

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

SUN LIFE FINANCIAL INC
Form 13F-HR
May 11, 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: March 31, 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 5-11-2006

[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:	309

Form 13F Information Table Value Total:	\$ 2,165,703

	(thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

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

None

FORM 13F INFORMATION TABLE

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6		
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMEN DISCRETIO

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

ABBOTT LABS	COM	002824100	4,706	110,802	SH		SOLE
ALBERTO CULVER CO	COM	013068101	4,702	106,302	SH		SOLE
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	17,756	186,255	SH		SOLE
ALLSTATE CORP	COM	020002101	4,722	90,618	SH		SOLE
ALTRIA GROUP INC	COM	02209S103	6,129	86,501	SH		SOLE
AMERICAN EXPRESS CO	COM	025816109	7,055	134,245	SH		SOLE
AMERICAN INTL GROUP INC	COM	026874107	7,022	106,248	SH		SOLE

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AMGEN INC	COM	031162100	5,671	77,950	SH	SOLE
ANHEUSER BUSCH COS INC	COM	035229103	5,070	118,544	SH	SOLE
ARCHSTONE SMITH TR	COM	039583109	14,263	292,455	SH	SOLE
AVALONBAY CMNTYS INC	COM	053484101	10,375	95,093	SH	SOLE
BANK OF AMERICA CORPORATION	COM	060505104	9,834	215,933	SH	SOLE
BAXTER INTL INC	COM	071813109	4,968	128,000	SH	SOLE
BIOGEN IDEC INC	COM	09062X103	5,076	107,772	SH	SOLE
BOEING CO	COM	097023105	5,307	68,100	SH	SOLE
BOSTON SCIENTIFIC CORP	COM	101137107	10,027	435,000	SH	SOLE
BP PLC	SPONSORED ADR	055622104	10,238	148,500	SH	SOLE
BRE PROPERTIES INC	CL A	05564E106	17,479	312,131	SH	SOLE
CAPITALSOURCE INC	COM	14055X102	17,486	702,828	SH	SOLE
CHEVRON CORP NEW	COM	166764100	10,296	177,603	SH	SOLE
CISCO SYS INC	COM	17275R102	5,206	240,250	SH	SOLE
CITIGROUP INC	COM	172967101	9,210	195,000	SH	SOLE
COMCAST CORP NEW	CL A	20030N101	4,472	170,950	SH	SOLE
CONOCOPHILLIPS	COM	20825C104	5,241	83,000	SH	SOLE
DELL INC	COM	24702R101	5,035	169,200	SH	SOLE
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	16,244	296,702	SH	SOLE
DISNEY WALT CO	COM DISNEY	254687106	3,884	139,250	SH	SOLE
DOMINION RES INC VA NEW	COM	25746U109	4,245	61,500	SH	SOLE
DOW CHEM CO	COM	260543103	4,517	111,250	SH	SOLE
DU PONT E I DE NEMOURS & CO	COM	263534109	5,158	122,200	SH	SOLE
DUKE ENERGY CORP	COM	264399106	4,839	166,000	SH	SOLE
E M C CORP MASS	COM	268648102	9,949	729,900	SH	SOLE
EASTGROUP PPTY INC	COM	277276101	13,835	291,637	SH	SOLE
EASTMAN KODAK CO	COM	277461109	7,686	270,254	SH	SOLE
ELECTRONIC ARTS INC	COM	285512109	5,207	95,150	SH	SOLE
EMERSON ELEC CO	COM	291011104	4,864	58,159	SH	SOLE
EQUITY OFFICE PROPERTIES TRU	COM	294741103	8,064	240,132	SH	SOLE
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1,110	23,715	SH	SOLE
EXELON CORP	COM	30161N101	4,457	84,250	SH	SOLE
EXXON MOBIL CORP	COM	30231G102	17,312	284,453	SH	SOLE
FEDERAL NATL MTG ASSN	COM	313586109	4,419	85,978	SH	SOLE
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	461	6,128	SH	SOLE
GENERAL ELECTRIC CO	COM	369604103	22,240	639,454	SH	SOLE
GOLDMAN SACHS GROUP INC	COM	38141G104	6,650	42,366	SH	SOLE
GREENFIELD ONLINE INC	COM	395150105	1,084	181,015	SH	SOLE
HCA INC	COM	404119109	4,991	109,000	SH	SOLE
HIGHWOODS PPTYS INC	COM	431284108	7,967	236,186	SH	SOLE
HILTON HOTELS CORP	COM	432848109	6,362	249,869	SH	SOLE
HOME DEPOT INC	COM	437076102	6,248	147,700	SH	SOLE
HONEYWELL INTL INC	COM	438516106	4,981	116,450	SH	SOLE
HOST MARRIOTT CORP NEW	COM	44107P104	10,638	497,113	SH	SOLE
INTEL CORP	COM	458140100	4,497	231,100	SH	SOLE
INTERNATIONAL BUSINESS MACHS	COM	459200101	4,845	58,750	SH	SOLE
INTL PAPER CO	COM	460146103	4,909	142,000	SH	SOLE
ISHARES INC	MSCI AUSTRALIA	464286103	1,471	73,498	SH	SOLE
ISHARES INC	MSCI BELGIUM	464286301	275	12,969	SH	SOLE
ISHARES INC	MSCI SINGAPORE	464286673	296	33,739	SH	SOLE
ISHARES INC	MSCI UTD KINGD	464286699	6,844	339,492	SH	SOLE

