

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

SUN LIFE FINANCIAL INC  
Form 13F-HR  
February 14, 2007

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, 2006  
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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  
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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: J.M.A. Anderson  
-----  
Title: Executive Vice-President and Chief Investment Officer  
-----  
Phone: -----

Signature, Place, and Date of Signing:

----- Toronto, Ontario February 8, 2007  
-----  
[Signature] [City, State] [Date]

Report Type (Check only one.):

/ / 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)

/ / 13F NOTICE. (Check here if no holdings reported are in this report,

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and all holdings are reported by other reporting manager(s).)

/X/ 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 File Number | Name                   |
|----------------------|------------------------|
| 28-06597<br>-----    | McLean Budden<br>----- |
| 28-04968<br>-----    | MFS<br>-----           |

[Repeat as necessary.]

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2  
 -----

Form 13F Information Table Entry Total: 229  
 -----

Form 13F Information Table Value Total: US\$1,783,991  
 -----  
 (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.]

| No.        | Form 13F File Number | Name  |
|------------|----------------------|---|
| 1<br>----- | 28-12046<br>-----    | Sun Capital Advisers LLC.<br>-----            |
| 2<br>----- | 28-12047<br>-----    | Sun Life Assurance Company of Canada<br>----- |

[Repeat as necessary.]

FORM 13F INFORMATION TABLE

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 COLUMN 1                      COLUMN 2                      COLUMN 3    COLUMN 4                      COLUMN 5                      COLUMN 6    COL

