

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-HR

Initial quarterly Form 13F holdings report filed by institutional managers

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FILER

**CANADA LIFE ASSURANCE CO**

CIK: **1097187** | State of Incorporation: **A6**  
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Business Address  
330 UNIVERSITY AVENUE  
INVESTMENT DIVISION  
TORONTO A6 M5G 1R8  
416-597-1440

ITEM 1 NAME OF ISSUER	ITEM 2 CLASS	ITEM 3 CUSIP	ITEM 4 VALUE (\$000)	ITEM 5 SHARES	ITEM 6 SHR/ PRN	ITEM 7 INV DISC	ITEM 8 VOTING/NV
ACE LTD	ORD	G0070K10	167	3,950	SHA	SOLE	3950
INGERSOLL-RAND COMPANY	CL A	G4776G10	273	4,000	SHA	SOLE	4000
PARTNERRE LTD	COM	G6852T10	187	3,300	SHA	SOLE	3300
SEAGATE TECHNOLOGY	SHS	G7945J10	188	13,000	SHA	SOLE	13000
TRANSOCEAN INC	ORD	G9007810	159	5,500	SHA	SOLE	5500
WEATHERFORD INTERNATION	COM	G9508910	153	3,400	SHA	SOLE	3400
XL CAP LTD	CL A	G9825510	9,772	129,500	SHA	SOLE	129500
AT&T WIRELESS SVCS INC	COM	00209A10	7,807	545,200	SHA	SOLE	545200
AGILENT TECHNOLOGIES INC	COM	00846U10	363	12,400	SHA	SOLE	12400
ALBERTSONS INC	COM	01310410	632	23,800	SHA	SOLE	23800
ALCAN INC	COM	01371610	46,022	1,117,79	SHA	SOLE	1117796
ALCOA INC	COM	01381710	9,519	288,190	SHA	SOLE	288190
ALLERGAN INC	COM	01849010	4,798	53,600	SHA	SOLE	53600
ALLIANCE ATLANTIS COMM	CL B NON-V	01853E20	87	4,700	SHA	SOLE	4700
ALLSTATE CORP	COM	02000210	192	4,134	SHA	SOLE	4134
ALLTEL CORP	COM	02003910	9,689	191,500	SHA	SOLE	191500
ALTERA CORP	COM	02144110	164	7,400	SHA	SOLE	7400
AMAZON COM INC	COM	02313510	452	8,300	SHA	SOLE	8300
AMBAC FINL GROUP INC	COM	02313910	177	2,411	SHA	SOLE	2411
AMERICAN EXPRESS CO	COM	02581610	9,934	193,400	SHA	SOLE	193400
AMERICAN INTL GROUP INC	COM	02687410	14,634	205,300	SHA	SOLE	205300
AMERICAN PWR CONVERSION	COM	02906610	71	3,600	SHA	SOLE	3600
AMERICAN STD COS INC	DECOM	02971210	544	13,500	SHA	SOLE	13500
AMERICREDIT CORP	COM	03060R10	186	9,500	SHA	SOLE	9500
AMGEN INC	COM	03116210	732	13,423	SHA	SOLE	13423
ANALOG DEVICES INC	COM	03265410	4,119	87,500	SHA	SOLE	87500
ANHEUSER BUSCH COS INC	COM	03522910	5,508	102,000	SHA	SOLE	102000
APPLERA CORP	COM AP BIO	003802010	141	6,500	SHA	SOLE	6500
APPLIED MATLS INC	COM	03822210	6,289	320,600	SHA	SOLE	320600
APPLIED MICRO CIRCUITS	COM	03822W10	116	21,800	SHA	SOLE	21800
ARAMARK CORP	CL B	03852110	876	30,460	SHA	SOLE	30460
ASTRAZENECA PLC	SPONSORED	04635310	648	14,200	SHA	SOLE	14200