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ISHARES INC	MSCI FRANCE	464286707	2,504	85,725 SH	SOLE
ISHARES INC	MSCI SWITZERLD	464286749	1,912	91,331 SH	SOLE
ISHARES INC	MSCI SWEDEN	464286756	1,295	50,258 SH	SOLE
ISHARES INC	MSCI SPAIN	464286764	1,287	31,549 SH	SOLE
ISHARES INC	MSCI GERMAN	464286806	1,889	81,933 SH	SOLE
ISHARES INC	MSCI NETHERLND	464286814	1,357	59,958 SH	SOLE
ISHARES INC	MSCI JAPAN	464286848	6,733	467,581 SH	SOLE
ISHARES INC	MSCI ITALY	464286855	1,036	37,121 SH	SOLE
ISHARES INC	MSCI HONG KONG	464286871	908	67,290 SH	SOLE
ISTAR FINL INC	COM	45031U101	11,040	288,412 SH	SOLE
JDS UNIPHASE CORP	COM	46612J101	5,198	1,246,527 SH	SOLE
JOHNSON & JOHNSON	COM	478160104	7,502	126,675 SH	SOLE
JP MORGAN CHASE & CO	COM	46625H100	10,243	246,000 SH	SOLE
KIMBERLY CLARK CORP	COM	494368103	4,877	84,376 SH	SOLE
KIMCO REALTY CORP	COM	49446R109	17,024	418,901 SH	SOLE
MACERICH CO	COM	554382101	18,239	246,643 SH	SOLE
MCDONALDS CORP	COM	580135101	4,910	142,900 SH	SOLE
MEDICAL PPTYS TRUST INC	COM	58463J304	12,460	1,153,676 SH	SOLE
MEDTRONIC INC	COM	585055106	4,682	92,250 SH	SOLE
MERRILL LYNCH & CO INC	COM	590188108	6,203	78,757 SH	SOLE
MICROSOFT CORP	COM	594918104	12,633	464,265 SH	SOLE
MRV COMMUNICATIONS INC	COM	553477100	12,121	2,956,429 SH	SOLE
NEW YORK CMNTY BANCORP INC	COM	649445103	19,235	1,097,887 SH	SOLE
ORACLE CORP	COM	68389X105	5,403	394,700 SH	SOLE
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	11,304	256,906 SH	SOLE
PEPSICO INC	COM	713448108	4,833	83,629 SH	SOLE
PFIZER INC	COM	717081103	8,131	326,300 SH	SOLE
PROCTER & GAMBLE CO	COM	742718109	9,256	160,618 SH	SOLE
PROLOGIS	SH BEN INT	743410102	16,535	309,061 SH	SOLE
PRUDENTIAL FINL INC	COM	744320102	9,351	123,343 SH	SOLE
PUBLIC STORAGE INC	COM	74460D109	1,029	12,664 SH	SOLE
QUALCOMM INC	COM	747525103	5,157	101,900 SH	SOLE
RAYTHEON CO	COM NEW	755111507	5,140	112,133 SH	SOLE
RECKSON ASSOCS RLTY CORP	COM	75621K106	14,565	317,864 SH	SOLE
REGENCY CTRS CORP	COM	758849103	13,244	197,106 SH	SOLE
REVLON INC	CL A	761525500	4,445	1,406,783 SH	SOLE
SCHERING PLOUGH CORP	COM	806605101	5,007	263,680 SH	SOLE
SHURGARD STORAGE CTRS INC	COM	82567D104	9,401	141,089 SH	SOLE
SIMON PPTY GROUP INC NEW	COM	828806109	16,807	199,754 SH	SOLE
SL GREEN RLTY CORP	COM	78440X101	19,400	191,129 SH	SOLE
SYMANTEC CORP	COM	871503108	5,284	313,983 SH	SOLE
TARGET CORP	COM	87612E106	4,533	87,150 SH	SOLE
TEKELEC	COM	879101103	5,334	385,650 SH	SOLE
TEXAS INSTRS INC	COM	882508104	5,095	156,900 SH	SOLE
TIME WARNER INC	COM	887317105	5,444	324,250 SH	SOLE
TYCO INTL LTD NEW	COM	902124106	5,146	191,450 SH	SOLE
UNITED PARCEL SERVICE INC	CL B	911312106	5,275	66,450 SH	SOLE
UNITED TECHNOLOGIES CORP	COM	913017109	4,939	85,200 SH	SOLE
UNITEDHEALTH GROUP INC	COM	91324P102	4,407	78,892 SH	SOLE
VERIZON COMMUNICATIONS	COM	92343V104	15,915	467,275 SH	SOLE
VORNADO RLTY TR	SH BEN INT	929042109	16,229	169,057 SH	SOLE
WACHOVIA CORP 2ND NEW	COM	929903102	7,572	135,101 SH	SOLE
WAL MART STORES INC	COM	931142103	4,935	104,464 SH	SOLE
WELLS FARGO & CO NEW	COM	949746101	9,889	154,826 SH	SOLE