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| NAME OF ISSUER                  | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVESTMENT<br>DISCRETION | OT<br>MAN |
|---------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------------|-----------|
| Abbott Laboratories             | COM            | 002824100 | 3,891              | 79,862             | SH         |              | SHARED                   |           |
| Abbott Laboratories             | COM            | 002824100 | 1,572              | 32,264             | SH         |              | SHARED                   |           |
| Alberto Culver Co               | COM            | 013078100 | 1,637              | 76,473             | SH         |              | SHARED                   |           |
| Alberto Culver Co               | COM            | 013078100 | 666                | 31,086             | SH         |              | SHARED                   |           |
| Alexandria Real Estate<br>Equit | COM            | 015271109 | 5,001              | 49,849             | SH         |              | SHARED                   |           |
| Alexandria Real Estate<br>Equit | COM            | 015271109 | 713                | 7,110              | SH         |              | SHARED                   |           |
| Allstate Corp                   | COM            | 020002101 | 4,244              | 65,172             | SH         |              | SHARED                   |           |
| Allstate Corp                   | COM            | 020002101 | 1,727              | 26,519             | SH         |              | SHARED                   |           |
| Altria Group Inc                | COM            | 02209S103 | 5,329              | 62,166             | SH         |              | SHARED                   |           |
| Altria Group Inc                | COM            | 02209S103 | 2,174              | 25,354             | SH         |              | SHARED                   |           |
| American Express Co             | COM            | 025816109 | 5,822              | 96,148             | SH         |              | SHARED                   |           |
| American Express Co             | COM            | 025816109 | 2,401              | 39,652             | SH         |              | SHARED                   |           |
| Anheuser-Busch Co Inc           | COM            | 035229103 | 4,189              | 85,197             | SH         |              | SHARED                   |           |
| Anheuser-Busch Co Inc           | COM            | 035229103 | 1,708              | 34,744             | SH         |              | SHARED                   |           |
| Apple Computer Inc              | COM            | 037833100 | 4,984              | 58,788             | SH         |              | SHARED                   |           |
| Apple Computer Inc              | COM            | 037833100 | 2,034              | 23,997             | SH         |              | SHARED                   |           |
| Archstone-Smith Trust           | COM            | 039583109 | 5,592              | 96,214             | SH         |              | SHARED                   |           |
| Archstone-Smith Trust           | COM            | 039583109 | 808                | 13,900             | SH         |              | SHARED                   |           |
| AvalonBay Communities Inc       | COM            | 053484101 | 4,053              | 31,248             | SH         |              | SHARED                   |           |
| AvalonBay Communities Inc       | COM            | 053484101 | 583                | 4,496              | SH         |              | SHARED                   |           |
| Bank of America Corp            | COM            | 060505104 | 8,289              | 155,525            | SH         |              | SHARED                   |           |
| Bank of America Corp            | COM            | 060505104 | 3,357              | 62,984             | SH         |              | SHARED                   |           |
| Baxter International Inc        | COM            | 071813109 | 4,258              | 91,928             | SH         |              | SHARED                   |           |
| Baxter International Inc        | COM            | 071813109 | 1,741              | 37,576             | SH         |              | SHARED                   |           |
