

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

SUN LIFE FINANCIAL INC
Form 13F-HR
August 06, 2004

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2003

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 Assurance Company of Canada

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: Candice Shaw

Title: Vice-President, Investments

Phone: 416-979-6187

Signature, Place, and Date of Signing:

/s/ Candice Shaw	Ontario, Canada	8-15-2002
-----	-----	-----
[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:	423
Form 13F Information Table Value Total:	\$ 1,537,262
	(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, 2004

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/ PUT/ CALL	INVESTME DISCRETI

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

AGCO CORP	COM	001084102	8,881	436,003	SH	SOLE
AMR CORP	COM	001765106	399	32,953	SH	SOLE
AGERE SYS INC	CL B	00845V209	9,268	4,310,737	SH	SOLE
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	8,438	148,603	SH	SOLE
ALLMERICA FINL CORP	COM	019754100	8,368	247,575	SH	SOLE
ALPHARMA INC	CL A	020813101	9,111	444,871	SH	SOLE

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AMERICAN FINL RLTY TR	COM	02607P305	8,066	564,465	SH	SOLE
ANNALY MTG MGMT INC	COM	035710409	20,312	1,197,652	SH	SOLE
AON CORP	COM	037389103	8,159	286,585	SH	SOLE
ARCHER DANIELS MIDLAND CO	COM	039483102	8,338	496,874	SH	SOLE
ARCHSTONE SMITH TR	COM	039583109	9,311	317,457	SH	SOLE
ARRIS GROUP INC	COM	04269Q100	5,280	888,885	SH	SOLE
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	4,537	283,730	SH	SOLE
AVALONBAY CMNTYS INC	COM	053484101	11,060	195,681	SH	SOLE
BRE PROPERTIES INC	CL A	05564E106	8,655	249,078	SH	SOLE
BAXTER INTL INC	COM	071813109	12,449	360,746	SH	SOLE
BRISTOL MYERS SQUIBB CO	COM	110122108	8,471	345,763	SH	SOLE
BROCADE COMMUNICATIONS SYS I	COM	111621108	9,135	1,527,578	SH	SOLE
CBL & ASSOC PPTYS INC	COM	124830100	3,649	66,351	SH	SOLE
C COR NET CORP	COM	125010108	4,703	457,000	SH	SOLE
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	8,650	440,227	SH	SOLE
CADENCE DESIGN SYSTEM INC	COM	127387108	8,189	559,749	SH	SOLE
CALPINE CORP	COM	131347106	11,169	2,585,368	SH	SOLE
CARRAMERICA RLTY CORP	COM	144418100	6,605	218,479	SH	SOLE
CENTERPOINT PPTYS TR	COM	151895109	3,972	103,500	SH	SOLE
CLEAN HARBORS INC	COM	184496107	6,243	658,517	SH	SOLE
COMCAST CORP NEW	CL A	20030N101	13,037	463,951	SH	SOLE
CONCORD COMMUNICATIONS INC	COM	206186108	4,430	388,280	SH	SOLE
CONSOL ENERGY INC	COM	20854P109	6,665	185,138	SH	SOLE
CRESCENT REAL ESTATE EQUITIE	COM	225756105	5,257	326,106	SH	SOLE
DELTA & PINE LD CO	COM	247357106	4,348	198,100	SH	SOLE
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	9,727	275,008	SH	SOLE
DUKE REALTY CORP	COM NEW	264411505	5,007	157,402	SH	SOLE