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YAHOO INC	COM	984332106	4,783	148,250 SH	SOLE
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CANADIAN OPERATIONS - AMOUNTS SHOWN ARE IN U.S. DOLLARS

Agco Corp	COM	001084102	1,933	93,200 SH	SOLE
ATI Technologies Inc	COM	001941103	415	24,200 SH	SOLE
AT&T Inc	COM	00206R102	5,219	193,000 SH	SOLE
Abbot Laboratories	COM	002824100	38	900 SH	SOLE
Aber Diamond Corporation	COM	002893105	789	19,600 SH	SOLE
Abitibi-Consolidated Inc	COM	003924107	561	135,700 SH	SOLE
Ace Cash Express Inc	COM	004403101	112	4,500 SH	SOLE
Agrium Inc	COM	008916108	505	20,000 SH	SOLE
Alcan Inc	COM	013716105	11,180	244,275 SH	SOLE
Alcoa Inc	COM	013817101	3,472	113,600 SH	SOLE
Alliance Atlantis Comm Inc	COM	01853E204	359	11,900 SH	SOLE
Allied Irish Banks plc	COM	019228402	4,368	92,000 SH	SOLE
Altria Group	COM	02209S103	3,231	45,600 SH	SOLE
American Express Co	COM	025816109	263	5,000 SH	SOLE
American International Group	COM	026874107	3,979	60,200 SH	SOLE
American Standard Companies	COM	029712106	36	850 SH	SOLE
Ameriprise Financial Inc	COM	03076C106	45	1,000 SH	SOLE
Amvescap PLC	COM	03235E100	837	44,400 SH	SOLE
Anglo American PLC	COM	03485P102	149	7,600 SH	SOLE
Angiotech Pharmaceuticals Inc	COM	034918102	430	29,200 SH	SOLE
Apache Corporation	COM	037411105	773	11,800 SH	SOLE
Asahi Glass Co Ltd	COM	043393206	2,190	14,600 SH	SOLE
Astrazeneca PLC	COM	046353108	111	2,200 SH	SOLE
Avery Dennison Corp	COM	053611109	1,766	30,200 SH	SOLE
BCE Inc	COM	05534B109	14,579	605,042 SH	SOLE
BP PLC	COM	055622104	3,247	47,100 SH	SOLE
Bank of America Corp	COM	060505104	114	2,500 SH	SOLE
Bank of Montreal	COM	063671101	7,774	136,784 SH	SOLE
Bank of Nova Scotia	COM	064149107	13,648	340,306 SH	SOLE
Barclays PLC	COM	06738E204	1,774	37,900 SH	SOLE
Barrick Gold Corp	COM	067901108	12,153	446,561 SH	SOLE
Beckman Coulter Inc	COM	075811109	819	15,000 SH	SOLE
Boston Scientific	COM	101137107	10,117	438,900 SH	SOLE
Bowater Inc	COM	102183100	145	4,900 SH	SOLE
Brookfield Asset Mgmt	COM	112585104	341	6,200 SH	SOLE
Burlington North Santa Fe	COM	12189T104	1,883	22,600 SH	SOLE
CAE Inc	COM	124765108	554	70,500 SH	SOLE
CBS Corporation	COM	124857202	556	23,200 SH	SOLE