM | 001765106 | 733 | 32,953 | SH | | SOLE |
| ARCHSTONE SMITH TR | COM | 039583109 | 17,336 | 413,847 | SH | | SOLE |

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|---------------------------------|----------------|-----------|--------|-----------|----|------|
| AVALONBAY CMNTYS INC | COM | 053484101 | 9,236 | 103,483 | SH | SOLE |
| AVAYA INC | COM | 053499109 | 10,818 | 1,013,881 | SH | SOLE |
| BIOGEN IDEC INC | COM | 09062X103 | 16,393 | 362,036 | SH | SOLE |
| BIOMET INC | COM | 090613100 | 14,398 | 393,700 | SH | SOLE |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 19,328 | 789,213 | SH | SOLE |
| BRE PROPERTIES INC | CL A | 05564E106 | 15,394 | 338,481 | SH | SOLE |
| BROCADE COMMUNICATIONS SYS I | COM | 111621108 | 9,261 | 2,275,453 | SH | SOLE |
| C COR INC | COM | 125010108 | 4,208 | 865,864 | SH | SOLE |
| CAPITALSOURCE INC | COM | 14055X102 | 19,399 | 866,037 | SH | SOLE |
| CCE SPINCO INC | COM | 14985W109 | 694 | 52,967 | SH | SOLE |
| CHEVRON CORP NEW | COM | 166764100 | 5,669 | 99,861 | SH | SOLE |
| CIT GROUP INC | COM | 125581108 | 11,228 | 216,850 | SH | SOLE |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 6,360 | 520,000 | SH | SOLE |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 13,327 | 423,742 | SH | SOLE |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 15,242 | 324,161 | SH | SOLE |
| DYNEGY INC NEW | CL A | 26816Q101 | 12,036 | 2,486,761 | SH | SOLE |
| EASTGROUP PPTY INC | COM | 277276101 | 14,344 | 317,630 | SH | SOLE |
| EASTMAN KODAK CO | COM | 277461109 | 19,136 | 817,777 | SH | SOLE |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 4,440 | 163,354 | SH | SOLE |
| EMERSON ELEC CO | COM | 291011104 | 9,888 | 132,370 | SH | SOLE |
| ENGELHARD CORP | COM | 292845104 | 10,076 | 334,200 | SH | SOLE |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 913 | 23,343 | SH | SOLE |
| EXIDE TECHNOLOGIES | COM NEW | 302051206 | 4,164 | 1,125,344 | SH | SOLE |
| EXXON MOBIL CORP | COM | 30231G102 | 14,681 | 261,360 | SH | SOLE |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 366 | 6,032 | SH | SOLE |
| FEDEX CORP | COM | 31428X106 | 10,101 | 97,700 | SH | SOLE |
| GENERAL ELECTRIC CO | COM | 369604103 | 4,735 | 135,100 | SH | SOLE |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 12,069 | 94,505 | SH | SOLE |
| HILTON HOTELS CORP | COM | 432848109 | 9,923 | 411,562 | SH | SOLE |
| HONEYWELL INTL INC | COM | 438516106 | 8,854 | 237,700 | SH | SOLE |
| HOST MARRIOTT CORP NEW | COM | 44107P104 | 9,294 | 490,436 | SH | SOLE |
| IMCLONE SYS INC | COM | 45245W109 | 5,033 | 147,000 | SH | SOLE |
| ISHARES INC | MSCI AUSTRALIA | 464286103 | 1,382 | 73,498 | SH | SOLE |
| ISHARES INC | MSCI BELGIUM | 464286301 | 249 | 12,969 | SH | SOLE |