AUTOMATIC DATA PROCESS	COM	05301510	436	10,400	SHA	SOLE	10400
AVON PRODS INC	COM	05430310	194	4,200	SHA	SOLE	4200
AXCAN PHARMA INC	COM	05492310	146	6,900	SHA	SOLE	6900
BCE INC	COM	05534B10	6,273	314,999	SHA	SOLE	314999
BMC SOFTWARE INC	COM	05592110	179	9,693	SHA	SOLE	9693
BAKER HUGHES INC	COM	05722410	301	8,000	SHA	SOLE	8000
BANK OF AMERICA CORPORAC	COM	06050510	10,403	122,943	SHA	SOLE	122943
BANK MONTREAL QUE	COM	06367110	8,544	214,631	SHA	SOLE	214631
BANK NEW YORK INC	COM	06405710	741	25,160	SHA	SOLE	25160
BANK NOVA SCOTIA HALIFAC	COM	06414910	75,582	2,828,92	SHA	SOLE	2828926
BANK ONE CORP	COM	06423A10	398	7,800	SHA	SOLE	7800
BARD C R INC	COM	06738310	217	3,830	SHA	SOLE	3830
BARRICK GOLD CORP	COM	06790110	25,807	1,301,72	SHA	SOLE	1301724
BAXTER INTL INC	COM	07181310	8,893	257,700	SHA	SOLE	257700

BEA SYS INC	COM	07332510	4,657	568,000	SHA	SOLE	568000
BELLSOUTH CORP	COM	07986010	172	6,549	SHA	SOLE	6549
BERKSHIRE HATHAWAY INC	CL A	08467010	623	7	SHA	SOLE	7
BIOMET INC	COM	09061310	214	4,825	SHA	SOLE	4825
BIOVAIL CORP	COM	09067J10	55	2,897	SHA	SOLE	2897
BOEING CO	COM	09702310	20	400	SHA	SOLE	400
BOISE CASCADE CORP	COM	09738310	162	4,300	SHA	SOLE	4300
BOMBAY CO INC	COM	09792410	56	9,077	SHA	SOLE	9077
BOSTON PROPERTIES INC	COM	10112110	625	12,500	SHA	SOLE	12500
BRASCAN CORP	CL A LTD	V10549P60	829	29,689	SHA	SOLE	29689
BRISTOL MYERS SQUIBB	COCOM	11012210	8,363	341,500	SHA	SOLE	341500
BURLINGTON RES INC	COM	12201410	224	6,194	SHA	SOLE	6194
CAE INC	COM	12476510	54	12,000	SHA	SOLE	12000
CHC HELICOPTER CORP	CL A SUB	V12541C20	1,657	56,800	SHA	SOLE	56800
CVS CORP	COM	12665010	1,495	35,578	SHA	SOLE	35578
CABLEVISION SYS CORP	CL A NY	CA12686C10	381	19,400	SHA	SOLE	19400
CADENCE DESIGN SYSTEM	ICOM	12738710	129	8,800	SHA	SOLE	8800
CAMECO CORP	COM	13321L10	9,070	155,800	SHA	SOLE	155800
CDN IMPERIAL BK OF COMM	COM	1360691044	285	910,625	SHA	SOLE	910625
CANADIAN NATL RY CO	COM	1363751032	531	755,089	SHA	SOLE	755089
CANADIAN NAT RES LTD	COM	1363851017	995	602,400	SHA	SOLE	602400
CANADIAN PAC RY LTD	COM	13645T10	4,968	203,375	SHA	SOLE	203375
CARDINAL HEALTH INC	COM	14149Y10	1,016	14,500	SHA	SOLE	14500
CARNIVAL CORP	PAIRED	CTF14365830	470	10,000	SHA	SOLE	10000
CATERPILLAR INC DEL	COM	14912310	79	1,000	SHA	SOLE	1000
CELESTICA INC	SUB VTG	SH15101Q10	202	10,131	SHA	SOLE	10131
CEMEX S A	SPON ADR	515129088	2,895	99,497	SHA	SOLE	99497
CENTERPOINT ENERGY INC	COM	15189T10	200	17,376	SHA	SOLE	17376
CHECKFREE CORP NEW	COM	16281310	189	6,300	SHA	SOLE	6300
