

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 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: 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.)

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

// 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 DISCRET
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

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

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

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

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