

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

SUN LIFE FINANCIAL INC  
Form 13F-HR  
May 14, 2012

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, 2012  
-----

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: John Vaz  
-----  
Title: Compliance Analyst  
-----  
Phone: 781-446-2420  
-----

Signature, Place, and Date of Signing:

|              |                     |              |
|--------------|---------------------|--------------|
| /s/ John Vaz | Wellesley Hills, MA | May 11, 2012 |
| -----        | -----               | -----        |
| [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.)

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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).)

/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             | McLean Budden |
| -----                | -----         |
| 28-04968             | MFS           |
| -----                | -----         |

FORM 13F SUMMARY PAGE

Report Summary:

|                                         |               |
|-----------------------------------------|---------------|
| Number of Other Included Managers:      | 2             |
|                                         | -----         |
| Form 13F Information Table Entry Total: | 221           |
|                                         | -----         |
| Form 13F Information Table Value Total: | US\$1,923,657 |
|                                         | -----         |
|                                         | (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     | 28-12046             | Sun Capital Advisers LLC.            |
| ----- | -----                | -----                                |
| 2     | 28-12047             | Sun Life Assurance Company of Canada |
| ----- | -----                | -----                                |

FORM 13F INFORMATION TABLE - March 31, 2012

| COLUMN 1       | COLUMN 2       | COLUMN 3 | COLUMN 4           | COLUMN 5           | COLUMN 6             | CO                       |
|----------------|----------------|----------|--------------------|--------------------|----------------------|--------------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP    | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/ PUT/<br>PRN CALL | INVESTMENT<br>DISCRETION |
| -----          | -----          | -----    | -----              | -----              | -----                | -----                    |