CHESAPEAKE ENERGY CORP	COM	16516710	27	1,836	SHA	SOLE	1836
CHEVRONTEXACO CORP	COM	16676410	1,669	17,739	SHA	SOLE	17739
CHUBB CORP	COM	17123210	116	1,700	SHA	SOLE	1700
CISCO SYS INC	COM	17275R1016	389	691,343	SHA	SOLE	691343
CINTAS CORP	COM	17290810	8,382	176,000	SHA	SOLE	176000
CITIGROUP INC	COM	1729671011	951	257,020	SHA	SOLE	257020
CLOROX CO DEL	COM	18905410	191	3,543	SHA	SOLE	3543
COCA COLA CO	COM	19121610	7,781	154,143	SHA	SOLE	154143
COCA COLA ENTERPRISES	ICOM	19121910	92	3,200	SHA	SOLE	3200
COGNOS INC	COM	19244C1011	521	320,520	SHA	SOLE	320520
COLGATE PALMOLIVE CO	COM	1941621010	752	184,000	SHA	SOLE	184000
COMCAST CORP NEW	CL A	20030N1015	322	546,312	SHA	SOLE	546312
COMPANHIA VALE DO RIO	DSPONSORED	20441220	190	4,000	SHA	SOLE	4000
CONAGRA FOODS INC	COM	20588710	1,056	39,000	SHA	SOLE	39000
CONEXANT SYSTEMS INC	COM	20714210	82	19,035	SHA	SOLE	19035
CONOCOPHILLIPS	COM	20825C10	222	2,904	SHA	SOLE	2904
COSTCO WHSL CORP NEW	COM	22160K10	259	6,300	SHA	SOLE	6300
COTT CORP QUE	COM	22163N1010	296	318,800	SHA	SOLE	318800
COUNTRYWIDE FINANCIAL	CCOM	22237210	228	3,247	SHA	SOLE	3247
COX COMMUNICATIONS INC	CL A	22404410	247	8,900	SHA	SOLE	8900
CP SHIPS LTD	COM	22409V10	494	28,021	SHA	SOLE	28021
CRANE CO	COM	22439910	4,863	154,912	SHA	SOLE	154912

DEL MONTE FOODS CO	COM		24522P10	110	10,800	SHA	SOLE	10800
DELL INC	COM		24702R1014,	481	403,415	SHA	SOLE	403415
DELPHI CORP	COM		24712610	220	20,600	SHA	SOLE	20600
DENTSPLY INTL INC NEW	COM		24903010	5,205	100,000	SHA	SOLE	100000
DEVRY INC DEL	COM		25189310	520	18,975	SHA	SOLE	18975
DIRECTV GROUP INC	COM		25459L10	284	16,589	SHA	SOLE	16589
DISNEY WALT CO	COM	DISNEY	25468710	711	27,900	SHA	SOLE	27900
DOMTAR INC	COM		2575611020,	872	1,625,96	SHA	SOLE	1625960
DU PONT E I DE NEMOURS	COM		26353410	142	3,200	SHA	SOLE	3200
DUKE ENERGY CORP	COM		26439910	286	14,100	SHA	SOLE	14100
DYNAMEX INC	COM		26784F10	65	4,700	SHA	SOLE	4700
ENI S P A	SPONSORED		26874R10	5,960	59,400	SHA	SOLE	59400
EAST WEST BANCORP INC	COM		27579R10	98	3,200	SHA	SOLE	3200
EBAY INC	COM		27864210	386	4,200	SHA	SOLE	4200
ECOLAB INC	COM		27886510	8,714	275,000	SHA	SOLE	275000
EDISON INTL	COM		28102010	208	8,120	SHA	SOLE	8120
EMERSON ELEC CO	COM		29101110	1,271	20,000	SHA	SOLE	20000
EMERSON RADIO CORP	COM	NEW	29108720	55	18,200	SHA	SOLE	18200
ENCANA CORP	COM		2925051032,	786	762,859	SHA	SOLE	762859
ENBRIDGE INC	COM		29250N10	4,536	124,838	SHA	SOLE	124838