| ISHARES INC | MSCI SINGAPORE | 464286673 | 267 | 33,739 | SH | SOLE |
| ISHARES INC | MSCI UTD KINGD | 464286699 | 6,308 | 339,492 | SH | SOLE |
| ISHARES INC | MSCI FRANCE | 464286707 | 2,227 | 85,725 | SH | SOLE |
| ISHARES INC | MSCI SWITZERLD | 464286749 | 1,764 | 91,331 | SH | SOLE |
| ISHARES INC | MSCI SWEDEN | 464286756 | 1,141 | 50,258 | SH | SOLE |
| ISHARES INC | MSCI SPAIN | 464286764 | 1,141 | 31,549 | SH | SOLE |
| ISHARES INC | MSCI GERMAN | 464286806 | 1,664 | 81,933 | SH | SOLE |
| ISHARES INC | MSCI NETHERLND | 464286814 | 1,218 | 59,958 | SH | SOLE |
| ISHARES INC | MSCI JAPAN | 464286848 | 6,322 | 467,581 | SH | SOLE |
| ISHARES INC | MSCI ITALY | 464286855 | 949 | 37,121 | SH | SOLE |
| ISHARES INC | MSCI HONG KONG | 464286871 | 849 | 67,290 | SH | SOLE |
| ISTAR FINL INC | COM | 45031U101 | 11,237 | 315,216 | SH | SOLE |
| JDS UNIPHASE CORP | COM | 46612J101 | 13,479 | 5,711,500 | SH | SOLE |
| KIMCO REALTY CORP | COM | 49446R109 | 14,627 | 455,959 | SH | SOLE |
| KNIGHT CAPITAL GROUP INC | CL A | 499005106 | 8,919 | 901,863 | SH | SOLE |
| LEAPFROG ENTERPRISES INC | CL A | 52186N106 | 3,613 | 310,115 | SH | SOLE |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 13,304 | 103,800 | SH | SOLE |

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|---------------------------------|------------|-----------|--------|-----------|----|------|
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 14,556 | 5,472,357 | SH | SOLE |
| MACERICH CO | COM | 554382101 | 18,039 | 268,673 | SH | SOLE |
| MEDICAL PPTYS TRUST INC | COM | 58463J304 | 978 | 100,000 | SH | SOLE |
| MEDIMMUNE INC | COM | 584699102 | 13,312 | 380,120 | SH | SOLE |
| MERISTAR HOSPITALITY CORP | COM | 58984Y103 | 10,995 | 1,169,628 | SH | SOLE |
| MERRILL LYNCH & CO INC | COM | 590188108 | 12,810 | 189,132 | SH | SOLE |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 11,319 | 1,166,919 | SH | SOLE |
| MRV COMMUNICATIONS INC | COM | 553477100 | 6,004 | 2,928,936 | SH | SOLE |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 22,574 | 1,366,460 | SH | SOLE |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT | 709102107 | 8,979 | 240,345 | SH | SOLE |
| PMC-SIERRA INC | COM | 69344F106 | 5,089 | 660,000 | SH | SOLE |
| PROLOGIS | SH BEN INT | 743410102 | 15,724 | 336,565 | SH | SOLE |
| PUBLIC STORAGE INC | COM | 74460D109 | 844 | 12,466 | SH | SOLE |
| RAYTHEON CO | COM NEW | 755111507 | 9,034 | 225,000 | SH | SOLE |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 12,474 | 346,701 | SH | SOLE |
| REGENCY CTRS CORP | COM | 758849103 | 12,667 | 214,870 | SH | SOLE |
| RELIANT ENERGY INC | COM | 75952B105 | 8,031 | 778,225 | SH | SOLE |

| | | | | | | |