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 CALL	PUT/ DISCRETI
EASTMAN KODAK CO	COM	277461109	8,342	309,205	SH	SOLE
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	12,461	405,247	SH	SOLE
ECLIPSYS CORP	COM	278856109	4,849	317,772	SH	SOLE
EQUITY OFFICE PROPERTIES TRU	COM	294741103	3,764	138,394	SH	SOLE
EQUITY RESIDENTIAL	SH BEN INT	29476L107	10,427	350,714	SH	SOLE
EXIDE TECHNOLOGIES	COM NEW	302051206	4,560	222,967	SH	SOLE
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	168	4,043	SH	SOLE
FELCOR LODGING TR INC	COM	31430F101	5,065	418,615	SH	SOLE
GATX CORP	COM	361448103	12,154	446,843	SH	SOLE
GENERAL GROWTH PPTYS INC	COM	370021107	7,015	237,247	SH	SOLE
GRANT PRIDECO INC	COM	38821G101	8,593	465,479	SH	SOLE
HOST MARRIOTT CORP NEW	COM	44107P104	4,598	372,038	SH	SOLE
INTERACTIVECORP	COM	45840Q101	8,409	279,009	SH	SOLE
INTL PAPER CO	COM	460146103	9,137	204,413	SH	SOLE
ISHARES INC	MSCI AUSTRALIA	464286103	986	73,498	SH	SOLE
ISHARES INC	MSCI BELGIUM	464286301	187	12,969	SH	SOLE
ISHARES INC	MSCI SINGAPORE	464286673	211	33,739	SH	SOLE
ISHARES INC	MSCI UTD KINGD	464286699	5,483	339,492	SH	SOLE
ISHARES INC	MSCI FRANCE	464286707	1,815	85,725	SH	SOLE
ISHARES INC	MSCI SWITZERLD	464286749	1,390	91,331	SH	SOLE
ISHARES INC	MSCI SWEDEN	464286756	884	50,258	SH	SOLE
ISHARES INC	MSCI SPAIN	464286764	893	31,549	SH	SOLE
ISHARES INC	MSCI GERMANY	464286806	1,323	81,933	SH	SOLE

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ISHARES INC	MSCI NETHERLND	464286814	994	59,958	SH	SOLE
ISHARES INC	MSCI JAPAN	464286848	4,966	467,581	SH	SOLE
ISHARES INC	MSCI ITALY	464286855	781	37,121	SH	SOLE
ISHARES INC	MSCI HONG KONG	464286871	682	67,290	SH	SOLE
KIMCO REALTY CORP	COM	49446R109	7,625	167,584	SH	SOLE
MACERICH CO	COM	554382101	9,544	199,369	SH	SOLE
MACK CALI RLTY CORP	COM	554489104	7,186	173,660	SH	SOLE
MARSH & MCLENNAN COS INC	COM	571748102	8,475	186,750	SH	SOLE
MEDIMMUNE INC	COM	584699102	3,915	167,400	SH	SOLE
MERCK & CO INC	COM	589331107	8,168	171,949	SH	SOLE
MERISTAR HOSPITALITY CORP	COM	58984Y103	4,672	683,016	SH	SOLE
MICRON TECHNOLOGY INC	COM	595112103	8,931	583,324	SH	SOLE
MONSANTO CO NEW	COM	61166W101	8,981	233,278	SH	SOLE
NRG ENERGY INC	COM NEW	629377508	15,128	609,989	SH	SOLE
OSHKOSH B GOSH INC	CL A	688222207	4,968	198,964	SH	SOLE
PARAMETRIC TECHNOLOGY CORP	COM	699173100	4,597	919,400	SH	SOLE
PERFORMANCE FOOD GROUP CO	COM	713755106	4,386	165,255	SH	SOLE
PFIZER INC	COM	717081103	7,831	228,435	SH	SOLE
PHELPS DODGE CORP	COM	717265102	8,878	114,539	SH	SOLE

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/ PUT/ CALL	INVESTME DISCRETI
PROLOGIS	SH BEN INT	743410102	8,121	246,697	SH	SOLE
PRUDENTIAL FINL INC	COM	744320102	8,569	184,401	SH	SOLE
PUBLIC STORAGE INC	COM	74460D109	3,646	79,252	SH	SOLE
RECKSON ASSOCS RLTY CORP	COM	75621K106	7,018	255,581	SH	SOLE
REGENCY CTRS CORP	COM	758849103	4,740	110,483	SH	SOLE
REVLON INC	CL A	761525500	8,573	2,906,000	SH	SOLE
ROCKWELL AUTOMATION INC	COM	773903109	10,585	282,199	SH	SOLE
SL GREEN RLTY CORP	COM	78440X101	10,398	222,172	SH	SOLE
SCHERING PLOUGH CORP	COM	806605101	8,834	478,026	SH	SOLE
SHURGARD STORAGE CTRS INC	COM	82567D104	7,909	211,469	SH	SOLE
SIMON PPTY GROUP INC NEW	COM	828806109	6,272	121,972	SH	SOLE
SMITHFIELD FOODS INC	COM	832248108	4,265	145,056	SH	SOLE
TIMKEN CO	COM	887389104	9,958	375,900	SH	SOLE
TRINITY INDS INC	COM	896522109	9,075	285,468	SH	SOLE
UNION PAC CORP	COM	907818108	8,318	139,919	SH	SOLE
UNITED DOMINION REALTY TR IN	COM	910197102	5,142	259,978	SH	SOLE
UNOVA INC	COM	91529B106	5,529	273,050	SH	SOLE
UNUMPROVIDENT CORP	COM	91529Y106	10,231	643,464	SH	SOLE
VICOR CORP	COM	925815102	8,532	466,994	SH	SOLE
VORNADO RLTY TR	SH BEN INT	929042109	9,662	169,185	SH	SOLE
WARNACO GROUP INC	COM NEW	934390402	4,840	227,562	SH	SOLE
WILLIAMS COS INC DEL	COM	969457100	8,670	728,545	SH	SOLE
BUNGE LIMITED	COM	G16962105	9,894	254,076	SH	SOLE
NABORS INDUSTRIES LTD	SHS	G6359F103	6,764	149,573	SH	SOLE
ORIENT-EXPRESS HOTELS LTD	CL A	G67743107	6,141	362,528	SH	SOLE
TRANSOCEAN INC	ORD	G90078109	7,076	244,519	SH	SOLE

