

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

SUN LIFE FINANCIAL INC
Form 13F-HR
August 14, 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: June 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: 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 8-14-2006

[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.)

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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: | 299 |
| Form 13F Information Table Value Total: | \$ 2,120,177 |
| | (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 - JUNE 30, 2006

| 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 | | | | | | |
| ABBOTT LABS | COM | 002824100 | 4,832 | 110,802 | SH | SOLE |
| ALBERTO CULVER CO | COM | 013068101 | 5,179 | 106,302 | SH | SOLE |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 16,862 | 190,144 | SH | SOLE |
| ALLSTATE CORP | COM | 020002101 | 4,960 | 90,618 | SH | SOLE |
| ALTRIA GROUP INC | COM | 02209S103 | 6,352 | 86,501 | SH | SOLE |
| AMERICAN EXPRESS CO | COM | 025816109 | 7,145 | 134,245 | SH | SOLE |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 5,404 | 118,544 | SH | SOLE |

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| | | | | | | |
|---------------------------------|----------------|-----------|--------|-----------|----|------|
| APPLE COMPUTER INC | COM | 037833100 | 4,693 | 81,952 | SH | SOLE |
| APPLIED MATLS INC | COM | 038222105 | 4,780 | 293,584 | SH | SOLE |
| ARCHSTONE SMITH TR | COM | 039583109 | 15,187 | 298,548 | SH | SOLE |
| AVALONBAY CMNTYS INC | COM | 053484101 | 10,738 | 97,068 | SH | SOLE |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 10,386 | 215,933 | SH | SOLE |
| BAXTER INTL INC | COM | 071813109 | 4,705 | 128,000 | SH | SOLE |
| BIOGEN IDEC INC | COM | 09062X103 | 4,992 | 107,772 | SH | SOLE |
| BOEING CO | COM | 097023105 | 5,578 | 68,100 | SH | SOLE |
| BOOKHAM INC | COM | 09856E105 | 3,202 | 953,080 | SH | SOLE |
| BP PLC | SPONSORED ADR | 055622104 | 10,337 | 148,500 | SH | SOLE |
| BRE PROPERTIES INC | CL A | 05564E106 | 17,524 | 318,618 | SH | SOLE |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 4,931 | 190,690 | SH | SOLE |
| CAPITALSOURCE INC | COM | 14055X102 | 16,739 | 713,498 | SH | SOLE |
| CHEVRON CORP NEW | COM | 166764100 | 11,022 | 177,603 | SH | SOLE |
| CISCO SYS INC | COM | 17275R102 | 5,613 | 287,426 | SH | SOLE |
| CITIGROUP INC | COM | 172967101 | 11,090 | 229,850 | SH | SOLE |