| Biogen Idec Inc                 | COM            | 09062X103 | 3,801              | 77,386             | SH         |              | SHARED                   |           |
| Biogen Idec Inc                 | COM            | 09062X103 | 1,555              | 31,649             | SH         |              | SHARED                   |           |
| Boeing Company                  | COM            | 097023105 | 4,343              | 48,911             | SH         |              | SHARED                   |           |
| Boeing Company                  | COM            | 097023105 | 1,775              | 19,989             | SH         |              | SHARED                   |           |
| BRE Properties Inc              | CL A           | 05564E106 | 5,464              | 84,120             | SH         |              | SHARED                   |           |
| BRE Properties Inc              | CL A           | 05564E106 | 775                | 11,927             | SH         |              | SHARED                   |           |
| CapitalSource Inc               | COM            | 14055X102 | 8,182              | 299,936            | SH         |              | SHARED                   |           |
| CapitalSource Inc               | COM            | 14055X102 | 2,209              | 80,969             | SH         |              | SHARED                   |           |
| Chevron Corporation             | COM            | 166764100 | 9,373              | 127,487            | SH         |              | SHARED                   |           |
| Chevron Corporation             | COM            | 166764100 | 3,837              | 52,196             | SH         |              | SHARED                   |           |
| Ciena Corp                      | COM            | 171779309 | 4,142              | 149,486            | SH         |              | SHARED                   |           |
| Ciena Corp                      | COM            | 171779309 | 1,691              | 61,014             | SH         |              | SHARED                   |           |
| Cisco Systems Inc               | COM            | 17275R102 | 5,629              | 206,179            | SH         |              | SHARED                   |           |
| Cisco Systems Inc               | COM            | 17275R102 | 2,298              | 84,165             | SH         |              | SHARED                   |           |
| Citigroup Inc                   | COM            | 172967101 | 9,180              | 164,966            | SH         |              | SHARED                   |           |
| Citigroup Inc                   | COM            | 172967101 | 3,755              | 67,480             | SH         |              | SHARED                   |           |
| Coca-Cola Company               | COM            | 191216100 | 3,761              | 78,022             | SH         |              | SHARED                   |           |
| Coca-Cola Company               | COM            | 191216100 | 1,535              | 31,843             | SH         |              | SHARED                   |           |
| Comcast Corp                    | CL A           | 20030N101 | 5,187              | 122,732            | SH         |              | SHARED                   |           |
| Comcast Corp                    | CL A           | 20030N101 | 2,122              | 50,222             | SH         |              | SHARED                   |           |
| ConocoPhillips                  | COM            | 20825C104 | 4,279              | 59,580             | SH         |              | SHARED                   |           |
| ConocoPhillips                  | COM            | 20825C104 | 1,752              | 24,392             | SH         |              | SHARED                   |           |
| Cosi Inc                        | COM            | 22122P101 | 4,068              | 800,817            | SH         |              | SHARED                   |           |
| Cosi Inc                        | COM            | 22122P101 | 1,660              | 326,845            | SH         |              | SHARED                   |           |
| CVS Corporation                 | COM            | 126650100 | 4,000              | 129,674            | SH         |              | SHARED                   |           |
| CVS Corporation                 | COM            | 126650100 | 1,633              | 52,924             | SH         |              | SHARED                   |           |