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|                                 |     |           |        |            |    |        |   |
|---------------------------------|-----|-----------|--------|------------|----|--------|---|
| 3M CO                           | COM | 88579Y101 | 1,458  | 16,344     | SH | SHARED | 2 |
| 3M CO                           | COM | 88579Y101 | 7,044  | 78,960     | SH | SHARED | 1 |
| Abbott Laboratories             | COM | 002824100 | 3,274  | 53,420     | SH | SHARED | 1 |
| Acme Packet Inc                 | COM | 004764106 | 1,601  | 58,179     | SH | SHARED | 2 |
| Acme Packet Inc                 | COM | 004764106 | 4,176  | 151,734    | SH | SHARED | 1 |
| AES Corporation                 | COM | 00130H105 | 1,420  | 108,630    | SH | SHARED | 2 |
| AES Corporation                 | COM | 00130H105 | 3,891  | 297,733    | SH | SHARED | 1 |
| American Express Co             | COM | 025816109 | 4,640  | 80,187     | SH | SHARED | 1 |
| American International<br>Group | COM | 026874784 | 5,965  | 193,475    | SH | SHARED | 1 |
| Amgen Inc                       | COM | 031162100 | 1,729  | 25,442     | SH | SHARED | 2 |
| Amgen Inc                       | COM | 031162100 | 4,408  | 64,851     | SH | SHARED | 1 |
| AT&T Inc                        | COM | 00206R102 | 2,220  | 71,099     | SH | SHARED | 2 |
| AT&T Inc                        | COM | 00206R102 | 8,760  | 280,494    | SH | SHARED | 1 |
| Avon Products Inc               | COM | 054303102 | 1,615  | 83,416     | SH | SHARED | 2 |
| Avon Products Inc               | COM | 054303102 | 4,200  | 216,959    | SH | SHARED | 1 |
| Bank of America Corp            | COM | 060505104 | 1,919  | 200,543    | SH | SHARED | 2 |
| Barclays Bank Plc               | COM | 06738C828 | 17,349 | 20,700,000 | SH | SHARED | 1 |
| Barclays Bank Plc               | COM | 06738C828 | 45,427 | 54,200,000 | SH | SHARED | 1 |
| Baxter International Inc        | COM | 071813109 | 1,727  | 28,894     | SH | SHARED | 2 |
| Baxter International Inc        | COM | 071813109 | 4,162  | 69,624     | SH | SHARED | 1 |
| BB&T Corporation                | COM | 054937107 | 1,507  | 48,016     | SH | SHARED | 2 |
| BB&T Corporation                | COM | 054937107 | 4,942  | 157,443    | SH | SHARED | 1 |
| Berkshire Hathaway Inc          | COM | 084670702 | 1,511  | 18,622     | SH | SHARED | 2 |
| Berkshire Hathaway Inc          | COM | 084670702 | 3,958  | 48,779     | SH | SHARED | 1 |
| Best Buy Company Inc            | COM | 086516101 | 1,129  | 47,668     | SH | SHARED | 2 |
| Best Buy Company Inc            | COM | 086516101 | 3,085  | 130,281    | SH | SHARED | 1 |
| Boeing Company                  | COM | 097023105 | 1,341  | 18,038     | SH | SHARED | 2 |
| Boeing Company                  | COM | 097023105 | 6,871  | 92,396     | SH | SHARED | 1 |