| COCA COLA CO | COM | 191216100 | 4,685 | 108,900 | SH | SOLE |
| COMCAST CORP NEW | CL A | 20030N101 | 5,597 | 170,950 | SH | SOLE |
| CONOCOPHILLIPS | COM | 20825C104 | 5,439 | 83,000 | SH | SOLE |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 15,805 | 302,896 | SH | SOLE |
| DISNEY WALT CO | COM DISNEY | 254687106 | 4,178 | 139,250 | SH | SOLE |
| DOMINION RES INC VA NEW | COM | 25746U109 | 4,600 | 61,500 | SH | SOLE |
| DOW CHEM CO | COM | 260543103 | 4,342 | 111,250 | SH | SOLE |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 5,084 | 122,200 | SH | SOLE |
| DUKE ENERGY CORP | COM | 26441C105 | 4,801 | 163,476 | SH | SOLE |
| E M C CORP MASS | COM | 268648102 | 114 | 10,407 | SH | SOLE |
| EASTGROUP PPTY INC | COM | 277276101 | 10,944 | 234,444 | SH | SOLE |
| EASTMAN KODAK CO | COM | 277461109 | 4,208 | 176,954 | SH | SOLE |
| EBAY INC | COM | 278642103 | 4,445 | 151,742 | SH | SOLE |
| EMERSON ELEC CO | COM | 291011104 | 4,874 | 58,159 | SH | SOLE |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 14,579 | 399,314 | SH | SOLE |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 10,214 | 228,348 | SH | SOLE |
| EXELON CORP | COM | 30161N101 | 4,788 | 84,250 | SH | SOLE |
| EXXON MOBIL CORP | COM | 30231G102 | 17,451 | 284,453 | SH | SOLE |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 4,726 | 82,890 | SH | SOLE |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 436 | 6,230 | SH | SOLE |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 4,934 | 134,800 | SH | SOLE |
| FINISAR | COM | 31787A101 | 4,453 | 1,361,840 | SH | SOLE |
| GENENTECH INC | COM NEW | 368710406 | 4,915 | 60,080 | SH | SOLE |
| GENERAL ELECTRIC CO | COM | 369604103 | 21,076 | 639,454 | SH | SOLE |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 6,373 | 42,366 | SH | SOLE |
| GOOGLE INC | CL A | 38259P508 | 5,195 | 12,388 | SH | SOLE |
| HCA INC | COM | 404119109 | 4,703 | 109,000 | SH | SOLE |
| HEWLETT PACKARD CO | COM | 428236103 | 6,022 | 190,090 | SH | SOLE |
| HIGHWOODS PPTYS INC | COM | 431284108 | 8,724 | 241,128 | SH | SOLE |
| HILTON HOTELS CORP | COM | 432848109 | 7,216 | 255,166 | SH | SOLE |
| HONEYWELL INTL INC | COM | 438516106 | 4,693 | 116,450 | SH | SOLE |
| HOST MARRIOTT CORP NEW | COM | 44107P104 | 11,097 | 507,422 | SH | SOLE |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 5,550 | 72,250 | SH | SOLE |
| INTL PAPER CO | COM | 460146103 | 4,587 | 142,000 | SH | SOLE |