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|                                |            |           |        |         |    |        |
|--------------------------------|------------|-----------|--------|---------|----|--------|
| Developers Diversified Realty  | COM        | 251591103 | 4,623  | 73,477  | SH | SHARED |
| Developers Diversified Realty  | COM        | 251591103 | 659    | 10,477  | SH | SHARED |
| Dominion Resources Inc         | COM        | 25746U109 | 3,701  | 44,199  | SH | SHARED |
| Dominion Resources Inc         | COM        | 25746U109 | 1,509  | 18,025  | SH | SHARED |
| Douglas Emmett Inc-w/i         | COM        | 25960P109 | 942    | 35,533  | SH | SHARED |
| Douglas Emmett Inc-w/i         | COM        | 25960P109 | 134    | 5,064   | SH | SHARED |
| Duke Energy Corp               | COM        | 26441C105 | 3,957  | 119,301 | SH | SHARED |
| Duke Energy Corp               | COM        | 26441C105 | 1,614  | 48,655  | SH | SHARED |
| Dupont (EI) Nemours and Co     | COM        | 263534109 | 4,272  | 87,799  | SH | SHARED |
| Dupont (EI) Nemours and Co     | COM        | 263534109 | 1,744  | 35,837  | SH | SHARED |
| Dynegy Inc                     | CL A       | 26816Q101 | 89     | 12,374  | SH | SHARED |
| Eastgroup Properties           | COM        | 277276101 | 4,075  | 76,524  | SH | SHARED |
| Eastgroup Properties           | COM        | 277276101 | 580    | 10,901  | SH | SHARED |
| Eastman Kodak Co               | COM        | 277461109 | 3,267  | 127,010 | SH | SHARED |
| Eastman Kodak Co               | COM        | 277461109 | 1,333  | 51,835  | SH | SHARED |
| Eli Lilly & Co                 | COM        | 532457108 | 3,455  | 66,376  | SH | SHARED |
| Eli Lilly & Co                 | COM        | 532457108 | 1,410  | 27,094  | SH | SHARED |
| Emerson Electric Co            | COM        | 291011104 | 3,676  | 83,528  | SH | SHARED |
| Emerson Electric Co            | COM        | 291011104 | 1,503  | 34,154  | SH | SHARED |
| Equity Office Properties Trust | COM        | 294741103 | 5,569  | 115,730 | SH | SHARED |
| Equity Office Properties Trust | COM        | 294741103 | 810    | 16,829  | SH | SHARED |
| Equity Residential Properties  | SH BEN INT | 29476L107 | 3,700  | 73,089  | SH | SHARED |
| Equity Residential Properties  | SH BEN INT | 29476L107 | 528    | 10,425  | SH | SHARED |
| Exelon Corporation             | COM        | 30161N101 | 3,741  | 60,566  | SH | SHARED |
| Exelon Corporation             | COM        | 30161N101 | 1,524  | 24,679  | SH | SHARED |
| Exxon Mobil Corp               | COM        | 30231G102 | 15,676 | 204,564 | SH | SHARED |
| Exxon Mobil Corp               | COM        | 30231G102 | 6,379  | 83,249  | SH | SHARED |
| Federated Department Stores    | COM        | 31410H101 | 3,683  | 96,578  | SH | SHARED |
| Federated Department Stores    | COM        | 31410H101 | 1,503  | 39,416  | SH | SHARED |
| FHLMC                          | COM        | 313400301 | 4,028  | 59,388  | SH | SHARED |
| FHLMC                          | COM        | 313400301 | 1,644  | 24,237  | SH | SHARED |
| Finisar Corporation            | COM        | 31787A101 | 3,071  | 953,863 | SH | SHARED |
| Finisar Corporation            | COM        | 31787A101 | 1,254  | 389,333 | SH | SHARED |
| General Electric Company       | COM        | 369604103 | 17,054 | 458,064 | SH | SHARED |
| General Electric Company       | COM        | 369604103 | 6,972  | 187,277 | SH | SHARED |
| General Growth Properties      | COM        | 370021107 | 4,057  | 77,775  | SH | SHARED |
| General Growth Properties      | COM        | 370021107 | 579    | 11,090  | SH | SHARED |
| Goldman Sachs Group Inc        | COM        | 38141G104 | 6,069  | 30,454  | SH | SHARED |
| Goldman Sachs Group Inc        | COM        | 38141G104 | 2,474  | 12,411  | SH | SHARED |
| Google Inc-cl A                | CL A       | 38259P508 | 4,089  | 8,887   | SH | SHARED |
| Google Inc-cl A                | CL A       | 38259P508 | 1,669  | 3,627   | SH | SHARED |
| Health Care Properties         | COM        | 421915109 | 2,832  | 77,099  | SH | SHARED |
| Health Care Properties         | COM        | 421915109 | 404    | 10,993  | SH | SHARED |
| Hewlett Packard                | COM        | 428236103 | 5,615  | 136,360 | SH | SHARED |
| Hewlett Packard                | COM        | 428236103 | 2,292  | 55,662  | SH | SHARED |
| Highwoods Properties Inc       | COM        | 431284108 | 5,008  | 123,343 | SH | SHARED |
| Highwoods Properties Inc       | COM        | 431284108 | 714    | 17,580  | SH | SHARED |