ERICSSON L M TEL CO	ADR	B SEK	29482160	6,069	202,843	SHA	SOLE	202843
EXTENDICARE INC CDA	SUB	VTG SH	30224T87	48	4,260	SHA	SOLE	4260
EXXON MOBIL CORP	COM		30231G1026,	856	604,800	SHA	SOLE	604800
FAMILY DLR STORES INC	COM		30700010	150	4,930	SHA	SOLE	4930
FEDERAL HOME LN MTG COR	COM		31340030	671	10,600	SHA	SOLE	10600
FEDERAL NATL MTG ASSN	COM		31358610	2,108	29,550	SHA	SOLE	29550
FEDERATED INVS INC PA	CL	B	31421110	173	5,700	SHA	SOLE	5700
FIFTH THIRD BANCORP	COM		31677310	909	16,900	SHA	SOLE	16900
FIRST DATA CORP	COM		31996310	5,783	129,944	SHA	SOLE	129944
FIRST HORIZON NATL CORP	COM		32051710	172	3,790	SHA	SOLE	3790
FLUOR CORP NEW	COM		34341210	410	8,600	SHA	SOLE	8600
FORD MTR CO DEL	COM	PAR \$	034537086	191	12,254	SHA	SOLE	12254
FOREST LABS INC	COM		34583810	8,135	143,650	SHA	SOLE	143650
FREMONT GEN CORP	COM		35728810	352	20,000	SHA	SOLE	20000
GSI LUMONICS INC	COM		36229U10	59	3,500	SHA	SOLE	3500
GANNETT INC	COM		36473010	4,302	50,700	SHA	SOLE	50700
GENERAL DYNAMICS CORP	COM		36955010	200	2,017	SHA	SOLE	2017
GENERAL ELEC CO	COM		3696041028,	411	877,222	SHA	SOLE	877222
GENERAL MLS INC	COM		3703341012,	210	256,946	SHA	SOLE	256946
GENERAL MTRS CORP	COM		37044210	5,431	116,575	SHA	SOLE	116575
GENZYME CORP	COM	GENL	D37291710	7,744	163,800	SHA	SOLE	163800
GILEAD SCIENCES INC	COM		37555810	2,546	38,010	SHA	SOLE	38010
GILLETTE CO	COM		37576610	1,064	25,100	SHA	SOLE	25100
GILDAN ACTIVEWEAR INC	SUB	VTG SH	37591610	2,516	88,200	SHA	SOLE	88200
GLAMIS GOLD LTD	COM		37677510	98	5,600	SHA	SOLE	5600
GOLDEN WEST FINL CORP	DCOM		38131710	415	3,900	SHA	SOLE	3900
GOLDMAN SACHS GROUP INC	CCOM		38141G10	7,109	75,500	SHA	SOLE	75500
GROUPE CGI INC	CL	A SUB	V39945C10	163	24,110	SHA	SOLE	24110
HCA INC	COM		40411910	1,389	33,400	SHA	SOLE	33400
HARLEY DAVIDSON INC	COM		41282210	226	3,643	SHA	SOLE	3643
HARRIS CORP DEL	COM		41387510	1,882	37,081	SHA	SOLE	37081

HARTFORD FINL SVCS GROUCOM		41651510	5,793	84,281	SHA	SOLE	84281
HEALTH MGMT ASSOC INC NCL A		42193310	119	5,300	SHA	SOLE	5300
HEWLETT PACKARD CO	COM	42823610	158	7,583	SHA	SOLE	7583
HOME DEPOT INC	COM	43707610	9,133	259,467	SHA	SOLE	259467
HONEYWELL INTL INC	COM	43851610	7,927	216,400	SHA	SOLE	216400
HOSPIRA INC	COM	44106010	532	19,330	SHA	SOLE	19330
HUMANA INC	COM	44485910	126	7,428	SHA	SOLE	7428
HUNT J B TRANS SVCS INCCOM		44565810	89	2,300	SHA	SOLE	2300
HUNTINGTON BANCSHARES ICOM		44615010	176	7,700	SHA	SOLE	7700
HUTTIG BLDG PRODS INC	COM	44845110	264	34,424	SHA	SOLE	34424