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|---------------------------|----------------|-----------|--------|-----------|----|------|
| ISHARES INC | MSCI BELGIUM | 464286301 | 279 | 12,969 | SH | SOLE |
| ISHARES INC | MSCI SINGAPORE | 464286673 | 297 | 33,739 | SH | SOLE |
| ISHARES INC | MSCI HONG KONG | 464286871 | 910 | 67,290 | SH | SOLE |
| ISHARES INC | MSCI ITALY | 464286855 | 1,086 | 37,121 | SH | SOLE |
| ISHARES INC | MSCI SWEDEN | 464286756 | 1,272 | 50,258 | SH | SOLE |
| ISHARES INC | MSCI SPAIN | 464286764 | 1,335 | 31,549 | SH | SOLE |
| ISHARES INC | MSCI NETHERLND | 464286814 | 1,352 | 59,958 | SH | SOLE |
| ISHARES INC | MSCI AUSTRALIA | 464286103 | 1,525 | 73,498 | SH | SOLE |
| ISHARES INC | MSCI GERMAN | 464286806 | 1,880 | 81,933 | SH | SOLE |
| ISHARES INC | MSCI SWITZERLD | 464286749 | 1,943 | 91,331 | SH | SOLE |
| ISHARES INC | MSCI FRANCE | 464286707 | 2,567 | 85,725 | SH | SOLE |
| ISHARES INC | MSCI JAPAN | 464286848 | 6,378 | 467,581 | SH | SOLE |
| ISHARES INC | MSCI UTD KINGD | 464286699 | 7,146 | 339,492 | SH | SOLE |
| ISTAR FINL INC | COM | 45031U101 | 11,116 | 294,451 | SH | SOLE |
| JDS UNIPHASE CORP | COM | 46612J101 | 3,154 | 1,246,527 | SH | SOLE |
| JOHNSON & JOHNSON | COM | 478160104 | 7,590 | 126,675 | SH | SOLE |
| JP MORGAN CHASE & CO | COM | 46625H100 | 10,332 | 246,000 | SH | SOLE |
| JUNIPER NETWORKS INC | COM | 48203R104 | 158 | 9,900 | SH | SOLE |
| | | | | | | |
| KIMBERLY CLARK CORP | COM | 494368103 | 5,206 | 84,376 | SH | SOLE |
| KIMCO REALTY CORP | COM | 49446R109 | 14,101 | 386,424 | SH | SOLE |
| LEAPFROG ENTERPRISES INC | CL A | 52186N106 | 4,763 | 471,600 | SH | SOLE |
| LILLY ELI & CO | COM | 532457108 | 5,120 | 92,635 | SH | SOLE |
| LOWES COS INC | COM | 548661107 | 4,629 | 76,300 | SH | SOLE |
| MACERICH CO | COM | 554382101 | 17,674 | 251,766 | SH | SOLE |
| MEDICAL PPTYS TRUST INC | COM | 58463J304 | 13,001 | 1,177,628 | SH | SOLE |
| MERCK & CO INC | COM | 589331107 | 5,142 | 141,150 | SH | SOLE |