| Boston Scientific               | COM | 101137107 | 5,681  | 950,000    | SH | SHARED | 1 |
| Boston Scientific Corp          | COM | 101137107 | 2,920  | 488,308    | SH | SHARED | 2 |
| Boston Scientific Corp          | COM | 101137107 | 7,602  | 1,271,282  | SH | SHARED | 1 |
| Bristol-Myers Squibb            | COM | 110122108 | 1,725  | 51,118     | SH | SHARED | 2 |
| Bristol-Myers Squibb            | COM | 110122108 | 7,777  | 230,444    | SH | SHARED | 1 |
| Caterpillar Inc                 | COM | 149123101 | 3,430  | 32,204     | SH | SHARED | 1 |
| CCG Commercial Pool II<br>Inc   | COM | 12501RAF6 | 563    | 1,000      | SH | SHARED | 1 |
| Centro Retail Australia         | COM | BSL0B74C7 | 902    | 9,688,869  | SH | SHARED | 1 |
| Centurylink Inc                 | COM | 156700106 | 1,583  | 40,946     | SH | SHARED | 2 |
| Centurylink Inc                 | COM | 156700106 | 5,878  | 152,084    | SH | SHARED | 1 |
| Charles Schwab Corp./The        | COM | 808513105 | 1,011  | 70,358     | SH | SHARED | 2 |
| Charles Schwab Corp./The        | COM | 808513105 | 3,684  | 256,345    | SH | SHARED | 1 |
| Chevron Corp                    | COM | 166764100 | 3,583  | 33,419     | SH | SHARED | 2 |
| Chevron Corp                    | COM | 166764100 | 12,080 | 112,672    | SH | SHARED | 1 |
| Cisco Systems Inc               | COM | 17275R102 | 2,771  | 130,994    | SH | SHARED | 2 |
| Cisco Systems Inc               | COM | 17275R102 | 8,355  | 395,014    | SH | SHARED | 1 |
| Citigroup Inc                   | COM | 172967424 | 1,292  | 35,356     | SH | SHARED | 2 |
| Coca-Cola Co                    | COM | 191216100 | 1,691  | 22,845     | SH | SHARED | 2 |
| Coca-Cola Co                    | COM | 191216100 | 7,516  | 101,556    | SH | SHARED | 1 |
| ConocoPhillips                  | COM | 20825C104 | 1,673  | 22,012     | SH | SHARED | 2 |
| ConocoPhillips                  | COM | 20825C104 | 7,551  | 99,345     | SH | SHARED | 1 |
| Consolidated Edison Inc         | COM | 209115104 | 2,842  | 48,641     | SH | SHARED | 1 |
| Corning Inc                     | COM | 219350105 | 3,119  | 221,524    | SH | SHARED | 2 |
| Corning Inc                     | COM | 219350105 | 8,277  | 587,876    | SH | SHARED | 1 |
| Cosi Inc                        | COM | 22122P101 | 401    | 371,709    | SH | SHARED | 2 |
| Cosi Inc                        | COM | 22122P101 | 1,077  | 996,776    | SH | SHARED | 1 |
| CVS Caremark Corporation        | COM | 126650100 | 1,580  | 35,276     | SH | SHARED | 2 |
| CVS Caremark Corporation        | COM | 126650100 | 4,111  | 91,758     | SH | SHARED | 1 |
| Delta Air Lines Inc             | COM | 247361702 | 778    | 78,515     | SH | SHARED | 2 |
| Delta Air Lines Inc             | COM | 247361702 | 2,485  | 250,633    | SH | SHARED | 1 |
| DR Horton Inc                   | COM | 23331A109 | 1,919  | 126,513    | SH | SHARED | 2 |

