

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

SUN LIFE FINANCIAL SERVICES OF CANADA INC
Form 13F-HR
May 16, 2003

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, 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 MSH 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: Candace Shaw

Title: Vice-President, Investments

Phone: 416-979-6167

Signature, Place, and Date of Signing:

| | | |
|------------------|-----------------|----------|
| /s/ Candace Shaw | Ontario, Canada | 4-1-2003 |
| ----- | ----- | ----- |
| [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).)

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 0

 Form 13F Information Table Entry Total: 106

 Form 13F Information Table Value Total: \$ 743,743

 (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.

None

FORM 13F INFORMATION TABLE - MARCH 31, 2003

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | COLUMN 7 |
|----------------|----------------|----------|-----------------|-----------------|----------|-------------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL INVEST DISCRE |

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

| | | | | | | |
|----------------------------|------|-----------|--------|-----------|----|------|
| AOL Time Warner Inc | COM | 00184A105 | 5,029 | 463,112 | SH | SOLE |
| Agere Systems Inc | CL B | 00845V209 | 11,333 | 7,555,116 | SH | SOLE |
| Allmerica Financial Corp | COM | 019754100 | 6,612 | 471,264 | SH | SOLE |
| Allstate Corp | COM | 020002101 | 5,190 | 156,452 | SH | SOLE |
| Alpharma Inc | CL A | 020813101 | 5,172 | 288,436 | SH | SOLE |
| Amerada Hess Corp | COM | 023551104 | 8,095 | 182,907 | SH | SOLE |
| Ameritrade Holding Corp | COM | 03074K100 | 5,553 | 1,119,463 | SH | SOLE |
| Apartment Invt & Mgmt Co-A | CL A | 03748R101 | 6,169 | 169,094 | SH | SOLE |
| Archer Daniels Midland Co | COM | 039483102 | 6,863 | 635,482 | SH | SOLE |
| Archstone-Smith Trust | COM | 039583109 | 3,588 | 163,406 | SH | SOLE |
| Arris Group Inc | COM | 04269Q100 | 7,127 | 1,926,133 | SH | SOLE |
| Ascential Software Corp | COM | 04362P108 | 4,902 | 1,750,684 | SH | SOLE |
| AvalonBay Communities Inc. | COM | 053484101 | 3,741 | 101,378 | SH | SOLE |
| Avaya Inc | COM | 053499109 | 3,936 | 1,929,362 | SH | SOLE |
| BRE Properties Inc | CL A | 05564E106 | 4,957 | 168,320 | SH | SOLE |
| Baxter International Inc | COM | 071813109 | 9,076 | 486,930 | SH | SOLE |
| Boeing Company | COM | 097023105 | 5,938 | 236,946 | SH | SOLE |