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

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ABB Ltd	COM	000375204	884	215,000	SH	SOLE
Aflac Inc	COM	001055102	109	3,600	SH	SOLE
Agco Corp	COM	001084102	493	32,700	SH	SOLE
ATI Technologies Inc	COM	001941103	352	18,900	SH	SOLE
Abbot Laboratories	COM	002824100	1,114	36,900	SH	SOLE
Aber Diamond Corporation	COM	002893105	429	14,600	SH	SOLE
Abitibi-Consolidated Inc	COM	003924107	583	86,000	SH	SOLE
Adtran Inc	COM	00738A106	294	11,900	SH	SOLE
Agrium Inc	COM	008916108	237	16,400	SH	SOLE
Air Products & Chemical Inc	COM	009158106	378	9,720	SH	SOLE
Ajinomoto	COM	009707100	837	9,500	SH	SOLE
Akamai Technologies	COM	00971T101	265	19,900	SH	SOLE

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/ PUT/ CALL	INVESTME DISCRETI
Electrolux AB	COM	010198208	806	28,300	SH	SOLE
Alcan Inc	COM	013716105	16,635	406,825	SH	SOLE
Alcoa Inc	COM	013817101	658	26,900	SH	SOLE
Alliance Atlantis Comm Inc	COM	01853E204	510	27,600	SH	SOLE
Allstate Corp	COM	020002101	1,755	50,910	SH	SOLE
Altria Group	COM	02209S103	1,603	43,231	SH	SOLE
American Express Co	COM	025816109	850	22,330	SH	SOLE
American International Group	COM	026874107	625	11,840	SH	SOLE
AmerisourceBergen Corporation	COM	03073E105	195	4,400	SH	SOLE
Amgen Inc	COM	031162100	508	12,560	SH	SOLE
Amvescap PLC	COM	03235E100	93	9,000	SH	SOLE
Analog Devices	COM	032654105	499	14,300	SH	SOLE
Andrew Corp	COM	034425108	723	48,800	SH	SOLE
Angiotech Pharmaceuticals Inc	COM	034918102	458	22,700	SH	SOLE
Apache Corporation	COM	037411105	573	17,760	SH	SOLE
Apollo Group Inc	COM	037604105	170	2,600	SH	SOLE
Archer-Daniel Midland	COM	039483102	474	38,140	SH	SOLE
Astrazeneca PLC	COM	046353108	74	2,200	SH	SOLE
Atlas Energy Ltd	COM	049300106	39	17,200	SH	SOLE
Avery Dennison Corp	COM	053611109	844	17,800	SH	SOLE
Avon Products	COM	054303102	212	6,200	SH	SOLE
BCE Inc	COM	05534B109	27,647	1,397,892	SH	SOLE
BG Group	COM	055434203	47	2,000	SH	SOLE
BP PLC	COM	055622104	1,762	44,400	SH	SOLE
Bank of America Corp	COM	060505104	3,524	56,216	SH	SOLE
Bank of Montreal	COM	063671101	13,809	349,300	SH	SOLE
Bank of Nova Scotia	COM	064149107	26,635	1,003,820	SH	SOLE
Bank One Corp	COM	06423A103	440	11,650	SH	SOLE
Bard C.R	COM	067383109	306	7,300	SH	SOLE
Barclays PLC	COM	06738E204	899	34,800	SH	SOLE
Barrick Gold Corp	COM	067901108	20	1,033,200	SH	SOLE
Baxter Intl Inc	COM	071813109	107	4,200	SH	SOLE
Beckman Coulter Inc	COM	075811109	465	10,300	SH	SOLE
Bema Gold Corp	COM	08135F107	144	53,300	SH	SOLE
Best Buy Co	COM	086516101	752	20,000	SH	SOLE
Bowater Inc	COM	102183100	119	3,860	SH	SOLE
Brascan Corporation	COM	10549P606	245	8,850	SH	SOLE
Brasil Telecom Part SA	COM	105530109	234	10,300	SH	SOLE