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|                             |     |           |        |         |    |        |   |
|-----------------------------|-----|-----------|--------|---------|----|--------|---|
| DR Horton Inc               | COM | 23331A109 | 4,903  | 323,196 | SH | SHARED | 1 |
| Duke Energy Corp            | COM | 26441C105 | 3,036  | 144,504 | SH | SHARED | 1 |
| EI Dupont de Nemour and Co  | COM | 263534109 | 1,711  | 32,335  | SH | SHARED | 2 |
| EI Dupont de Nemour and Co  | COM | 263534109 | 7,756  | 146,614 | SH | SHARED | 1 |
| Eli Lilly & Co              | COM | 532457108 | 1,485  | 36,892  | SH | SHARED | 2 |
| Eli Lilly & Co              | COM | 532457108 | 3,991  | 99,118  | SH | SHARED | 1 |
| Emerson Electric Co         | COM | 291011104 | 1,585  | 30,374  | SH | SHARED | 2 |
| Emerson Electric Co         | COM | 291011104 | 4,184  | 80,185  | SH | SHARED | 1 |
| EOG Resources               | COM | 26875P101 | 1,604  | 14,438  | SH | SHARED | 2 |
| EOG Resources               | COM | 26875P101 | 4,169  | 37,526  | SH | SHARED | 1 |
| Exelon Corporation          | COM | 30161N101 | 1,352  | 34,478  | SH | SHARED | 2 |
| Exelon Corporation          | COM | 30161N101 | 5,994  | 152,872 | SH | SHARED | 1 |
| Exxon Mobil Corp            | COM | 30231G102 | 5,561  | 64,113  | SH | SHARED | 2 |
| Exxon Mobil Corp            | COM | 30231G102 | 20,011 | 230,725 | SH | SHARED | 1 |
| Fedex Corp                  | COM | 31428X106 | -      | -       | SH | SHARED | 1 |
| Forest Laboratories Inc     | COM | 345838106 | 2,764  | 79,676  | SH | SHARED | 2 |
| Forest Laboratories Inc     | COM | 345838106 | 7,195  | 207,410 | SH | SHARED | 1 |
| Fusion-io Inc               | COM | 36112J107 | 1,605  | 56,498  | SH | SHARED | 2 |
| Fusion-io Inc               | COM | 36112J107 | 4,181  | 147,167 | SH | SHARED | 1 |
| Gap Inc                     | COM | 364760108 | 1,971  | 75,395  | SH | SHARED | 2 |
| Gap Inc                     | COM | 364760108 | 5,090  | 194,711 | SH | SHARED | 1 |
| General Electric Company    | COM | 369604103 | 2,748  | 136,942 | SH | SHARED | 2 |
| General Electric Company    | COM | 369604103 | 10,180 | 507,236 | SH | SHARED | 1 |
| General Motors Co           | COM | 37045V100 | 1,229  | 47,911  | SH | SHARED | 2 |
| General Motors Co           | COM | 37045V100 | 3,171  | 123,643 | SH | SHARED | 1 |
| Goldman Sachs Group Inc     | COM | 38141G104 | 1,393  | 11,198  | SH | SHARED | 2 |
| Goldman Sachs Group Inc     | COM | 38141G104 | 3,788  | 30,454  | SH | SHARED | 1 |
| Goodyear Tire & Rubber Co   | COM | 382550101 | 1,446  | 128,899 | SH | SHARED | 2 |
| Goodyear Tire & Rubber Co   | COM | 382550101 | 3,800  | 338,704 | SH | SHARED | 1 |
| Google Inc-cl A             | COM | 38259P508 | 5,311  | 8,282   | SH | SHARED | 2 |
| Google Inc-cl A             | COM | 38259P508 | 14,094 | 21,980  | SH | SHARED | 1 |
| HALOZYME THERAPEUTICS INC   | COM | 40637H109 | 2,378  | 186,382 | SH | SHARED | 2 |
| HALOZYME THERAPEUTICS INC   | COM | 40637H109 | 6,417  | 502,900 | SH | SHARED | 1 |
| Hess Corp                   | COM | 42809H107 | 1,273  | 21,597  | SH | SHARED | 2 |
| Hess Corp                   | COM | 42809H107 | 3,648  | 61,876  | SH | SHARED | 1 |
| Home Depot Inc              | COM | 437076102 | 4,279  | 85,046  | SH | SHARED | 1 |
| Honeywell International Inc | COM | 438516106 | 1,674  | 27,423  | SH | SHARED | 2 |
| Honeywell International Inc | COM | 438516106 | 8,825  | 144,557 | SH | SHARED | 1 |
| IBM Corp                    | COM | 459200101 | 2,268  | 10,868  | SH | SHARED | 2 |
| IBM Corp                    | COM | 459200101 | 9,318  | 44,659  | SH | SHARED | 1 |
| Intel Corp                  | COM | 458140100 | 5,283  | 187,916 | SH | SHARED | 2 |
| Intel Corp                  | COM | 458140100 | 18,151 | 645,590 | SH | SHARED | 1 |
| Intermec Inc                | COM | 458786100 | 1,620  | 209,626 | SH | SHARED | 2 |
| Intermec Inc                | COM | 458786100 | 2,512  | 325,000 | SH | SHARED | 1 |
| Intermec Inc                | COM | 458786100 | 4,217  | 545,514 | SH | SHARED | 1 |
| International Paper Co      | COM | 460146103 | 2,083  | 59,343  | SH | SHARED | 2 |
| International Paper Co      | COM | 460146103 | 7,972  | 227,114 | SH | SHARED | 1 |
| Ishares                     | COM | 464286806 | 621    | 26,700  | SH | SHARED | 1 |
| Ishares                     | COM | 464286822 | 1,355  | 21,675  | SH | SHARED | 1 |
| Ishares                     | COM | 464286699 | 2,631  | 152,100 | SH | SHARED | 1 |
| Ishares                     | COM | 464286707 | 2,871  | 130,100 | SH | SHARED | 1 |
| IShares                     | COM | 464286699 | 3,181  | 183,870 | SH | SHARED | 1 |
| IShares                     | COM | 464287598 | 4,909  | 70,060  | SH | SHARED | 1 |
| Ishares                     | COM | 464286848 | 9,169  | 900,706 | SH | SHARED | 1 |

