

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
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[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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