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Bristol-Myers Squibb Co	COM	110122108	760	41,877	SH	SOLE
Burlington North Santa Fe	COM	12189T104	260	10,000	SH	SOLE
CAE Inc	COM	124765108	343	76,800	SH	SOLE
CHC Helicopter Corp	COM	12541C203	90	3,100	SH	SOLE

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 CALL	PUT/ DISCRETI
CVS Corp	COM	126650100	428	13,750	SH	SOLE
Cameco Corp	COM	13321L108	486	8,400	SH	SOLE
Cdn Imp Bank of Commerce	COM	136069101	13,252	274,390	SH	SOLE
Cdn National Railways	COM	136375102	310	9,600	SH	SOLE
Cdn National Railways	COM	136375102	21,367	499,410	SH	SOLE
Canadian Nat Resources Ltd	COM	136385101	1,454	49,000	SH	SOLE
Canadian Nat Resources Ltd	COM	136385101	1,454	49,000	SH	SOLE
Canadian Pacific Railway Co	COM	13645T100	6,538	269,520	SH	SOLE
Canfor Corporation	COM	137902102	333	29,600	SH	SOLE
Canon Inc	COM	138006309	1,768	44,700	SH	SOLE
Cardinal Health Inc	COM	14149Y108	892	17,200	SH	SOLE
Career Education Corp	COM	141665109	166	4,920	SH	SOLE
Carnival Corp	COM	143658300	937	26,900	SH	SOLE
Caterpillar Inc	COM	149123101	253	4,300	SH	SOLE
Cedera Software Corp	COM	150644102	79	10,400	SH	SOLE
Celestica Inc	COM	15101Q108	548	27,700	SH	SOLE
Celgene Corp	COM	151020104	144	3,400	SH	SOLE
ChevronTexaco Corp	COM	166764100	244	3,500	SH	SOLE
Chubb Corporation	COM	171232101	140	2,770	SH	SOLE
Cinergy Corp	COM	172474108	169	6,000	SH	SOLE
Cisco Systems	COM	17275R102	1,073	61,110	SH	SOLE
Citigroup Inc	COM	172967101	2,883	83,700	SH	SOLE
Clear Channel Comm	COM	184502102	448	16,350	SH	SOLE
Coach Inc	COM	189754104	110	3,300	SH	SOLE
Cognos Inc	COM	19244C109	500	14,000	SH	SOLE
Colgate Palmolive	COM	194162103	1,238	28,600	SH	SOLE
Comcast Corporation	COM	20030N101	397	19,100	SH	SOLE
Comcast Corporation	COM	20030N200	429	21,000	SH	SOLE
Cia De Minas Buenaventur	COM	204448104	56	3,400	SH	SOLE
ConocoPhillips Inc	COM	20825C104	739	13,080	SH	SOLE
Corning Inc	COM	219350105	213	22,000	SH	SOLE
Corus Entertainment	COM	220874101	208	10,800	SH	SOLE
Cott Corp	COM	22163N106	385	12,000	SH	SOLE
Cox Communications Inc	COM	224044107	385	18,680	SH	SOLE
CP Ships Ltd	COM	22409V102	12,538	715,700	SH	SOLE
Creo	COM	225606102	96	11,100	SH	SOLE
Crystallex	COM	22942F101	80	31,200	SH	SOLE
John Deere & Co.	COM	244199105	331	6,370	SH	SOLE
Dell Inc	COM	24702R101	612	23,060	SH	SOLE
Descartes Systems Group Inc.	COM	249906108	29	26,700	SH	SOLE
Deutsche Telecom	COM	251566105	453	34,500	SH	SOLE
Devon Energy Corp	COM	25179M103	131	2,680	SH	SOLE