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|                              |                |           |         |           |    |        |
|------------------------------|----------------|-----------|---------|-----------|----|--------|
| Hilton Hotels Corp           | COM            | 432848109 | 3,179   | 91,106    | SH | SHARED |
| Hilton Hotels Corp           | COM            | 432848109 | 455     | 13,051    | SH | SHARED |
| Honeywell International Inc  | COM            | 438516106 | 3,777   | 83,629    | SH | SHARED |
| Honeywell International Inc  | COM            | 438516106 | 1,544   | 34,188    | SH | SHARED |
| Host Hotels and Resorts Inc  | COM            | 44107P104 | 4,000   | 163,039   | SH | SHARED |
| Host Hotels and Resorts Inc  | COM            | 44107P104 | 567     | 23,100    | SH | SHARED |
| IBM Corp                     | COM            | 459200101 | 5,035   | 51,828    | SH | SHARED |
| IBM Corp                     | COM            | 459200101 | 2,055   | 21,156    | SH | SHARED |
| Idearc Inc-w/i               | COM            | 451663108 | 479     | 16,720    | SH | SHARED |
| Idearc Inc-w/i               | COM            | 451663108 | 196     | 6,830     | SH | SHARED |
| Innkeepers Usa Trust         | COM            | 4576J0104 | 2,441   | 158,224   | SH | SHARED |
| Innkeepers Usa Trust         | COM            | 4576J0104 | 387     | 24,485    | SH | SHARED |
| Intel Corp                   | COM            | 458140100 | 3,832   | 189,411   | SH | SHARED |
| Intel Corp                   | COM            | 458140100 | 1,525   | 75,382    | SH | SHARED |
| International Paper Co       | COM            | 460146103 | 3,472   | 102,034   | SH | SHARED |
| International Paper Co       | COM            | 460146103 | 1,381   | 40,595    | SH | SHARED |
| Ishares                      | MSCI UTD KINGD | 464286699 | 3,158   | 135,000   | SH | SHARED |
| Ishares                      | MSCI FRANCE    | 464286707 | 3,961   | 116,200   | SH | SHARED |
| Ishares                      | MSCI GERMANY   | 464286806 | 847     | 31,500    | SH | SHARED |
| Ishares                      | MSCI MEXICO    | 464286822 | 1,750   | 34,400    | SH | SHARED |
| Ishares                      | MSCI JAPAN     | 464286848 | 5,723   | 403,000   | SH | SHARED |
| Ishares Tr                   | MSCI EAFE IDX  | 464287465 | 210,114 | 2,869,623 | SH | SHARED |
| ISTAR Financial Inc          | COM            | 45031U101 | 4,742   | 99,167    | SH | SHARED |
| ISTAR Financial Inc          | COM            | 45031U101 | 714     | 15,233    | SH | SHARED |
| Johnson & Johnson            | COM            | 478160104 | 5,999   | 91,014    | SH | SHARED |
| Johnson & Johnson            | COM            | 478160104 | 2,387   | 36,223    | SH | SHARED |
| JP Morgan Chase              | COM            | 46625H100 | 8,535   | 176,787   | SH | SHARED |
| JP Morgan Chase              | COM            | 46625H100 | 3,456   | 71,242    | SH | SHARED |
| Kimberly-Clark Corp          | COM            | 494368103 | 4,115   | 60,642    | SH | SHARED |
| Kimberly-Clark Corp          | COM            | 494368103 | 1,723   | 25,912    | SH | SHARED |
| Kimco Realty Corp            | COM            | 49446R109 | 4,844   | 107,904   | SH | SHARED |
| Kimco Realty Corp            | COM            | 49446R109 | 726     | 15,867    | SH | SHARED |
| Lexington Corporate Pptys Tr | COM            | 529043101 | 4,982   | 222,220   | SH | SHARED |
| Lexington Corporate Pptys Tr | COM            | 529043101 | 710     | 31,664    | SH | SHARED |
| Lowe's Companies             | COM            | 548661107 | 3,399   | 109,331   | SH | SHARED |
| Lowe's Companies             | COM            | 548661107 | 1,353   | 43,508    | SH | SHARED |
| Macerich Company             | COM            | 554382101 | 5,924   | 68,583    | SH | SHARED |
| Macerich Company             | COM            | 554382101 | 879     | 10,892    | SH | SHARED |
| Massey Energy Co             | COM            | 576206106 | 7,807   | 336,515   | SH | SHARED |
| Massey Energy Co             | COM            | 576206106 | 3,107   | 133,935   | SH | SHARED |
| Medical Properties Trust Inc | COM            | 58463J304 | 5,971   | 390,536   | SH | SHARED |
| Medical Properties Trust Inc | COM            | 58463J304 | 895     | 56,762    | SH | SHARED |
| Merck                        | COM            | 589331107 | 4,405   | 101,139   | SH | SHARED |
| Merck                        | COM            | 589331107 | 1,753   | 40,255    | SH | SHARED |
| Merge Technologies Inc       | COM            | 589981109 | 3,865   | 590,145   | SH | SHARED |
| Merge Technologies Inc       | COM            | 589981109 | 1,583   | 235,902   | SH | SHARED |
| Merrill Lynch & Co Inc       | COM            | 590188108 | 5,288   | 56,843    | SH | SHARED |
| Merrill Lynch & Co Inc       | COM            | 590188108 | 2,113   | 28,296    | SH | SHARED |
| MetLife Inc                  | COM            | 59156R108 | 3,948   | 66,960    | SH | SHARED |
| MetLife Inc                  | COM            | 59156R108 | 1,624   | 27,218    | SH | SHARED |
| Microsoft Corp               | COM            | 594918104 | 7,995   | 267,853   | SH | SHARED |
| Microsoft Corp               | COM            | 594918104 | 3,222   | 107,282   | SH | SHARED |