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|                                   |     |           |         |           |    |        |   |
|-----------------------------------|-----|-----------|---------|-----------|----|--------|---|
| IShares                           | COM | 464287648 | 15,211  | 159,480   | SH | SHARED | 1 |
| IShares                           | COM | 464287465 | 23,539  | 428,838   | SH | SHARED | 2 |
| IShares                           | COM | 464287473 | 47,030  | 977,138   | SH | SHARED | 1 |
| IShares                           | COM | 464287200 | 135,337 | 958,407   | SH | SHARED | 1 |
| IShares Barclays                  |     |           |         |           |    |        |   |
| Treasury Infl                     | COM | 464287176 | 74,183  | 630,538   | SH | SHARED | 1 |
| Ishares Tr                        | COM | 464287465 | 10,846  | 197,600   | SH | SHARED | 1 |
| Johnson & Johnson                 | COM | 478160104 | 2,781   | 42,160    | SH | SHARED | 1 |
| JP Morgan Chase & Co              | COM | 46625H100 | 2,992   | 65,069    | SH | SHARED | 2 |
| Kayne Anderson ETR Fund,<br>Inc.  | COM | 48660P2#0 | 16,650  | 600,000   | SH | SHARED | 1 |
| Kayne Anderson Midstream<br>Enrgy | COM | 48661E2*8 | 16,800  | 600,000   | SH | SHARED | 1 |
| Kayne Anderson MLP<br>Investment  | COM | 4866064#0 | 12,320  | 440,000   | SH | SHARED | 1 |
| Kayne Anderson MLP<br>Investment  | COM | 4866062#2 | 16,650  | 600,000   | SH | SHARED | 1 |
| Kimberly-Clark Corp               | COM | 494368103 | 1,287   | 17,419    | SH | SHARED | 2 |
| Kimberly-Clark Corp               | COM | 494368103 | 6,469   | 87,554    | SH | SHARED | 1 |
| Kraft Foods Inc                   | COM | 50075N104 | 1,588   | 41,791    | SH | SHARED | 2 |
| Kraft Foods Inc                   | COM | 50075N104 | 7,140   | 187,855   | SH | SHARED | 1 |
| Legg Mason Inc                    | COM | 524901105 | 1,599   | 57,233    | SH | SHARED | 2 |
| Legg Mason Inc                    | COM | 524901105 | 4,148   | 148,519   | SH | SHARED | 1 |
| Lloyds Banking Group PLC          | COM | 539439AC3 | 1,007   | 1,460,000 | SH | SHARED | 1 |
| Lockheed Martin Corp              | COM | 539830109 | 1,368   | 15,228    | SH | SHARED | 2 |
| Lockheed Martin Corp              | COM | 539830109 | 3,541   | 39,401    | SH | SHARED | 1 |
| Louisiana Pacific Corp            | COM | 546347105 | 1,559   | 166,758   | SH | SHARED | 2 |
| Louisiana Pacific Corp            | COM | 546347105 | 4,120   | 440,600   | SH | SHARED | 1 |
| Lowe's Companies Inc              | COM | 548661107 | 1,490   | 47,484    | SH | SHARED | 2 |
| Lowe's Companies Inc              | COM | 548661107 | 4,047   | 128,963   | SH | SHARED | 1 |
| McDonald's Corp                   | COM | 580135101 | 2,979   | 30,363    | SH | SHARED | 1 |
| Merck & Co. Inc.                  | COM | 58933Y105 | 1,536   | 40,011    | SH | SHARED | 2 |
| Merck & Co. Inc.                  | COM | 58933Y105 | 7,316   | 190,532   | SH | SHARED | 1 |
| Merge Healthcare Inc              | COM | 589499102 | 1,481   | 252,733   | SH | SHARED | 2 |
| MetLife Inc                       | COM | 59156R108 | 6,729   | 180,159   | SH | SHARED | 1 |
| Microsoft Corp                    | COM | 594918104 | 3,320   | 102,945   | SH | SHARED | 2 |
| Microsoft Corp                    | COM | 594918104 | 12,239  | 379,436   | SH | SHARED | 1 |
| Monster World Wide Inc            | COM | 611742107 | 2,015   | 206,619   | SH | SHARED | 2 |
| Monster World Wide Inc            | COM | 611742107 | 5,240   | 537,439   | SH | SHARED | 1 |
| Morgan Stanley                    | COM | 617446448 | 1,035   | 52,684    | SH | SHARED | 2 |
| Morgan Stanley                    | COM | 617446448 | 2,862   | 145,739   | SH | SHARED | 1 |
| Mosaic Holdings Inc               | COM | 61945C103 | 1,521   | 27,514    | SH | SHARED | 2 |
| Mosaic Holdings Inc               | COM | 61945C103 | 4,040   | 73,074    | SH | SHARED | 1 |
| Mrv Communications Inc            | COM | 553477100 | 1,077   | 1,025,247 | SH | SHARED | 2 |
| Nokia OYJ                         | COM | 654902204 | 1,658   | 302,081   | SH | SHARED | 2 |
| Nokia OYJ                         | COM | 654902204 | 4,364   | 794,917   | SH | SHARED | 1 |
| Occidental Petroleum<br>Corp      | COM | 674599105 | 1,644   | 17,264    | SH | SHARED | 2 |
| Occidental Petroleum<br>Corp      | COM | 674599105 | 4,273   | 44,872    | SH | SHARED | 1 |
| Oclaro Inc                        | COM | 67555N206 | 1,523   | 386,429   | SH | SHARED | 2 |
| Pepsico Inc                       | COM | 713448108 | 1,470   | 22,158    | SH | SHARED | 2 |
| Pepsico Inc                       | COM | 713448108 | 6,846   | 103,174   | SH | SHARED | 1 |
| Pfizer Inc                        | COM | 717081103 | 1,151   | 50,819    | SH | SHARED | 2 |
| Pfizer Inc                        | COM | 717081103 | 10,936  | 482,919   | SH | SHARED | 1 |
| Philip Morris<br>International    | COM | 718172109 | 1,684   | 19,007    | SH | SHARED | 2 |
| Philip Morris<br>International    | COM | 718172109 | 4,381   | 49,441    | SH | SHARED | 1 |
| PNC Financial Services<br>Group   | COM | 693475105 | 6,671   | 103,446   | SH | SHARED | 1 |
| Powershares QQQ Nasdaq            |     |           |         |           |    |        |   |