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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/ PUT/ CALL	INVESTME DISCRETI
Diageo PLC	COM	25243Q205	1,744	43,000	SH	SOLE
Disney Walt Co	COM	254687106	81	4,300	SH	SOLE
Dominion Resources Inc	COM	25746U109	276	5,900	SH	SOLE
Domtar Inc.	COM	257561100	11,714	918,900	SH	SOLE
Dorel Industries Inc	COM	25822C205	100	3,100	SH	SOLE
Dover Corporation	COM	260003108	465	14,900	SH	SOLE
Dow Chemical Company	COM	260543103	329	10,920	SH	SOLE
Draxis Health Inc	COM	26150J101	126	27,600	SH	SOLE
DuPont (E.I.) De Nemours	COM	263534109	457	13,900	SH	SOLE
Duke Energy Corporation	COM	264399106	275	18,300	SH	SOLE
EOG Resources	COM	26875P101	137	3,100	SH	SOLE
E ON AG	COM	268780103	1,729	32,200	SH	SOLE
Ebay	COM	278642103	456	6,700	SH	SOLE
Echostar Communications	COM	278762109	182	8,000	SH	SOLE
Eldorado Gold Corp	COM	284902103	126	49,100	SH	SOLE
Emerson Electric Co	COM	291011104	683	14,500	SH	SOLE
EnCana Corporation	COM	292505104	24,091	564,440	SH	SOLE
Enbridge Inc	COM	29250N105	6,386	177,000	SH	SOLE
Energy East Corporation	COM	29266M109	176	9,800	SH	SOLE
Entergy Corp	COM	29364G103	183	4,400	SH	SOLE
Entrust Inc	COM	293848107	58	17,500	SH	SOLE
Exelon Corp	COM	30161N101	74	3,000	SH	SOLE
Extendicare Inc	COM	30224T871	228	20,500	SH	SOLE
Exxon Mobil Corp	COM	30231G102	814	24,750	SH	SOLE
Fairfax Financial	COM	303901102	84	500	SH	SOLE
Fairmont Hotels	COM	305204109	289	10,825	SH	SOLE
Federal National Mtge Assoc	COM	313586109	1,089	20,600	SH	SOLE
Federated Dep Stores	COM	31410H101	720	19,800	SH	SOLE
Fedex Corporation	COM	31428X106	309	5,100	SH	SOLE
First Data Corp	COM	319963104	1,447	43,874	SH	SOLE
Firstservice Corporation	COM	33761N109	121	4,900	SH	SOLE
Fiserv Inc	COM	337738108	248	8,600	SH	SOLE
First Energy Corp	COM	337932107	80	2,880	SH	SOLE
Fluor Corporation	COM	343412102	1,610	45,600	SH	SOLE
Fox Entertainment	COM	35138T107	36	1,800	SH	SOLE
Franklin Resources Inc	COM	354613101	108	2,900	SH	SOLE
Freeport McMoran Copper	COM	35671D857	555	22,600	SH	SOLE
GSI Lumonics Inc	COM	36229U102	401	23,900	SH	SOLE
Gannett Co	COM	364730101	918	14,600	SH	SOLE
Genentech Inc	COM	368710406	97	2,340	SH	SOLE
General Dynamic Sys	COM	369550108	949	12,900	SH	SOLE
General Elec Co	COM	369604103	1,521	63,371	SH	SOLE

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/ PUT/ CALL	INVESTME DISCRETI