| MERRILL LYNCH & CO INC | COM | 590188108 | 5,478 | 78,757 | SH | SOLE |
| METLIFE INC | COM | 59156R108 | 4,786 | 93,460 | SH | SOLE |
| MOTOROLA INC | COM | 620076109 | 4,633 | 229,932 | SH | SOLE |
| MRV COMMUNICATIONS INC | COM | 553477100 | 9,294 | 2,988,402 | SH | SOLE |
| NAUTILUS INC | COM | 63910B102 | 4,715 | 300,150 | SH | SOLE |
| NEW YORK CMNTY | | | | | | |
| BANCORP INC | COM | 649445103 | 18,409 | 1,115,047 | SH | SOLE |
| ORACLE CORP | COM | 68389X105 | 5,719 | 394,700 | SH | SOLE |
| PENNSYLVANIA RL | | | | | | |
| ESTATE INVT | SH BEN INT | 709102107 | 10,587 | 262,241 | SH | SOLE |
| PEPSICO INC | COM | 713448108 | 5,021 | 83,629 | SH | SOLE |
| PROLOGIS | SH BEN INT | 743410102 | 13,256 | 254,332 | SH | SOLE |
| PRUDENTIAL FINL INC | COM | 744320102 | 9,584 | 123,343 | SH | SOLE |
| PUBLIC STORAGE INC | COM | 74460D109 | 977 | 12,878 | SH | SOLE |
| QUALCOMM INC | COM | 747525103 | 4,083 | 101,900 | SH | SOLE |
| RAYTHEON CO | COM NEW | 755111507 | 4,998 | 112,133 | SH | SOLE |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 13,428 | 324,510 | SH | SOLE |
| REGENCY CTRS CORP | COM | 758849103 | 11,027 | 177,424 | SH | SOLE |
| SCHERING PLOUGH CORP | COM | 806605101 | 5,018 | 263,680 | SH | SOLE |
| SHURGARD STORAGE CTRS INC | COM | 82567D104 | 9,003 | 144,048 | SH | SOLE |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 16,911 | 203,891 | SH | SOLE |
| SL GREEN RLTY CORP | COM | 78440X101 | 15,772 | 144,077 | SH | SOLE |
| SPDR TR | UNIT SER 1 | 78462F103 | 509 | 4,000 | SH | SOLE |
| SYMANTEC CORP | COM | 871503108 | 4,879 | 313,983 | SH | SOLE |
| TEXAS INSTRS INC | COM | 882508104 | 4,753 | 156,900 | SH | SOLE |
| TIME WARNER INC | COM | 887317105 | 5,610 | 324,250 | SH | SOLE |
| TYCO INTL LTD NEW | COM | 902124106 | 5,265 | 191,450 | SH | SOLE |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 5,471 | 66,450 | SH | SOLE |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 5,403 | 85,200 | SH | SOLE |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 15,649 | 467,275 | SH | SOLE |