|---------------------------|------------|-----------|--------|-----------|----|------|
| RENT A CTR INC NEW | COM | 76009N100 | 10,337 | 548,065 | SH | SOLE |
| REVLON INC | CL A | 761525500 | 11,473 | 3,701,110 | SH | SOLE |
| SARA LEE CORP | COM | 803111103 | 11,266 | 596,069 | SH | SOLE |
| SHURGARD STORAGE CTRS INC | COM | 82567D104 | 16,662 | 293,814 | SH | SOLE |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 16,654 | 217,330 | SH | SOLE |
| SL GREEN RLTY CORP | COM | 78440X101 | 16,573 | 216,953 | SH | SOLE |
| TELLABS INC | COM | 879664100 | 12,025 | 1,103,195 | SH | SOLE |
| VICOR CORP | COM | 925815102 | 8,525 | 539,200 | SH | SOLE |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 15,386 | 184,333 | SH | SOLE |

CANADIAN OPERATIONS - AMOUNTS SHOWN ARE IN U.S. DOLLARS

| | | | | | | |
|----------------------------------|-----|-----------|--------|---------|----|------|
| Agco Corp | COM | 001084102 | 1,345 | 81,200 | SH | SOLE |
| ATI Technologies Inc | COM | 001941103 | 360 | 21,200 | SH | SOLE |
| AT&T Inc | COM | 00206R102 | 4,776 | 195,000 | SH | SOLE |
| Abbot Laboratories | COM | 002824100 | 35 | 900 | SH | SOLE |
| Aber Diamond Corporation | COM | 002893105 | 722 | 19,600 | SH | SOLE |
| Abitibi-Consolidated Inc | COM | 003924107 | 542 | 135,700 | SH | SOLE |
| Ace Cash Express Inc | COM | 004403101 | 105 | 4,500 | SH | SOLE |
| Agrium Inc | COM | 008916108 | 376 | 17,100 | SH | SOLE |
| Alcan Inc | COM | 013716105 | 10,634 | 259,575 | SH | SOLE |
| Alcoa Inc | COM | 013817101 | 4,163 | 140,800 | SH | SOLE |
| Alliance Atlantis Comm Inc | COM | 01853E204 | 317 | 10,800 | SH | SOLE |
| Allied Irish Banks plc | COM | 019228402 | 3,394 | 79,000 | SH | SOLE |
| Altria Group | COM | 02209S103 | 3,407 | 45,600 | SH | SOLE |
| American Express Co | COM | 025816109 | 257 | 5,000 | SH | SOLE |
| American International Group | COM | 026874107 | 4,107 | 60,200 | SH | SOLE |
| American Standard Companies | COM | 029712106 | 48 | 1,200 | SH | SOLE |
| Ameriprise Financial Inc | COM | 03076C106 | 41 | 1,000 | SH | SOLE |
| Amvescap PLC | COM | 03235E100 | 1,853 | 120,400 | SH | SOLE |
| Angiotech Pharmaceuticals Inc | COM | 034918102 | 197 | 15,000 | SH | SOLE |
| Angiotech Pharmaceuticals | | | | | | |

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|--------------------------------|-----|-----------|--------|---------|----|------|
| Inc | COM | 034918102 | 187 | 14,200 | SH | SOLE |
| Apache Corporation | COM | 037411105 | 809 | 11,800 | SH | SOLE |
| Asahi Glass Co Ltd | COM | 043393206 | 1,897 | 14,600 | SH | SOLE |
| Avery Dennison Corp | COM | 053611109 | 1,503 | 27,200 | SH | SOLE |
| BCE Inc | COM | 05534B109 | 14,627 | 611,842 | SH | SOLE |
| BP PLC | COM | 055622104 | 2,922 | 45,500 | SH | SOLE |