ID BIOMEDICAL CORP	COM	44936D10	4,091	440,900	SHA	SOLE	440900
IMS HEALTH INC	COM	44993410	457	19,500	SHA	SOLE	19500
ITT INDS INC IND	COM	45091110	204	2,460	SHA	SOLE	2460
IAMGOLD CORP	COM	45091310	56	10,000	SHA	SOLE	10000
IKON OFFICE SOLUTIONS ICOM		45171310	174	15,200	SHA	SOLE	15200
ILLINOIS TOOL WKS INC	COM	45230810	4,985	52,000	SHA	SOLE	52000
IMCLONE SYS INC	COM	45245W10	214	2,500	SHA	SOLE	2500
IMPERIAL OIL LTD	COM NEW	45303840	3,925	84,340	SHA	SOLE	84340
INCO LTD	COM	45325840	15,467	450,698	SHA	SOLE	450698
INTEL CORP	COM	45814010	14,010	507,546	SHA	SOLE	507546
INTERNATIONAL BUSINESS	COM	45920010	15,715	178,300	SHA	SOLE	178300
INTL PAPER CO	COM	46014610	143	3,200	SHA	SOLE	3200
INTERPUBLIC GROUP COS ICOM		46069010	504	36,700	SHA	SOLE	36700
INTERTAPE POLYMER GROU	COM	46091910	5,512	718,900	SHA	SOLE	718900
IPSCO INC	COM	46262210	2,026	90,300	SHA	SOLE	90300
IVAX CORP	COM	46582310	98	4,095	SHA	SOLE	4095
J P MORGAN CHASE & CO	COM	46625H10	11,192	288,705	SHA	SOLE	288705
JABIL CIRCUIT INC	COM	46631310	128	5,100	SHA	SOLE	5100
JEFFERSON PILOT CORP	COM	47507010	1,214	23,895	SHA	SOLE	23895
JOHNSON & JOHNSON	COM	47816010	26,083	468,300	SHA	SOLE	468300
KLA-TENCOR CORP	COM	48248010	864	17,500	SHA	SOLE	17500
KB HOME	COM	48666K10	169	2,461	SHA	SOLE	2461
KIMBERLY CLARK CORP	COM	49436810	1,835	27,850	SHA	SOLE	27850
KINDER MORGAN INC KANS	COM	49455P10	213	3,600	SHA	SOLE	3600
KINROSS GOLD CORP	COM NEW	49690220	46	8,294	SHA	SOLE	8294
KINGSWAY FINL SVCS INC	COM	49690410	58	4,901	SHA	SOLE	4901
KOHL'S CORP	COM	50025510	4,131	97,700	SHA	SOLE	97700
KRAFT FOODS INC	CL A	50075N10	7,385	233,100	SHA	SOLE	233100
KRISPY KREME DOUGHNUTS	COM	50101410	2,665	140,000	SHA	SOLE	140000
LAIDLAW INTL INC	COM	50730R10	989	75,408	SHA	SOLE	75408
LEXMARK INTL NEW	CL A	52977110	219	2,265	SHA	SOLE	2265
LILLY ELI & CO	COM	53245710	1,351	19,340	SHA	SOLE	19340
LIMITED BRANDS INC	COM	53271610	176	9,402	SHA	SOLE	9402
LINCARE HLDGS INC	COM	53279110	168	5,100	SHA	SOLE	5100
LINEAR TECHNOLOGY CORP	COM	53567810	111	2,800	SHA	SOLE	2800
LOCKHEED MARTIN CORP	COM	53983010	8,275	159,000	SHA	SOLE	159000
LOWES COS INC	COM	54866110	468	8,900	SHA	SOLE	8900
LUCENT TECHNOLOGIES INCCOM		54946310	21	5,741	SHA	SOLE	5741
MDS INC	COM	55269P30	1,081	70,325	SHA	SOLE	70325
MI DEVS INC	CL A SUB	V55304X10	34	1,239	SHA	SOLE	1239
MAGNA INTL INC	CL A	55922240	18,283	215,716	SHA	SOLE	215716

MANULIFE FINL CORP	COM	56501R1068	730	1,704,83	SHA	SOLE	1704835