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|-----------------------|------------|-----------|--------|---------|----|------|
| VIACOM INC NEW | CL B | 92553P201 | 4,558 | 127,190 | SH | SOLE |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 16,834 | 172,572 | SH | SOLE |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 7,306 | 135,101 | SH | SOLE |
| WAL MART STORES INC | COM | 931142103 | 5,032 | 104,464 | SH | SOLE |
| WALGREEN CO | COM | 931422109 | 4,996 | 111,410 | SH | SOLE |
| WELLPOINT INC | COM | 94973V107 | 4,853 | 66,690 | SH | SOLE |

| | | | | | | |
|----------------------|-----|-----------|--------|---------|----|------|
| WELLS FARGO & CO NEW | COM | 949746101 | 10,386 | 154,826 | SH | SOLE |
| WYETH | COM | 983024100 | 4,806 | 108,225 | SH | SOLE |

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

| | | | | | | |
|----------------------------------|-----|-----------|--------|---------|----|------|
| Agco Corp | COM | 001084102 | 2,453 | 93,200 | SH | SOLE |
| ATI Technologies Inc | COM | 001941103 | 617 | 42,500 | SH | SOLE |
| AT&T Inc | COM | 00206R102 | 5,578 | 200,000 | SH | SOLE |
| Abbot Laboratories | COM | 002824100 | 48 | 1,100 | SH | SOLE |
| Aber Diamond Corporation | COM | 002893105 | 481 | 15,701 | SH | SOLE |
| Abitibi-Consolidated Inc | COM | 003924107 | 366 | 135,700 | SH | SOLE |
| Agnico-Eagle Mines Ltd | COM | 008474108 | 477 | 14,400 | SH | SOLE |
| Agrium Inc | COM | 008916108 | 464 | 20,000 | SH | SOLE |
| Alcan Inc | COM | 013716105 | 11,455 | 244,675 | SH | SOLE |
| Alcoa Inc | COM | 013817101 | 2,854 | 88,200 | SH | SOLE |
| Alliance Atlantis Comm Inc | COM | 01853E204 | 223 | 7,600 | SH | SOLE |
| Allied Irish Banks plc | COM | 019228402 | 4,449 | 92,000 | SH | SOLE |
| Altria Group | COM | 02209S103 | 3,642 | 49,600 | SH | SOLE |
| American Express Co | COM | 025816109 | 213 | 4,000 | SH | SOLE |
| American International Group | COM | 026874107 | 4,376 | 74,100 | SH | SOLE |
| American Standard Companies | COM | 029712106 | 37 | 850 | SH | SOLE |
| Angiotech Pharmaceuticals Inc | COM | 034918102 | 340 | 29,200 | SH | SOLE |
| Apache Corporation | COM | 037411105 | 990 | 14,500 | SH | SOLE |
| Asahi Glass Co Ltd | COM | 043393206 | 1,858 | 14,600 | SH | SOLE |
| Aspreva Pharmaceuticals | COM | 04538T109 | 251 | 9,256 | SH | SOLE |
| Avery Dennison Corp | COM | 053611109 | 1,753 | 30,200 | SH | SOLE |
| BCE Inc | COM | 05534B109 | 15,572 | 659,302 | SH | SOLE |
| BP PLC | COM | 055622104 | 3,515 | 50,500 | SH | SOLE |
| Bank of America Corp | COM | 060505104 | 135 | 2,800 | SH | SOLE |
| Bank of Montreal | COM | 063671101 | 7,061 | 131,307 | SH | SOLE |
| Bank of Nova Scotia | COM | 064149107 | 13,730 | 346,786 | SH | SOLE |
| Barclays PLC | COM | 06738E204 | 2,696 | 58,900 | SH | SOLE |
| Barrick Gold Corp | COM | 067901108 | 12,928 | 437,937 | SH | SOLE |
| Biovail Corp | COM | 09067J109 | 201 | 8,600 | SH | SOLE |
| Boston Scientific | COM | 101137107 | 7,391 | 438,900 | SH | SOLE |
| Brookfield Asset Mgmt | COM | 112585104 | 374 | 9,300 | SH | SOLE |
| Brookfield Properties | COM | 112900105 | 292 | 9,220 | SH | SOLE |
| Burlington North Santa Fe | COM | 12189T104 | 1,791 | 22,600 | SH | SOLE |
| CAE Inc | COM | 124765108 | 126 | 16,500 | SH | SOLE |
| CHC Helicopter Corp | COM | 12541C203 | 246 | 10,280 | SH | SOLE |
| CIT Group Inc | COM | 125581108 | 94 | 1,800 | SH | SOLE |