| Bank of America Corp | COM | 060505104 | 115 | 2,500 | SH | SOLE |
| Bank of Montreal | COM | 063671101 | 7,977 | 143,076 | SH | SOLE |
| Bank of Nova Scotia | COM | 064149107 | 13,535 | 341,987 | SH | SOLE |
| Barclays PLC | COM | 06738E204 | 1,595 | 37,900 | SH | SOLE |
| | | | | | | |
| Barrick Gold Corp | COM | 067901108 | 4,234 | 152,300 | SH | SOLE |
| Beckman Coulter Inc | COM | 075811109 | 854 | 15,000 | SH | SOLE |
| Boston Scientific | COM | 101137107 | 6,830 | 278,900 | SH | SOLE |
| Brookfield Asset Mgmt | COM | 112585104 | 178 | 3,550 | SH | SOLE |
| Burlington North Santa Fe | COM | 12189T104 | 2,153 | 30,400 | SH | SOLE |
| CAE Inc | COM | 124765108 | 3,111 | 425,700 | SH | SOLE |
| CHC Helicopter Corp | COM | 12541C203 | 145 | 6,200 | SH | SOLE |
| CIT Group Inc | COM | 125581108 | 83 | 1,600 | SH | SOLE |
| CVS Corp | COM | 126650100 | 63 | 2,400 | SH | SOLE |
| Cameco Corp | COM | 13321L108 | 430 | 6,800 | SH | SOLE |
| Cdn Imp Bank of Commerce | COM | 136069101 | 10,073 | 153,690 | SH | SOLE |
| Cdn National Railways | COM | 136375102 | 10,511 | 131,560 | SH | SOLE |
| Canadian Nat Resources Ltd | COM | 136385101 | 717 | 14,500 | SH | SOLE |
| Canadian Pacific Railway | COM | 13645T100 | 5,837 | 139,688 | SH | SOLE |
| Canon Inc | COM | 138006309 | 2,541 | 43,200 | SH | SOLE |
| Capital One Fin Corp | COM | 14040H105 | 35 | 400 | SH | SOLE |
| Caterpillar Inc | COM | 149123101 | 144 | 2,500 | SH | SOLE |
| Cendant Corp | COM | 151313103 | 52 | 3,000 | SH | SOLE |
| Chevron Corp | COM | 166764100 | 57 | 1,000 | SH | SOLE |
| Cisco Systems | COM | 17275R102 | 51 | 3,000 | SH | SOLE |
| Citigroup Inc | COM | 172967101 | 6,086 | 125,400 | SH | SOLE |
| Clear Channel Comm | COM | 184502102 | - | - | SH | SOLE |
| Colgate Palmolive | COM | 194162103 | 2,523 | 46,000 | SH | SOLE |
| Corus Entertainment | COM | 220874101 | 177 | 6,600 | SH | SOLE |
| Curtiss-Wright Corp | COM | 231561101 | 109 | 2,000 | SH | SOLE |
| Datamirror Corporation | COM | 237926100 | 100 | 11,250 | SH | SOLE |
| John Deere & Co. | COM | 244199105 | 170 | 2,500 | SH | SOLE |
| Dell Inc | COM | 24702R101 | 180 | 6,000 | SH | SOLE |
| Diageo PLC | COM | 25243Q205 | 4,821 | 82,700 | SH | SOLE |
| Dollar General Corp | COM | 256669102 | 34 | 1,800 | SH | SOLE |
| Domtar Inc. | COM | 257561100 | 3,003 | 521,700 | SH | SOLE |
| Draxis Health Inc | COM | 26150J101 | 101 | 23,400 | SH | SOLE |
| Duke Energy Corporation | COM | 264399106 | 5,007 | 182,400 | SH | SOLE |
| Eastman Kodak Co | COM | 277461109 | 4,680 | 200,000 | SH | SOLE |
| Embraer Empresa Brasileira | COM | 29081M102 | - | - | SH | SOLE |
| EnCana Corporation | COM | 292505104 | 16,464 | 365,186 | SH | SOLE |
| Enbridge Inc | COM | 29250N105 | 2,591 | 83,121 | SH | SOLE |