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|--------------------------------|----------------|-----------|--------|-----------|----|------|
| Boston Properties Inc | COM | 101121101 | 8,154 | 215,132 | SH | SOLE |
| Bristol-Myers Squibb | COM | 110122108 | 8,063 | 381,585 | SH | SOLE |
| CBL & Associates Properties | COM | 124830100 | 7,063 | 174,012 | SH | SOLE |
| CSG Systems Intl Inc | COM | 126349109 | 2,283 | 263,344 | SH | SOLE |
| Centerpoint Properties Trust | SH BEN INT | 151895109 | 4,664 | 80,688 | SH | SOLE |
| Comcast Corp | COM | 20030N101 | 6,881 | 240,696 | SH | SOLE |
| Computer Sciences Corp | COM | 205363104 | 3,961 | 121,689 | SH | SOLE |
| Concord Communications Inc | COM | 206186108 | 4,171 | 483,260 | SH | SOLE |
| Developers Diversified Realty | COM | 251591103 | 4,138 | 171,334 | SH | SOLE |
| Walt Disney Co | COM DISNEY | 254687106 | 5,518 | 324,230 | SH | SOLE |
| Dollar General Corp | COM | 256669102 | 7,162 | 586,567 | SH | SOLE |
| Duke Realty Corp | COM NEW | 264411505 | 5,319 | 197,145 | SH | SOLE |
| Eastman Kodak Co | COM | 277461109 | 3,345 | 112,992 | SH | SOLE |
| Engelhard Corp | COM | 292845104 | 4,865 | 227,115 | SH | SOLE |
| Equity Office Properties Trust | COM | 294741103 | 3,296 | 129,524 | SH | SOLE |
| Federal Realty Investment Tr | SH BEN INT NEW | 313747206 | 5,445 | 179,273 | SH | SOLE |
| | | | | | | |
| GATX Corporation | COM | 361448103 | 10,721 | 740,425 | SH | SOLE |
| General Growth Properties | COM | 370021107 | 6,773 | 125,536 | SH | SOLE |
| General Motors Corp | CL H NEW | 370442832 | 3,516 | 313,947 | SH | SOLE |
| Hain Celestial Group Inc | COM | 405217100 | 3,432 | 227,122 | SH | SOLE |
| Highwoods Properties Inc. | COM | 431284108 | 4,562 | 223,171 | SH | SOLE |
| Honeywell International | COM | 438516106 | 4,492 | 210,297 | SH | SOLE |
| I-STAT Corp | COM | 450312103 | 4,789 | 944,484 | SH | SOLE |
| MSCI World Equity Benchmark | MSCI AUSTRALIA | 464286103 | 750 | 78,186 | SH | SOLE |
| MSCI World Equity Benchmark | MSCI BELGIUM | 464286301 | 203 | 23,846 | SH | SOLE |
| MSCI World Equity Benchmark | MSCI SINGAPORE | 464286673 | 135 | 33,739 | SH | SOLE |
| MSCI World Equity Benchmark | MSCI UTD KINGD | 464286699 | 3,524 | 316,910 | SH | SOLE |
| MSCI World Equity Benchmark | MSCI FRANCE | 464286707 | 1,149 | 88,255 | SH | SOLE |
| MSCI World Equity Benchmark | MSCI SWITZERLD | 464286749 | 926 | 91,331 | SH | SOLE |
| MSCI World Equity Benchmark | MSCI SWEDEN | 464286756 | 463 | 50,258 | SH | SOLE |
| MSCI World Equity Benchmark | MSCI SPAIN | 464286764 | 572 | 31,549 | SH | SOLE |
| MSCI World Equity Benchmark | MSCI GERMANY | 464286806 | 785 | 90,365 | SH | SOLE |
| MSCI World Equity Benchmark | MSCI NETHERLND | 464286814 | 649 | 59,958 | SH | SOLE |
| MSCI World Equity Benchmark | MSCI JAPAN | 464286848 | 2,850 | 441,151 | SH | SOLE |
| MSCI World Equity Benchmark | MSCI ITALY | 464286855 | 650 | 46,695 | SH | SOLE |
| MSCI World Equity Benchmark | MSCI HONG KONG | 464286871 | 469 | 68,712 | SH | SOLE |
| JPMorgan Chase & Co | COM | 46625H100 | 4,924 | 207,697 | SH | SOLE |
| Kimco Realty Corp | COM | 49446R109 | 5,637 | 160,495 | SH | SOLE |
| Kroger Co | COM | 501044101 | 8,399 | 638,703 | SH | SOLE |
| Liberty Media Corp | COM SER A | 530718105 | 6,067 | 623,512 | SH | SOLE |
| Lincoln National Corp | COM | 534187109 | 4,246 | 151,650 | SH | SOLE |
| Lucent Technologies Inc | COM | 549463107 | 414 | 281,600 | SH | SOLE |
| Macerich Company | COM | 554382101 | 5,067 | 159,955 | SH | SOLE |
| Mack-Cali Realty Corp | COM | 554489104 | 5,182 | 167,324 | SH | SOLE |
| Manor Care Inc | COM | 564055101 | 2,756 | 143,325 | SH | SOLE |
| Mellon Financial Corp | COM | 58551A108 | 2,000 | 94,068 | SH | SOLE |
| Merrill Lynch & Co Inc | COM | 590188108 | 4,790 | 135,315 | SH | SOLE |
| Parametric Technology Corp | COM | 699173100 | 4,664 | 2,149,533 | SH | SOLE |
| Pegasus Communications Corp | COM | 705904605 | 1,936 | 150,524 | SH | SOLE |
| Prologis | SH BEN INT | 743410102 | 4,198 | 165,783 | SH | SOLE |
| Prudential Financial Inc | COM | 744320102 | 5,662 | 193,556 | SH | SOLE |
| Raytheon Co | COM NEW | 755111507 | 5,255 | 185,232 | SH | SOLE |
| Reckson Associates Realty Corp | COM | 75621K106 | 5,026 | 267,329 | SH | SOLE |
| Regency Centers Corp | COM | 758849103 | 2,426 | 73,622 | SH | SOLE |
| SL Green Realty Corp | COM | 78440X101 | 9,512 | 311,266 | SH | SOLE |
| Sealed Air Corp | COM | 81211K100 | 3,302 | 82,294 | SH | SOLE |
| Shurgard Storage Centers-A | COM | 82567D104 | 4,084 | 131,517 | SH | SOLE |
| Simon Property Group Inc | COM | 828806109 | 2,436 | 67,996 | SH | SOLE |