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Genzyme Corp	COM	372917104	519	14,800	SH	SOLE
Getty Images Inc	COM	374276103	182	4,100	SH	SOLE
Gilead Sciences	COM	375558103	531	10,700	SH	SOLE
Gildan Activewear Inc	COM	375916103	623	22,000	SH	SOLE
Glamis Gold	COM	376775102	497	28,600	SH	SOLE
Glaxosmithkline Plc	COM	37733W105	2,509	81,700	SH	SOLE
Gold Fields Ltd	COM	38059T106	1,536	197,300	SH	SOLE
Goldcorp Inc	COM	380956409	149	12,900	SH	SOLE
Goldman Sachs Group	COM	38141G104	1,377	19,740	SH	SOLE
Group CGI	COM	39945C109	13,562	2,023,000	SH	SOLE
Grupo Televisa SA	COM	40049J206	255	7,600	SH	SOLE
Guidant Corp	COM	401698105	270	6,530	SH	SOLE
HCA Inc	COM	404119109	145	4,700	SH	SOLE
HSBC Holdings Plc	COM	404280406	1,243	22,400	SH	SOLE
Harley Davidson Inc	COM	412822108	156	3,400	SH	SOLE
Hartford Financial Services	COM	416515104	534	10,480	SH	SOLE
Hasbro Inc	COM	418056107	533	37,900	SH	SOLE
HBOS PLC	COM	42205M106	1,474	52,700	SH	SOLE
Heinz H J Co	COM	423074103	316	10,870	SH	SOLE
Hewlett Packard Co	COM	428236103	580	37,100	SH	SOLE
Honeywell International Inc	COM	438516106	1,338	49,300	SH	SOLE
Hummingbird LTD	COM	44544R101	211	9,400	SH	SOLE
Hydrogenics Corporation	COM	448882100	162	33,900	SH	SOLE
Illinois Tool Works Inc	COM	452308109	263	3,700	SH	SOLE
Imperial Oil Ltd	COM	453038408	11,870	256,800	SH	SOLE
Inco Ltd	COM	453258402	1,506	44,200	SH	SOLE
ING Groep NV	COM	456837103	983	56,000	SH	SOLE
Intel Corp	COM	458140100	611	29,909	SH	SOLE
InterActive Corp	COM	45840Q101	205	9,200	SH	SOLE
I B M Corp	COM	459200101	866	13,270	SH	SOLE
Intl Paper Co	COM	460146103	439	13,260	SH	SOLE
Amvescap PLC	COM	461276891	238	85,500	SH	SOLE
IPSCO Inc	COM	462622101	372	16,700	SH	SOLE
Ishares Tr	COM	464287465	120,569	1,138,241	SH	SOLE
Johnson & Johnson	COM	478160104	2,838	68,794	SH	SOLE
Johnson Matthey PLC	COM	479142309	1,212	48,000	SH	SOLE
Kao Corp	COM	485537302	972	5,400	SH	SOLE
Kellogg Co	COM	487836108	503	16,230	SH	SOLE
Keyspan Corp	COM	49337W100	103	3,800	SH	SOLE
Kimberly Clark	COM	494368103	601	12,310	SH	SOLE
Kingsway Financial Service Inc	COM	496904103	202	17,200	SH	SOLE
Kohls Corporation	COM	500255104	441	14,070	SH	SOLE

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/ PUT/ CALL	INVESTME DISCRETI
Kyocera Corporation	COM	501556203	159	2,500	SH	SOLE
Lamar Advertising Company	COM	512815101	91	2,830	SH	SOLE
Estee Lauder	COM	518439104	76	2,100	SH	SOLE
LEXMARK INTERNATIONAL INC	COM	529771107	236	3,300	SH	SOLE
Lilly (Eli) and Co	COM	532457108	647	12,500	SH	SOLE
Linear Technology	COM	535678106	156	5,320	SH	SOLE
Lockheed Martin Inc.	COM	539830109	1,724	44,700	SH	SOLE
Lowe's Cos Inc	COM	548661107	257	6,600	SH	SOLE

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Luxottica Group SPA	COM	55068R202	50	4,000	SH	SOLE
Mbna corp	COM	55262L100	283	14,800	SH	SOLE
MDS Inc	COM	55269P302	19,839	1,300,100	SH	SOLE
Magna International Inc	COM	559222401	13,913	165,300	SH	SOLE
Manpower Inc	COM	56418H100	34	900	SH	SOLE
Manulife Financial Corp	COM	56501R106	334	11,142	SH	SOLE
Manulife Financial Corp	COM	56501R106	26,404	659,500	SH	SOLE
Marsh & McLennan	COM	571748102	71	2,100	SH	SOLE
Masco Corp	COM	574599106	171	7,400	SH	SOLE
Masonite International Corp	COM	575384102	230	9,000	SH	SOLE
Matsushita Electric Ind. Co	COM	576879209	787	74,000	SH	SOLE
Maxim Integrated Products	COM	57772K101	165	4,240	SH	SOLE
McDonalds Corporation	COM	580135101	173	9,000	SH	SOLE
McKesson Corp	COM	58155Q103	292	11,500	SH	SOLE
MeadWestvaco	COM	583334107	762	35,000	SH	SOLE
Medtronic Inc	COM	585055106	549	15,200	SH	SOLE
Mellon Financial	COM	58551A108	509	23,424	SH	SOLE
Merck & Co Inc	COM	589331107	229	6,500	SH	SOLE
Meridian Gold Inc	COM	589975101	346	27,100	SH	SOLE
Merrill Lynch & Co Inc	COM	590188108	641	16,040	SH	SOLE
Metlife Inc	COM	59156R108	544	20,490	SH	SOLE
Microsoft Corp	COM	594918104	3,124	147,652	SH	SOLE
Monsanto Co	COM	61166W101	645	22,600	SH	SOLE
Morgan Stanley Co	COM	617446448	1,356	34,700	SH	SOLE
Motorola Inc	COM	620076109	77	5,700	SH	SOLE
NCR Corporation	COM	62886E108	555	15,100	SH	SOLE
National Fuel Gas Company	COM	636180101	87	4,700	SH	SOLE
National Grid Transco PLC	COM	636274102	862	29,700	SH	SOLE
Network Appliance Inc	COM	64120L104	59	3,700	SH	SOLE
Neurochem Inc	COM	64125K101	164	7,900	SH	SOLE
New York Times Co	COM	650111107	858	25,900	SH	SOLE
Nexen Inc	COM	65334H102	12,002	311,600	SH	SOLE
Nike Inc	COM	654106103	253	4,500	SH	SOLE
Nippon Tel & Tel Co	COM	654624105	1,193	60,000	SH	SOLE