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|--------------------------------|-----|-----------|--------|---------|----|------|
| CVS Corp | COM | 126650100 | 101 | 3,300 | SH | SOLE |
| Cameco Corp | COM | 13321L108 | 541 | 13,600 | SH | SOLE |
| Cdn Imp Bank of Commerce | COM | 136069101 | 12,590 | 188,224 | SH | SOLE |
| Cdn National Railways | COM | 136375102 | 11,829 | 270,953 | SH | SOLE |
| Canadian Nat Resources Ltd | COM | 136385101 | 1,766 | 31,960 | SH | SOLE |
| Canadian Pacific Railway | COM | 13645T100 | 6,557 | 128,688 | SH | SOLE |
| Canon Inc | COM | 138006309 | 3,165 | 43,200 | SH | SOLE |
| Capital One Fin Corp | COM | 14040H105 | 34 | 400 | SH | SOLE |
| Cardiome Phara Corporation | COM | 14159U202 | 493 | 55,700 | SH | SOLE |
| Caterpillar Inc | COM | 149123101 | 186 | 2,500 | SH | SOLE |
| Cendant Corp | COM | 151313103 | 49 | 3,000 | SH | SOLE |
| Charles River Labs Int | COM | 159864107 | 228 | 6,200 | SH | SOLE |
| Chevron Corp | COM | 166764100 | 62 | 1,000 | SH | SOLE |
| Cisco Systems | COM | 17275R102 | 74 | 3,800 | SH | SOLE |
| Citigroup Inc | COM | 172967101 | 4,419 | 91,600 | SH | SOLE |
| Clear Channel Comm | COM | 184502102 | 885 | 28,600 | SH | SOLE |
| Colgate Palmolive | COM | 194162103 | 2,755 | 46,000 | SH | SOLE |
| Corus Entertainment | COM | 220874101 | 195 | 6,000 | SH | SOLE |
| Curtiss-Wright Corp | COM | 231561101 | 216 | 7,000 | SH | SOLE |
| Datamirror Corporation | COM | 237926100 | 108 | 11,250 | SH | SOLE |
| John Deere & Co. | COM | 244199105 | 167 | 2,000 | SH | SOLE |
| Diageo PLC | COM | 25243Q205 | 5,586 | 82,700 | SH | SOLE |
| Domtar Inc. | COM | 257561100 | 2,429 | 393,690 | SH | SOLE |
| Draxis Health Inc | COM | 26150J101 | 104 | 23,400 | SH | SOLE |
| Duke Energy Corporation | COM | 26441C105 | 5,504 | 187,400 | SH | SOLE |
| Eldorado Gold Corp | COM | 284902103 | 460 | 94,800 | SH | SOLE |
| EnCana Corporation | COM | 292505104 | 22,500 | 427,522 | SH | SOLE |
| Enbridge Inc | COM | 29250N105 | 4,194 | 137,900 | SH | SOLE |
| Exelon Corp | COM | 30161N101 | 3,529 | 62,100 | SH | SOLE |
| Extendicare Inc | COM | 30224T871 | 126 | 5,600 | SH | SOLE |
| Exxon Mobil Corp | COM | 30231G102 | 184 | 3,000 | SH | SOLE |
| Fairfax Financial | COM | 303901102 | 249 | 2,623 | SH | SOLE |
| Falconbridge Ltd | COM | 306104100 | 2,097 | 39,830 | SH | SOLE |
| Federal National Mtge Assoc | COM | 313586109 | 770 | 16,000 | SH | SOLE |
| First Data Corp | COM | 319963104 | 54 | 1,200 | SH | SOLE |
| Fiserv Inc | COM | 337738108 | 61 | 1,350 | SH | SOLE |
| France Telecom SA-Spons ADR | COM | 35177Q105 | 3,412 | 156,100 | SH | SOLE |
| General Elec Co | COM | 369604103 | 17,459 | 529,700 | SH | SOLE |
| Gildan Activewear Inc | COM | 375916103 | 510 | 10,800 | SH | SOLE |
| Glamis Gold | COM | 376775102 | 589 | 15,532 | SH | SOLE |
| Glaxosmithkline Plc | COM | 37733W105 | 2,706 | 48,500 | SH | SOLE |
| Gold Fields Ltd | COM | 38059T106 | 1,976 | 86,300 | SH | SOLE |
| Goldcorp Inc | COM | 380956409 | 1,254 | 41,610 | SH | SOLE |
| Group CGI | COM | 39945C109 | 4,984 | 799,800 | SH | SOLE |
| HSBC Holdings Plc | COM | 404280406 | 3,543 | 40,100 | SH | SOLE |
| Halliburton Co | COM | 406216101 | 275 | 3,700 | SH | SOLE |
| Hewlett Packard Co | COM | 428236103 | 1,837 | 58,000 | SH | SOLE |
| Home Depot Inc | COM | 437076102 | 179 | 5,000 | SH | SOLE |
| Honeywell International Inc | COM | 438516106 | 2,797 | 69,400 | SH | SOLE |
| Hydrogenics Corporation | COM | 448882100 | 58 | 23,700 | SH | SOLE |