| Extencicare Inc | COM | 30224T871 | 58 | 3,700 | SH | SOLE |
| Exxon Mobil Corp | COM | 30231G102 | 225 | 4,000 | SH | SOLE |
| Fairmont Hotels | COM | 305204109 | 270 | 6,400 | SH | SOLE |
| Falconbridge Ltd | COM | 306104100 | 627 | 21,200 | SH | SOLE |
| Federal National Mtge Assoc | COM | 313586109 | 586 | 12,000 | SH | SOLE |

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|--------------------------------|-----|-----------|---------|-----------|----|------|
| First Data Corp | COM | 319963104 | 71 | 1,650 | SH | SOLE |
| Fiserv Inc | COM | 337738108 | 35 | 800 | SH | SOLE |
| Fluor Corporation | COM | 343412102 | 2,016 | 26,100 | SH | SOLE |
| France Telecom SA-Spons ADR | COM | 35177Q105 | 3,219 | 129,600 | SH | SOLE |
| General Elec Co | COM | 369604103 | 1,227 | 35,000 | SH | SOLE |
| Gildan Activewear Inc | COM | 375916103 | 528 | 12,300 | SH | SOLE |
| Glamis Gold | COM | 376775102 | 282 | 10,300 | SH | SOLE |
| Glaxosmithkline Plc | COM | 37733W105 | 3,382 | 67,000 | SH | SOLE |
| Gold Fields Ltd | COM | 38059T106 | 2,063 | 117,000 | SH | SOLE |
| Goldcorp Inc | COM | 380956409 | 1,015 | 45,700 | SH | SOLE |
| Group CGI | COM | 39945C109 | 5,774 | 723,800 | SH | SOLE |
| HSBC Holdings Plc | COM | 404280406 | 2,535 | 31,500 | SH | SOLE |
| Hewlett Packard Co | COM | 428236103 | 1,661 | 58,000 | SH | SOLE |
| Home Depot Inc | COM | 437076102 | 243 | 6,000 | SH | SOLE |
| Honeywell International Inc | COM | 438516106 | 2,324 | 62,400 | SH | SOLE |
| Hydrogenics Corporation | COM | 448882100 | 72 | 23,700 | SH | SOLE |
| Imperial Oil Ltd | COM | 453038408 | 4,593 | 46,400 | SH | SOLE |
| Inco Ltd | COM | 453258402 | 282 | 6,500 | SH | SOLE |
| Intel Corp | COM | 458140100 | 250 | 10,000 | SH | SOLE |
| I B M Corp | COM | 459200101 | 37 | 450 | SH | SOLE |
| Ishares | COM | 464286608 | 738 | 9,500 | SH | SOLE |
| Ishares | COM | 464286665 | 1,134 | 11,500 | SH | SOLE |
| Ishares | COM | 464286699 | 2,007 | 108,000 | SH | SOLE |
| Ishares | COM | 464286707 | 2,863 | 110,200 | SH | SOLE |
| Ishares | COM | 464286806 | 639 | 31,500 | SH | SOLE |
| Ishares | COM | 464286822 | 1,514 | 42,400 | SH | SOLE |
| Ishares | COM | 464286848 | 9,437 | 698,000 | SH | SOLE |
| Ishares Tr | COM | 464287465 | 186,528 | 3,138,623 | SH | SOLE |
| Johnson & Johnson | COM | 478160104 | 2,548 | 42,400 | SH | SOLE |
| Johnson Matthey PLC | COM | 479142309 | 2,827 | 58,400 | SH | SOLE |
| Jones Apparel Group | COM | 480074103 | 45 | 1,450 | SH | SOLE |
| Kimberly Clark | COM | 494368103 | 34 | 575 | SH | SOLE |
| Kinder Morgan Inc | COM | 49455P101 | 791 | 8,600 | SH | SOLE |
| Kohls Corporation | COM | 500255104 | 34 | 700 | SH | SOLE |
| Lilly (Eli) and Co | COM | 532457108 | 1,811 | 32,000 | SH | SOLE |