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/ PUT/ CALL	INVESTME DISCRETI
Nomura Holdings Inc	COM	65535H208	1,417	128,000	SH	SOLE
Noranda Inc	COM	655422103	906	53,300	SH	SOLE
Nortel Networks Corp	COM	656568102	9,185	1,853,500	SH	SOLE
Northrop Grumman Corp	COM	666807102	422	10,600	SH	SOLE
Nova Chemicals Corp	COM	66977W109	12,933	452,800	SH	SOLE
Novartis AG	COM	66987V109	2,156	65,400	SH	SOLE
Novellus Systems Inc	COM	670008101	320	13,740	SH	SOLE
NSTAR	COM	67019E107	74	2,100	SH	SOLE
Occidental Petroleum	COM	674599105	214	5,970	SH	SOLE
Oracle Systems Corp	COM	68389X105	214	24,186	SH	SOLE
Outback Steakhouse	COM	689899102	162	5,300	SH	SOLE
PNC Financial Services Group	COM	693475105	377	9,600	SH	SOLE
PPG Industries	COM	693506107	515	11,120	SH	SOLE
PPL Corporation	COM	69351T106	141	4,160	SH	SOLE
Pacific Sunwear of Calif	COM	694873100	168	11,600	SH	SOLE
Pearson Plc	COM	705015105	65	7,000	SH	SOLE

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Pepsico Inc	COM	713448108	666	16,690	SH	SOLE
Petro Canada Limited	COM	71644E102	1,644	38,500	SH	SOLE
Petsmart Inc	COM	716768106	226	9,400	SH	SOLE
Pfizer Inc	COM	717081103	3,810	150,052	SH	SOLE
Phelps Dodge Corp	COM	717265102	580	10,100	SH	SOLE
Placer Dome Inc	COM	725906101	25,133	1,514,700	SH	SOLE
Potash Corp of Sask Inc	COM	73755L107	162	1,700	SH	SOLE
Praxair Inc	COM	74005P104	99	3,340	SH	SOLE
Precision Drilling Corp	COM	74022D100	571	12,100	SH	SOLE
Progress Energy Ltd	COM	742981103	189	17,200	SH	SOLE
Prudential Financial Inc	COM	744320102	1,817	52,800	SH	SOLE
QLT Inc	COM	746927102	146	7,400	SH	SOLE
Quebecor World Inc	COM	748203106	6,130	281,500	SH	SOLE
Red Hat Inc	COM	756577102	216	12,700	SH	SOLE
Reebok International Ltd	COM	758110100	197	7,400	SH	SOLE
Reed Elsevier NV	COM	758204101	935	44,400	SH	SOLE
Research In Motion	COM	760975102	309	6,100	SH	SOLE
Rexam plc	COM	761655406	838	27,300	SH	SOLE
Rogers Communication Class B	COM	775109200	1,324	74,000	SH	SOLE
Rogers Wireless Communications	COM	775315104	550	20,300	SH	SOLE
Royal Bank of Canada	COM	780087102	30,192	689,306	SH	SOLE
Royal Dutch Petroleum Co	COM	780257804	1,286	33,600	SH	SOLE
SBC Communications	COM	78387G103	2,843	158,250	SH	SOLE
SPDR Trust	COM	78462F103	147,217	1,735,443	SH	SOLE
SAFECO Corporation	COM	786429100	756	23,200	SH	SOLE
St Paul Companies	COM	792860108	409	13,608	SH	SOLE