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|                                |            |           |         |           |    |        |
|--------------------------------|------------|-----------|---------|-----------|----|--------|
| Mrv Communications Inc         | COM        | 553477100 | 9,078   | 2,571,725 | SH | SHARED |
| Mrv Communications Inc         | COM        | 553477100 | 3,691   | 1,025,277 | SH | SHARED |
| MRV Communications Inc         | COM        | 553477100 | 14,898  | 4,256,503 | SH | SHARED |
| Mueller Water Products Inc-b   | COM        | 624758207 | 2,073   | 139,493   | SH | SHARED |
| Mueller Water Products Inc-b   | COM        | 624758207 | 931     | 82,577    | SH | SHARED |
| Nasdaq 100                     | COM        | 631100104 | 15,922  | 369,000   | SH | SHARED |
| Nationwide Health Pptys Inc    | COM        | 638620104 | 2,782   | 92,519    | SH | SHARED |
| Nationwide Health Pptys Inc    | COM        | 638620104 | 418     | 14,634    | SH | SHARED |
| Nautilus Inc                   | COM        | 63910B102 | 3,008   | 215,444   | SH | SHARED |
| Nautilus Inc                   | COM        | 63910B102 | 1,197   | 85,731    | SH | SHARED |
| New York Community Bancorp     | COM        | 649445103 | 4,503   | 279,665   | SH | SHARED |
| New York Community Bancorp     | COM        | 649445103 | 675     | 42,214    | SH | SHARED |
| Newmont Mining Corp            | COM        | 651639106 | 3,692   | 81,961    | SH | SHARED |
| Newmont Mining Corp            | COM        | 651639106 | 1,469   | 32,617    | SH | SHARED |
| Omnicare Inc                   | COM        | 681904108 | 3,756   | 97,325    | SH | SHARED |
| Omnicare Inc                   | COM        | 681904108 | 1,532   | 39,565    | SH | SHARED |
| Oracle Corporation             | COM        | 68389X105 | 4,855   | 283,560   | SH | SHARED |
| Oracle Corporation             | COM        | 68389X105 | 1,971   | 113,887   | SH | SHARED |
| Penn Real Estate Investment Tr | SH BEN INT | 709102107 | 3,411   | 86,715    | SH | SHARED |
| Penn Real Estate Investment Tr | SH BEN INT | 709102107 | 534     | 15,202    | SH | SHARED |
| Pepsico Inc                    | COM        | 713448108 | 3,756   | 60,054    | SH | SHARED |
| Pepsico Inc                    | COM        | 713448108 | 1,536   | 24,556    | SH | SHARED |
| Prologis                       | SH BEN INT | 743410102 | 4,195   | 69,174    | SH | SHARED |
| Prologis                       | SH BEN INT | 743410102 | 608     | 10,022    | SH | SHARED |
| Prudential Financial Inc       | COM        | 744320102 | 7,611   | 88,755    | SH | SHARED |
| Prudential Financial Inc       | COM        | 744320102 | 3,091   | 36,051    | SH | SHARED |
| Public Storage Inc             | COM        | 74460D109 | 3,968   | 40,714    | SH | SHARED |
| Public Storage Inc             | COM        | 74460D109 | 569     | 5,841     | SH | SHARED |
| Raytheon Co                    | COM        | 755111507 | 4,256   | 80,666    | SH | SHARED |
| Raytheon Co                    | COM        | 755111507 | 1,730   | 32,795    | SH | SHARED |
| Redback Networks Inc           | COM        | 757209507 | 9,290   | 372,781   | SH | SHARED |
| Redback Networks Inc           | COM        | 757209507 | 3,792   | 152,165   | SH | SHARED |
| Regency Centers Corp           | COM        | 758849103 | 3,785   | 48,496    | SH | SHARED |
| Regency Centers Corp           | COM        | 758849103 | 548     | 7,026     | SH | SHARED |
| S&P 500 Index Fund             | IDX        | 464287465 | 31,417  | 428,838   | SH | SHARED |
| Sally Beauty Co Inc-w/i        | COM        | 79546E104 | 600     | 76,473    | SH | SHARED |
| Sally Beauty Co Inc-w/i        | COM        | 79546E104 | 244     | 31,086    | SH | SHARED |
| Schering-Plough Corp           | COM        | 806605101 | 4,472   | 189,502   | SH | SHARED |
| Schering-Plough Corp           | COM        | 806605101 | 1,824   | 77,286    | SH | SHARED |
| Simon Property Group Inc       | COM        | 828806109 | 6,624   | 65,492    | SH | SHARED |
| Simon Property Group Inc       | COM        | 828806109 | 947     | 9,358     | SH | SHARED |
| SL Green Realty Corp           | COM        | 78440X101 | 6,283   | 47,401    | SH | SHARED |
| SL Green Realty Corp           | COM        | 78440X101 | 901     | 6,797     | SH | SHARED |
| SPDR Trust                     | COM        | 78462F103 | 703,555 | 4,967,909 | SH | SHARED |
| Symantec Corp                  | COM        | 871503108 | 4,692   | 225,475   | SH | SHARED |
| Symantec Corp                  | COM        | 871503108 | 1,919   | 92,193    | SH | SHARED |
| Tenet Healthcare Corp          | COM        | 88033G100 | 3,857   | 552,530   | SH | SHARED |