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|---------------------------|-----|-----------|---------|-----------|----|------|
| Imperial Oil Ltd | COM | 453038408 | 4,305 | 117,900 | SH | SOLE |
| Inco Ltd | COM | 453258402 | 513 | 7,800 | SH | SOLE |
| Intel Corp | COM | 458140100 | 190 | 10,000 | SH | SOLE |
| I B M Corp | COM | 459200101 | 73 | 950 | SH | SOLE |
| IPSCO Inc | COM | 462622101 | 139 | 1,450 | SH | SOLE |
| Ishares | COM | 464286608 | 838 | 9,500 | SH | SOLE |
| Ishares | COM | 464286665 | 1,234 | 11,500 | SH | SOLE |
| Ishares | COM | 464286699 | 2,758 | 131,000 | SH | SOLE |
| Ishares | COM | 464286707 | 3,309 | 110,200 | SH | SOLE |
| Ishares | COM | 464286806 | 722 | 31,500 | SH | SOLE |
| Ishares | COM | 464286822 | 1,346 | 36,400 | SH | SOLE |
| Ishares | COM | 464286848 | 11,117 | 815,000 | SH | SOLE |
| Ishares Tr | COM | 464287465 | 189,672 | 2,900,623 | SH | SOLE |
| Johnson & Johnson | COM | 478160104 | 2,852 | 47,600 | SH | SOLE |
| Johnson Matthey PLC | COM | 479142309 | 2,800 | 56,000 | SH | SOLE |
| Kellogg Co | COM | 487836108 | 77 | 1,600 | SH | SOLE |
| Kimberly Clark | COM | 494368103 | 35 | 575 | SH | SOLE |
| Kohls Corporation | COM | 500255104 | 41 | 700 | SH | SOLE |
| Lilly (Eli) and Co | COM | 532457108 | 2,769 | 50,100 | SH | SOLE |
| Lincoln National Corp | COM | 534187109 | 49 | 870 | SH | SOLE |
| Lowe's Cos Inc | COM | 548661107 | 42 | 700 | SH | SOLE |
| MDS Inc | COM | 55269P302 | 4,992 | 274,000 | SH | SOLE |
| MRV Communications Inc | COM | 553477100 | 10,087 | 3,243,307 | SH | SOLE |
| Magna International Inc | COM | 559222401 | 7,332 | 102,830 | SH | SOLE |
| Manulife Financial Corp | COM | 56501R106 | 14,840 | 468,620 | SH | SOLE |
| Masco Corp | COM | 574599106 | 33 | 1,100 | SH | SOLE |
| Methanex Corp | COM | 59151K108 | 240 | 11,400 | SH | SOLE |
| Microsoft Corp | COM | 594918104 | 3,775 | 162,000 | SH | SOLE |
| Mitsubishi UFJ Fin Group | COM | 606822104 | 1,883 | 135,000 | SH | SOLE |
| Monro Muffler Brake Inc | COM | 610236101 | 195 | 6,000 | SH | SOLE |
| Monsanto Co | COM | 61166W101 | 505 | 6,000 | SH | SOLE |
| Morgan Stanley Co | COM | 617446448 | 1,757 | 27,800 | SH | SOLE |
| Nasdaq 100 | COM | 631100104 | 13,823 | 357,000 | SH | SOLE |
| Neurochem Inc | COM | 64125K101 | 176 | 16,700 | SH | SOLE |
| | | | | | | |
| New Gold Inc | COM | 644535106 | 44 | 5,000 | SH | SOLE |
| Nexen Inc | COM | 65334H102 | 872 | 15,490 | SH | SOLE |
| Nippon Tel & Tel Co | COM | 654624105 | 3,460 | 141,400 | SH | SOLE |
| Nokia Corp | COM | 654902204 | 162 | 8,000 | SH | SOLE |
| Nomura Holdings Inc | COM | 65535H208 | 4,542 | 241,600 | SH | SOLE |
| Nortel Networks Corp | COM | 656568102 | 3,002 | 1,352,190 | SH | SOLE |
| North Am Palladium | COM | 656912102 | 153 | 17,800 | SH | SOLE |
| North Fork Bancorporation | COM | 659424105 | 63 | 2,100 | SH | SOLE |
| Northgate Minerals Corp | COM | 666416102 | 161 | 44,100 | SH | SOLE |
| Nova Chemicals Corp | COM | 66977W109 | 6,697 | 233,300 | SH | SOLE |
| Novartis AG | COM | 66987V109 | 3,095 | 57,400 | SH | SOLE |
| Novelis Inc | COM | 67000X106 | 4,348 | 203,515 | SH | SOLE |
| PDL BioPharma Ic | COM | 69329Y104 | 278 | 15,100 | SH | SOLE |
| Pentair Inc | COM | 709631105 | 51 | 1,500 | SH | SOLE |
| Petro Canada Limited | COM | 71644E102 | 2,615 | 55,140 | SH | SOLE |
| Pfizer Inc | COM | 717081103 | 5,886 | 250,800 | SH | SOLE |
| Potash Corp of Sask Inc | COM | 73755L107 | 368 | 4,300 | SH | SOLE |
| Precision Drilling Trust | COM | 740215108 | 306 | 9,200 | SH | SOLE |
| Procter & Gamble Co | COM | 742718109 | 222 | 4,000 | SH | SOLE |
| Prudential Financial Inc | COM | 744320102 | 70 | 900 | SH | SOLE |
| Quebecor World Inc | COM | 748203106 | 2,105 | 189,600 | SH | SOLE |
| Reed Elsevier NV | COM | 758204101 | 1,860 | 62,000 | SH | SOLE |