MARATHON OIL CORP	COM	56584910	212	5,610	SHA	SOLE	5610
MARSH & MCLENNAN COS INCOM		5717481015	597	343,700	SHA	SOLE	343700
MASONITE INTL CORP	COM	57538410	1,471	57,115	SHA	SOLE	57115
MCGRAW HILL COS INC	COM	58064510	61	800	SHA	SOLE	800
MEDCO HEALTH SOLUTIONS	COM	58405U10	208	5,582	SHA	SOLE	5582
MEDTRONIC INC	COM	5850551010	712	219,890	SHA	SOLE	219890
MERCK & CO INC	COM	58933110	1,092	23,000	SHA	SOLE	23000
MEREDITH CORP	COM	58943310	33	600	SHA	SOLE	600
MERRILL LYNCH & CO INC	COM	59018810	7,128	132,050	SHA	SOLE	132050
METHANEX CORP	COM	59151K10	62	4,700	SHA	SOLE	4700
METROCALL HLDGS INC	COM	59164X10	92	635	SHA	SOLE	635
MICROSOFT CORP	COM	5949181036	003	1,260,39	SHA	SOLE	1260392
MOTOROLA INC	COM	62007610	87	4,800	SHA	SOLE	4800
NAVISTAR INTL CORP NEW	COM	63934E10	236	6,100	SHA	SOLE	6100
NEWELL RUBBERMAID INC	COM	6512291011	489	491,000	SHA	SOLE	491000
NEWMONT MINING CORP	COM	65163910	116	3,000	SHA	SOLE	3000
NEWS CORP LTD	SP ADR PFD	65248780	48	1,463	SHA	SOLE	1463
NEXTEL COMMUNICATIONS	ICL A	65332V1010	836	406,300	SHA	SOLE	406300
NEXTEL PARTNERS INC	CL A	65333F10	75	4,700	SHA	SOLE	4700
NEXEN INC	COM	65334H10	3,652	94,150	SHA	SOLE	94150
NIKE INC	CL B	65410610	190	2,510	SHA	SOLE	2510
NORANDA INC	COM	65542210	2,391	139,760	SHA	SOLE	139760
NORTEL NETWORKS CORP	NECOM	6565681036	198	7,254,44	SHA	SOLE	7254448
NORTHERN ORION RES INC	COM	66557510	27	11,900	SHA	SOLE	11900
NORTHERN TR CORP	COM	66585910	40	935	SHA	SOLE	935
NORTHROP GRUMMAN CORP	COM	66680710	8,399	156,400	SHA	SOLE	156400
NOVA CHEMICALS CORP	COM	66977W10	3,641	126,581	SHA	SOLE	126581
NOVELLUS SYS INC	COM	67000810	154	4,900	SHA	SOLE	4900
OCCIDENTAL PETE CORP	DECOM	67459910	209	4,327	SHA	SOLE	4327
OFFICE DEPOT INC	COM	67622010	7,016	392,000	SHA	SOLE	392000
OMNICOM GROUP INC	COM	68191910	3,703	48,800	SHA	SOLE	48800
OPEN TEXT CORP	COM	6837151017	307	543,400	SHA	SOLE	543400
PMC-SIERRA INC	COM	69344F10	103	7,200	SHA	SOLE	7200
PEOPLESOFT INC	COM	71271310	391	21,127	SHA	SOLE	21127
PEPSICO INC	COM	71344810	8,535	158,445	SHA	SOLE	158445
PETRO-CDA	COM	71644E1020	985	488,017	SHA	SOLE	488017
PETROKAZAKHSTAN INC	COM	71649P10	200	7,394	SHA	SOLE	7394
PFIZER INC	COM	7170811020	430	596,075	SHA	SOLE	596075
PLACER DOME INC	COM	72590610	2,494	149,251	SHA	SOLE	149251
POLYCOM INC	COM	73172K10	146	6,500	SHA	SOLE	6500
POTASH CORP SASK INC	COM	73755L10	1,915	20,000	SHA	SOLE	20000
PRECISION DRILLING CORP	COM	74022D10	224	4,716	SHA	SOLE	4716