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|---------------------------|---------------|-----------|-------|-----------|----|------|
| Sourcecorp Inc | COM | 836167106 | 2,033 | 145,098 | SH | SOLE |
| Sprint Corp | PCS COM SER 1 | 852061506 | 6,628 | 1,520,139 | SH | SOLE |
| Stancorp Financial Group | COM | 852891100 | 6,036 | 117,090 | SH | SOLE |
| Starwood Hotels & Resorts | PAIRED CTF | 85590A203 | 7,586 | 318,874 | SH | SOLE |
| Thermo Electron Corp | COM | 883556102 | 2,577 | 142,387 | SH | SOLE |
| Unova Inc | COM | 91529B106 | 3,311 | 616,647 | SH | SOLE |
| Vicor Corp | COM | 925815102 | 2,535 | 444,668 | SH | SOLE |
| Vornado Realty Trust | SH BEN INT | 929042109 | 5,198 | 145,196 | SH | SOLE |
| Waste Management Inc | COM | 94106L109 | 4,592 | 216,809 | SH | SOLE |
| Westar Energy Inc | COM | 95709T100 | 3,845 | 317,224 | SH | SOLE |
| Vornado Realty Trust | SH BEN INT | 929042109 | 5,433 | 146,052 | SH | SOLE |
| Waste Management Inc | COM | 94106L109 | 4,970 | 216,828 | SH | SOLE |
| Westar Energy Inc | COM | 95709T100 | 4,309 | 435,252 | SH | SOLE |

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

| | | | | | | |
|-------------|-----|-----------|---------|-----------|----|------|
| Abitibi | COM | 003924107 | 1,744 | 223,800 | SH | SOLE |
| BCE Inc | COM | 05534B109 | 3,694 | 174,900 | SH | SOLE |
| Burl N Sant | COM | 12189T104 | 1,923 | 52,600 | SH | SOLE |
| CSX Corp | COM | 126408103 | 1,931 | 46,100 | SH | SOLE |
| Cdn Nat Res | COM | 136385101 | 3,716 | 97,500 | SH | SOLE |
| CP Rail | COM | 13645t100 | 2,362 | 112,100 | SH | SOLE |
| Intl Paper | COM | 460146103 | 1,971 | 39,700 | SH | SOLE |
| Ishares | COM | 464286608 | 6,804 | 120,000 | SH | SOLE |
| Ishares | COM | 464286848 | 2,523 | 266,000 | SH | SOLE |
| Ishares Tr | COM | 464287465 | 108,760 | 817,441 | SH | SOLE |
| Nasdaq 100 | COM | 631100104 | 5,117 | 138,000 | SH | SOLE |
| National | COM | 635405103 | 1,979 | 48,400 | SH | SOLE |
| SPDR Trust | COM | 78462F103 | 261 | 2,100 | SH | SOLE |
| SPDR Trust | COM | 78462F103 | 49,280 | 396,000 | SH | SOLE |
| SPDR Trust | COM | 78462F103 | 147,733 | 1,187,143 | SH | SOLE |
| Safeway Inc | COM | 786514208 | 1,535 | 55,200 | SH | SOLE |
| Suncor | COM | 867229106 | 3,849 | 192,000 | SH | SOLE |
| S&P Dep Rec | COM | 78462F103 | 2,508 | 29,600 | SH | SOLE |

743,743