| Lincoln National Corp | COM | 534187109 | 46 | 870 | SH | SOLE |
| Lowe's Cos Inc | COM | 548661107 | 47 | 700 | SH | SOLE |
| Lucent Technologies | COM | 549463107 | 5,054 | 1,900,000 | SH | SOLE |
| MDS Inc | COM | 55269P302 | 7,957 | 461,300 | SH | SOLE |
| MRV Communications Inc | COM | 553477100 | 2,134 | 1,041,100 | SH | SOLE |
| Magna International Inc | COM | 559222401 | 7,257 | 100,716 | SH | SOLE |
| Manulife Financial Corp | COM | 56501R106 | 14,248 | 243,300 | SH | SOLE |
| Masco Corp | COM | 574599106 | 33 | 1,100 | SH | SOLE |
| Methanex Corp | COM | 59151K108 | 272 | 14,500 | SH | SOLE |
| Microsoft Corp | COM | 594918104 | 3,538 | 135,300 | SH | SOLE |
| Monro Muffler Brake Inc | COM | 610236101 | 182 | 6,000 | SH | SOLE |
| Morgan Stanley Co | COM | 617446448 | 2,497 | 44,000 | SH | SOLE |
| Motorola Inc | COM | 620076109 | 1,062 | 47,000 | SH | SOLE |
| Nasdaq 100 | COM | 631100104 | 13,082 | 323,000 | SH | SOLE |

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|----------------------------------|-----|-----------|---------|-----------|----|------|
| Neurochem Inc | COM | 64125K101 | 238 | 16,700 | SH | SOLE |
| Nippon Tel & Tel Co | COM | 654624105 | 3,764 | 165,000 | SH | SOLE |
| Nokia Corp | COM | 654902204 | 183 | 10,000 | SH | SOLE |
| Nomura Holdings Inc | COM | 65535H208 | 3,556 | 185,000 | SH | SOLE |
| Nortel Networks Corp | COM | 656568102 | 3,190 | 1,047,700 | SH | SOLE |
| North Am Palladium | COM | 656912102 | 103 | 12,200 | SH | SOLE |
| North Fork Bancorporation | COM | 659424105 | 57 | 2,100 | SH | SOLE |
| Northgate Minerals Corp | COM | 666416102 | 150 | 81,900 | SH | SOLE |
| Nova Chemicals Corp | COM | 66977W109 | 3,915 | 117,600 | SH | SOLE |
| Novartis AG | COM | 66987V109 | 787 | 15,000 | SH | SOLE |
| Novelis Inc | COM | 67000X106 | 4,394 | 210,115 | SH | SOLE |
| PPG Industries | COM | 693506107 | 174 | 3,000 | SH | SOLE |
| Pepsico Inc | COM | 713448108 | - | - | SH | SOLE |
| Petro Canada Limited | COM | 71644E102 | 1,176 | 29,400 | SH | SOLE |
| Pfizer Inc | COM | 717081103 | 5,317 | 228,000 | SH | SOLE |
| Placer Dome Inc | COM | 725906101 | 10,412 | 456,000 | SH | SOLE |
| Potash Corp of Sask Inc | COM | 73755L107 | 335 | 4,200 | SH | SOLE |
| Precision Drilling Trust | COM | 740215108 | 408 | 12,400 | SH | SOLE |
| Procter & Gamble Co | COM | 742718109 | 232 | 4,000 | SH | SOLE |
| Prudential Financial Inc | COM | 744320102 | 51 | 700 | SH | SOLE |
| Quebecor World Inc | COM | 748203106 | 2,557 | 189,600 | SH | SOLE |
| Reed Elsevier NV | COM | 758204101 | 1,593 | 57,000 | SH | SOLE |
| Research In Motion | COM | 760975102 | 1,271 | 19,300 | SH | SOLE |
| Rexam plc | COM | 761655406 | 2,454 | 57,000 | SH | SOLE |