PRICE T ROWE GROUP INC	COM	74144T10	183	3,637	SHA	SOLE	3637
PRINCIPAL FINANCIAL GRO	COM	74251V10	180	5,168	SHA	SOLE	5168
PROCTER & GAMBLE CO	COM	7427181012	445	228,620	SHA	SOLE	228620
PRUDENTIAL FINL INC	COM	74432010	7,619	164,000	SHA	SOLE	164000
QLT INC	COM	74692710	122	6,204	SHA	SOLE	6204
QUALCOMM INC	COM	74752510	781	10,700	SHA	SOLE	10700
QUEBECOR WORLD INC	COM NON-VT	74820310	3,641	166,038	SHA	SOLE	166038
RADIO ONE INC	CL D NON	V75040P40	2,091	130,600	SHA	SOLE	130600

RAYTHEON CO	COM NEW	75511150	82	2,300	SHA	SOLE	2300
RENAL CARE GROUP INC	COM	75993010	41	1,250	SHA	SOLE	1250
RESEARCH IN MOTION LTD	COM	7609751024	716	362,234	SHA	SOLE	362234
ROGERS COMMUNICATIONS	ICL B	77510920	1,306	72,503	SHA	SOLE	72503
ROYAL BK CDA MONTREAL	QCOM	7800871039	730	900,824	SHA	SOLE	900824
ROYAL DUTCH PETE CO	NY REG EUR	78025780	1,369	26,500	SHA	SOLE	26500
RYANAIR HLDGS PLC	SPONSORED	78351310	118	3,600	SHA	SOLE	3600
SLM CORP	COM	78442P10	485	12,000	SHA	SOLE	12000
SPDR TR	UNIT SER	178462F10	1,555	13,605	SHA	SOLE	13605
ST PAUL TRAVELERS INC	COM	79286010	189	4,671	SHA	SOLE	4671
SANDISK CORP	COM	80004C10	66	3,050	SHA	SOLE	3050
SAP AKTIENGESELLSCHAFT	SPONSORED	80305420	209	5,000	SHA	SOLE	5000
SCHERING PLOUGH CORP	COM	80660510	587	31,739	SHA	SOLE	31739
SCHLUMBERGER LTD	COM	80685710	641	10,100	SHA	SOLE	10100
SCIENTIFIC ATLANTA INC	COM	80865510	188	5,458	SHA	SOLE	5458
SEMICONDUCTOR HLDRS TR	DEP RCPT	81663620	53	1,420	SHA	SOLE	1420
SHAW COMMUNICATIONS	INCCL B CONV	82028K20	1,240	74,346	SHA	SOLE	74346
SHERWIN WILLIAMS CO	COM	82434810	213	5,118	SHA	SOLE	5118
SIERRA HEALTH SVCS INC	COM	82632210	80	1,800	SHA	SOLE	1800
SMUCKER J M CO	COM NEW	83269640	72	1,567	SHA	SOLE	1567
SOUTHWEST AIRLS CO	COM	84474110	5,622	335,500	SHA	SOLE	335500
SPRINT CORP	COM FON GR	85206110	5,977	339,800	SHA	SOLE	339800
STARWOOD HOTELS&RESORTS	PAIRED CTF	85590A20	206	4,600	SHA	SOLE	4600
STATE STR CORP	COM	85747710	7,416	151,255	SHA	SOLE	151255
SUN LIFE FINL INC	COM	8667961044	283	1,545,71	SHA	SOLE	1545714
SUN MICROSYSTEMS INC	COM	86681010	133	30,600	SHA	SOLE	30600
SUNCOR ENERGY INC	COM	8672291023	518	927,079	SHA	SOLE	927079
SUNOCO INC	COM	86764P10	219	3,444	SHA	SOLE	3444
SYSCO CORP	COM	87182910	6,192	172,700	SHA	SOLE	172700
TJX COS INC NEW	COM	87254010	182	7,533	SHA	SOLE	7533
TAIWAN SEMICONDUCTOR	MFSPONSORED	87403910	147	17,683	SHA	SOLE	17683.49
TALISMAN ENERGY INC	COM	87425E10	3,907	180,000	SHA	SOLE	180000
TELLABS INC	COM	87966410	64	7,334	SHA	SOLE	7334