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|                               |            |           |        |           |    |        |
|-------------------------------|------------|-----------|--------|-----------|----|--------|
| Tenet Healthcare Corp         | COM        | 88033G100 | 1,574  | 225,536   | SH | SHARED |
| Time Warner Inc               | COM        | 887317105 | 5,065  | 232,682   | SH | SHARED |
| Time Warner Inc               | COM        | 887317105 | 2,076  | 95,351    | SH | SHARED |
| Tyco International Ltd        | COM        | 902124106 | 4,177  | 137,501   | SH | SHARED |
| Tyco International Ltd        | COM        | 902124106 | 1,707  | 56,197    | SH | SHARED |
|                               |            |           |        |           |    |        |
| UAL Corp                      | COM        | 902549807 | 542    | 12,327    | SH | SHARED |
| United Parcel<br>Service-cl B | CL B       | 911312106 | 3,575  | 47,727    | SH | SHARED |
| United Parcel<br>Service-cl B | CL B       | 911312106 | 1,461  | 19,504    | SH | SHARED |
| United Technologies Corp      | COM        | 913017109 | 3,820  | 61,194    | SH | SHARED |
| United Technologies Corp      | COM        | 913017109 | 1,561  | 25,008    | SH | SHARED |
| UnumProvident Corp            | COM        | 91529Y106 | 85,380 | 4,108,750 | SH | SHARED |
| Ventas Inc                    | COM        | 92276F100 | 6,515  | 154,155   | SH | SHARED |
| Ventas Inc                    | COM        | 92276F100 | 929    | 21,972    | SH | SHARED |
| Verizon Communications<br>Inc | COM        | 92343V104 | 12,440 | 334,415   | SH | SHARED |
| Verizon Communications<br>Inc | COM        | 92343V104 | 5,082  | 136,609   | SH | SHARED |
| Viacom Inc-class B            | CL B       | 92553P201 | 3,733  | 91,126    | SH | SHARED |
| Viacom Inc-class B            | CL B       | 92553P201 | 1,524  | 37,191    | SH | SHARED |
| Vornado Realty Trust          | SH BEN INT | 929042109 | 4,761  | 39,238    | SH | SHARED |
| Vornado Realty Trust          | SH BEN INT | 929042109 | 680    | 5,607     | SH | SHARED |
| Wachovia Corp                 | COM        | 929903102 | 5,504  | 96,859    | SH | SHARED |
| Wachovia Corp                 | COM        | 929903102 | 2,262  | 39,816    | SH | SHARED |
| Wal-Mart Stores Inc           | COM        | 931142103 | 3,466  | 75,073    | SH | SHARED |
| Wal-Mart Stores Inc           | COM        | 931142103 | 1,414  | 30,621    | SH | SHARED |
| Walt Disney Co                | COM        | 254687106 | 3,414  | 99,430    | SH | SHARED |
| Walt Disney Co                | COM        | 254687106 | 1,422  | 41,406    | SH | SHARED |
| Walter Industries Inc         | COM        | 93317Q105 | 2,317  | 85,855    | SH | SHARED |
| Walter Industries Inc         | COM        | 93317Q105 | 946    | 35,040    | SH | SHARED |
| Wellpoint Inc                 | COM        | 94973V107 | 3,757  | 47,786    | SH | SHARED |
| Wellpoint Inc                 | COM        | 94973V107 | 1,534  | 19,505    | SH | SHARED |
| Wells Fargo & Co              | COM        | 949746101 | 7,913  | 222,784   | SH | SHARED |
| Wells Fargo & Co              | COM        | 949746101 | 3,216  | 90,542    | SH | SHARED |
| Wyeth                         | COM        | 983024100 | 3,942  | 77,547    | SH | SHARED |
| Wyeth                         | COM        | 983024100 | 1,609  | 31,654    | SH | SHARED |

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