| Rogers Communication Class B | COM | 775109200 | 477 | 11,300 | SH | SOLE |
| Royal Bank of Canada | COM | 780087102 | 17,717 | 227,453 | SH | SOLE |
| Russell Corp | COM | 782352108 | 135 | 10,000 | SH | SOLE |
| SPDR Trust | COM | 78462F103 | 598,171 | 4,804,198 | SH | SOLE |
| Schlumberger Ltd | COM | 806857108 | - | - | SH | SOLE |
| Siemens AG | COM | 826197501 | 4,571 | 53,400 | SH | SOLE |
| Sierra Wireless Inc | COM | 826516106 | 151 | 13,700 | SH | SOLE |
| Statoil ASA | COM | 85771P102 | 827 | 36,000 | SH | SOLE |
| Sun Life Financial Inc | COM | 866796105 | 1,074 | 26,800 | SH | SOLE |
| Suncor Energy Inc | COM | 867229106 | 2,112 | 33,589 | SH | SOLE |
| TLC Vision Corp | COM | 872549100 | 66 | 10,200 | SH | SOLE |
| Talisman Energy Inc | COM | 87425E103 | 2,716 | 51,400 | SH | SOLE |
| Telus Corp | COM | 87971M202 | 915 | 22,850 | SH | SOLE |
| Tesco Corp | COM | 88157K101 | 175 | 9,500 | SH | SOLE |
| Thomson Corp | COM | 884903105 | 345 | 10,136 | SH | SOLE |
| 3M Company | COM | 88579Y101 | 3,441 | 44,400 | SH | SOLE |
| Tomkins PLC | COM | 890030208 | 3,215 | 156,000 | SH | SOLE |
| Toronto Dominion Bank | COM | 891160509 | 7,054 | 134,526 | SH | SOLE |
| Toyota Motor Corporation | COM | 892331307 | 4,289 | 41,000 | SH | SOLE |
| TransAlta Corp | COM | 89346D107 | 3,838 | 176,100 | SH | SOLE |
| TransCanada Corp | COM | 89353D107 | 12,087 | 384,461 | SH | SOLE |
| TransGlobe Energy Corporation | COM | 893662106 | 68 | 13,200 | SH | SOLE |
| Tyco Intl Ltd | COM | 902124106 | 4,130 | 143,100 | SH | SOLE |
| United Technologies Corp | COM | 913017109 | 1,811 | 32,400 | SH | SOLE |
| United Technologies Corp | COM | 913017109 | 1,811 | 32,400 | SH | SOLE |
| UPM Kymmene Corporation | COM | 915436109 | 3,207 | 163,600 | SH | SOLE |
| Vasogen Inc | COM | 92232F103 | 48 | 23,800 | SH | SOLE |
| Verizon Comm | COM | 92343V104 | 2,982 | 99,000 | SH | SOLE |
| Viacom Inc | COM | 925524308 | 3,912 | 120,000 | SH | SOLE |
| Vodafone Group Plc | COM | 92857W100 | 35 | 1,650 | SH | SOLE |

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|----------------------------------|-----|-----------|-------|-----------|------|
| Volvo AB | COM | 928856400 | 2,811 | 59,700 SH | SOLE |
| WPP Group PLC | COM | 929309300 | 1,728 | 32,000 SH | SOLE |
| Wal Mart Stores Inc | COM | 931142103 | 3,707 | 79,200 SH | SOLE |
| Wellpoint Inc | COM | 94973V107 | 52 | 650 SH | SOLE |
| Westwood One | COM | 961815107 | 20 | 1,250 SH | SOLE |
| Wyeth | COM | 983024100 | 2,350 | 51,000 SH | SOLE |
| Deutsche Bank AG | COM | D18190898 | 3,265 | 33,700 SH | SOLE |
| UBS AG | COM | H8920M855 | 1,836 | 19,300 SH | SOLE |
| Check Point Software Tech Ltd | COM | M22465104 | 1,428 | 71,200 SH | SOLE |
| | | | | 2,010,915 | |