TELUS CORP	NON-VTG SH	87971M2033	952	2,260,15	SHA	SOLE	2260154
TENET HEALTHCARE CORP	COM	88033G10	287	21,400	SHA	SOLE	21400
TERADYNE INC	COM	88077010	508	22,400	SHA	SOLE	22400
TESMA INTL INC	CL A SUB V	88190810	186	7,019	SHA	SOLE	7019
TEXAS INSTRS INC	COM	88250810	69	2,860	SHA	SOLE	2860
TEXAS REGL BANCSHARES	ICL A VTG	88267310	101	2,200	SHA	SOLE	2200
THERMO ELECTRON CORP	COM	88355610	7,467	243,000	SHA	SOLE	243000
THOMSON CORP	COM	88490310	6,885	207,299	SHA	SOLE	207299
TIME WARNER INC	COM	88731710	1,498	85,200	SHA	SOLE	85200
TORCHMARK CORP	COM	89102710	201	3,740	SHA	SOLE	3740
TORONTO DOMINION BK	ONTCOM NEW	8911605066	298	2,072,89	SHA	SOLE	2072897
TOTAL S A	SPONSORED	89151E1012	747	132,674	SHA	SOLE	132674
TRANSALTA CORP	COM	89346D10	161	12,902	SHA	SOLE	12902
TRANSCANADA CORP	COM	89353D10	7,965	404,514	SHA	SOLE	404514
TYCO INTL LTD NEW	COM	90212410	119	3,600	SHA	SOLE	3600
US BANCORP DEL	COM NEW	90297330	7,014	254,500	SHA	SOLE	254500
UNILEVER PLC	SPON ADR N	90476770	2,374	59,700	SHA	SOLE	59700
UNILEVER N V	N Y SHS NE	90478470	1,247	18,200	SHA	SOLE	18200

UNITED PARCEL SERVICE ICL B	9113121010	223	136,000	SHA	SOLE	136000
UNITED TECHNOLOGIES CORCOM	91301710	5,534	60,500	SHA	SOLE	60500
UNITEDHEALTH GROUP INC COM	91324P10	9,462	152,050	SHA	SOLE	152050
UNOCAL CORP COM	91528910	422	11,100	SHA	SOLE	11100
V F CORP COM	91820410	197	4,036	SHA	SOLE	4036
VERIZON COMMUNICATIONS COM	92343V10	192	5,300	SHA	SOLE	5300
VIACOM INC CL B	9255243012	643	354,100	SHA	SOLE	354100
VODAFONE GROUP PLC NEW SPONSORED	92857W10	52	2,350	SHA	SOLE	2350
WACHOVIA CORP 2ND NEW COM	92990310	574	12,900	SHA	SOLE	12900
WAL MART STORES INC COM	9311421044	979	852,530	SHA	SOLE	852530
WALGREEN CO COM	93142210	638	17,628	SHA	SOLE	17628
WASHINGTON GROUP INTL ICOM NEW	93886220	48	1,779	SHA	SOLE	1779
WATERS CORP COM	94184810	311	6,515	SHA	SOLE	6515
WEIGHT WATCHERS INTL INCOM	9486261011	160	285,200	SHA	SOLE	285200
WELLPOINT HEALTH NETWORCOM	94973H10	344	3,071	SHA	SOLE	3071
WELLS FARGO & CO NEW COM	9497461017	551	306,700	SHA	SOLE	306700
WEYERHAEUSER CO COM	96216610	6,779	107,400	SHA	SOLE	107400
WHEATON RIV MINERALS LTCOM	96290210	54	19,200	SHA	SOLE	19200
WHIRLPOOL CORP COM	96332010	155	2,261	SHA	SOLE	2261
WIND RIVER SYSTEMS INC COM	97314910	6,576	565,500	SHA	SOLE	565500
WRIGLEY WM JR CO COM	98252610	6,449	102,290	SHA	SOLE	102290
WYETH COM	98302410	9,185	254,100	SHA	SOLE	254100
XILINX INC COM	98391910	190	5,700	SHA	SOLE	5700