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/ PUT/ CALL	INVESTME DISCRETI
Samsung SDI Co	COM	796054203	263	13,600	SH	SOLE
Sara Lee Corp	COM	803111103	198	11,600	SH	SOLE
Schlumberger Ltd	COM	806857108	332	7,060	SH	SOLE
Energy Select Sector SPDR	COM	81369Y506	2,180	93,500	SH	SOLE
Siemens AG	COM	826197501	1,708	31,800	SH	SOLE
Smurfit Stone Container	COM	832727101	202	13,700	SH	SOLE
Southtrust Corp	COM	844730101	139	4,850	SH	SOLE
Southwest Airlines	COM	844741108	262	21,100	SH	SOLE
Sprint Corp PCS Group	COM	852061100	650	49,845	SH	SOLE
Sun Life Financial Inc	COM	866796105	373	13,100	SH	SOLE
Suncor Energy Inc	COM	867229106	1,139	45,200	SH	SOLE
Suntrust Banks Inc	COM	867914103	670	13,910	SH	SOLE
Superior Industries Int'l	COM	868168105	855	34,500	SH	SOLE
Symantec Corp	COM	871503108	321	9,900	SH	SOLE
TJX Companies Inc	COM	872540109	150	8,400	SH	SOLE
TLC Vision Corp	COM	872549100	117	10,200	SH	SOLE
TXU Corp	COM	873168108	288	9,600	SH	SOLE
Talisman Energy Inc	COM	87425E103	895	41,500	SH	SOLE
Target Corp	COM	87612E106	536	17,030	SH	SOLE
Telefonos de Mexico S A de C V	COM	879403780	468	19,000	SH	SOLE
Telus Corp	COM	87971M202	347	23,272	SH	SOLE
Texas Instruments Inc	COM	882508104	337	18,830	SH	SOLE
Thomson Corp	COM	884903105	699	21,200	SH	SOLE
3M Company	COM	88579Y101	540	8,100	SH	SOLE

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Timberland Company	COM	887100105	560	11,700	SH	SOLE
Time Warner Inc	COM	887317105	983	75,460	SH	SOLE
Tomkins PLC	COM	890030208	1,384	93,400	SH	SOLE
Toronto Dominion Bank	COM	891160509	12,785	402,500	SH	SOLE
Toyota Motor Corporation	COM	892331307	1,149	19,000	SH	SOLE
TransCanada Corp	COM	89353D107	24,138	1,234,321	SH	SOLE
Tribune Co	COM	896047107	408	12,100	SH	SOLE
Tyco Intl Ltd	COM	902124106	1,804	73,500	SH	SOLE
UST Inc	COM	902911106	1,184	44,400	SH	SOLE
Union Pacific Corp.	COM	907818108	233	5,300	SH	SOLE
United Technologies Corp	COM	913017109	1,769	26,100	SH	SOLE
Unocal Corp	COM	915289102	473	16,800	SH	SOLE
UPM Kymmene Corporation	COM	915436109	750	53,000	SH	SOLE
Vasogen Inc	COM	92232F103	73	14,700	SH	SOLE
Veritas Software Corp	COM	923436109	372	18,060	SH	SOLE
Verizon Comm	COM	92343V104	2,461	91,800	SH	SOLE
Viacom Inc	COM	925524308	1,827	69,050	SH	SOLE
Vodafone Group Plc	COM	92857W100	164	10,000	SH	SOLE

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/ PUT/ CALL	INVESTME DISCRETI
Volvo AB	COM	928856400	933	36,000	SH	SOLE
WPP Group PLC	COM	929309300	76	2,000	SH	SOLE
Wachovia Corp	COM	929903102	709	21,500	SH	SOLE
Waters Corp	COM	941848103	322	9,100	SH	SOLE
Wendys International Inc	COM	950590109	1,076	41,700	SH	SOLE
Wyeth	COM	983024100	2,348	87,660	SH	SOLE
Xilinx	COM	983919101	237	9,590	SH	SOLE
Yahoo Inc	COM	984332106	356	13,200	SH	SOLE
Zarlink Semiconductor	COM	989139100	199	45,900	SH	SOLE
Deutsche Bank AG	COM	D18190898	176	3,000	SH	SOLE
Cooper Industries LTD	COM	G24182100	110	2,500	SH	SOLE
Globalsantafe Corp	COM	G3930E101	65	3,300	SH	SOLE
Noble Corp	COM	G65422100	298	10,600	SH	SOLE
Transocean Inc	COM	G90078109	954	44,500	SH	SOLE
Check Point Software Tech Ltd	COM	M22465104	488	24,400	SH	SOLE
ASML Holding NV	COM	N07059111	89	7,000	SH	SOLE

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