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|----------------------------------|-----|-----------|---------|-----------|----|------|
| Research In Motion | COM | 760975102 | 1,191 | 17,100 | SH | SOLE |
| Rexam plc | COM | 761655406 | 2,793 | 57,000 | SH | SOLE |
| Rogers Communication Class B | COM | 775109200 | 539 | 13,400 | SH | SOLE |
| Royal Bank of Canada | COM | 780087102 | 18,267 | 450,190 | SH | SOLE |
| SPDR Trust | COM | 78462F103 | 607,131 | 4,771,919 | SH | SOLE |
| Siemens AG | COM | 826197501 | 4,549 | 52,400 | SH | SOLE |
| Sierra Wireless Inc | COM | 826516106 | 200 | 11,153 | SH | SOLE |
| Statoil ASA | COM | 85771P102 | 1,027 | 36,000 | SH | SOLE |
| Sun Life Financial Inc | COM | 866796105 | 1,171 | 29,500 | SH | SOLE |
| Suncor Energy Inc | COM | 867229106 | 3,147 | 38,911 | SH | SOLE |
| TLC Vision Corp | COM | 872549100 | 58 | 12,800 | SH | SOLE |
| Talisman Energy Inc | COM | 87425E103 | 2,213 | 126,860 | SH | SOLE |
| Telus Corp | COM | 87971M202 | 676 | 16,766 | SH | SOLE |
| Tesco Corp | COM | 88157K101 | 189 | 9,200 | SH | SOLE |
| Thomson Corp | COM | 884903105 | 4,090 | 106,200 | SH | SOLE |
| 3M Company | COM | 88579Y101 | 4,515 | 55,900 | SH | SOLE |
| Time Warner Inc | COM | 887317105 | 1,730 | 100,000 | SH | SOLE |
| Tomkins PLC | COM | 890030208 | 3,793 | 176,000 | SH | SOLE |
| Toronto Dominion Bank | COM | 891160509 | 9,645 | 190,063 | SH | SOLE |
| Toyota Motor Corporation | COM | 892331307 | 2,688 | 25,700 | SH | SOLE |
| TransAlta Corp | COM | 89346D107 | 3,904 | 189,100 | SH | SOLE |
| TransCanada Corp | COM | 89353D107 | 11,573 | 405,826 | SH | SOLE |
| TransGlobe Energy Corporation | COM | 893662106 | 83 | 17,163 | SH | SOLE |
| Tyco Intl Ltd | COM | 902124106 | 3,935 | 143,100 | SH | SOLE |
| United Technologies Corp | COM | 913017109 | 2,067 | 32,600 | SH | SOLE |
| UPM Kymmene Corporation | COM | 915436109 | 2,617 | 121,800 | SH | SOLE |
| Valero Energy Corp | COM | 91913Y100 | 439 | 6,600 | SH | SOLE |
| Verizon Comm | COM | 92343V104 | 3,717 | 111,000 | SH | SOLE |
| Viacom Inc | COM | 92553P201 | 2,616 | 73,000 | SH | SOLE |
| Vodafone Group Plc | COM | 92857W100 | 1,661 | 78,000 | SH | SOLE |
| Volvo AB | COM | 928856400 | 2,926 | 59,700 | SH | SOLE |
| Wal Mart Stores Inc | COM | 931142103 | 3,767 | 78,200 | SH | SOLE |
| Wellpoint Inc | COM | 94973V107 | 55 | 750 | SH | SOLE |
| Wyeth | COM | 983024100 | 2,443 | 55,000 | SH | SOLE |
| Zimmer Holdings Inc | COM | 98956P102 | 57 | 1,000 | SH | SOLE |
| Deutsche Bank AG | COM | D18190898 | 3,791 | 33,700 | SH | SOLE |
| UBS AG | COM | H8920M855 | 1,788 | 16,300 | SH | SOLE |
| Check Point Software Tech Ltd | COM | M22465104 | 1,253 | 71,200 | SH | SOLE |

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