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|                              |     |           |         |            |    |        |   |
|------------------------------|-----|-----------|---------|------------|----|--------|---|
| 100                          | COM | 73935A104 | 27,986  | 414,300    | SH | SHARED | 1 |
| Procter & Gamble Co          | COM | 742718109 | 2,247   | 33,428     | SH | SHARED | 2 |
| Procter & Gamble Co          | COM | 742718109 | 8,985   | 133,683    | SH | SHARED | 1 |
| Prudential Financial Inc     | COM | 744320102 | 7,120   | 112,314    | SH | SHARED | 1 |
| Raytheon Company             | COM | 755111507 | 1,340   | 25,395     | SH | SHARED | 2 |
| Raytheon Company             | COM | 755111507 | 3,468   | 65,705     | SH | SHARED | 1 |
| Riverbed Technology Inc      | COM | 768573107 | 1,754   | 62,470     | SH | SHARED | 2 |
| Riverbed Technology Inc      | COM | 768573107 | 4,653   | 165,705    | SH | SHARED | 1 |
| Safeway Inc                  | COM | 786514208 | 1,474   | 72,919     | SH | SHARED | 2 |
| Safeway Inc                  | COM | 786514208 | 3,824   | 189,226    | SH | SHARED | 1 |
| SAIC Inc                     | COM | 78390X101 | 1,644   | 124,529    | SH | SHARED | 2 |
| SAIC Inc                     | COM | 78390X101 | 4,375   | 331,441    | SH | SHARED | 1 |
| Silicon Graphics             | COM | 82706L108 | 3,073   | 317,493    | SH | SHARED | 2 |
| Silicon Graphics             | COM | 82706L108 | 8,432   | 871,123    | SH | SHARED | 1 |
| Silicon Graphics Int Corp    | COM | 82706L108 | 9,104   | 940,500    | SH | SHARED | 1 |
| SPDR S&P 500 ETF Trust       | COM | 78462F103 | 118,404 | 840,879    | SH | SHARED | 1 |
| SPDR S&P 500 ETF Trust       | COM | 78462F103 | 279,138 | 1,982,375  | SH | SHARED | 1 |
| State Street Corp            | COM | 857477103 | 1,345   | 29,571     | SH | SHARED | 2 |
| State Street Corp            | COM | 857477103 | 4,072   | 89,490     | SH | SHARED | 1 |
| Supervalu Inc                | COM | 868536103 | 3,044   | 533,159    | SH | SHARED | 2 |
| Supervalu Inc                | COM | 868536103 | 5,627   | 985,519    | SH | SHARED | 1 |
| Talisman Energy Inc          | COM | 87425E103 | 1,564   | 124,100    | SH | SHARED | 2 |
| Talisman Energy Inc          | COM | 87425E103 | 4,135   | 328,200    | SH | SHARED | 1 |
| Target Corp                  | COM | 87612E106 | 1,282   | 21,997     | SH | SHARED | 2 |
| Target Corp                  | COM | 87612E106 | 3,496   | 59,994     | SH | SHARED | 1 |
| Travelers Cos Inc            | COM | 89417E109 | 3,293   | 55,632     | SH | SHARED | 1 |
| United Continental Holdings  | COM | 910047109 | 847     | 39,391     | SH | SHARED | 2 |
| United Technologies Corp     | COM | 913017109 | 1,537   | 18,533     | SH | SHARED | 2 |
| United Technologies Corp     | COM | 913017109 | 8,279   | 99,823     | SH | SHARED | 1 |
| Unum Group                   | COM | 91529Y106 | 2,457   | 100,368    | SH | SHARED | 2 |
| Unum Group                   | COM | 91529Y106 | 6,315   | 257,957    | SH | SHARED | 1 |
| US Bancorp                   | COM | 902973304 | 1,704   | 53,793     | SH | SHARED | 2 |
| US Bancorp                   | COM | 902973304 | 8,987   | 283,667    | SH | SHARED | 1 |
| Valero Energy Corp           | COM | 91913Y100 | 1,444   | 56,037     | SH | SHARED | 2 |
| Valero Energy Corp           | COM | 91913Y100 | 3,767   | 146,163    | SH | SHARED | 1 |
| Vanguard MSCI EAFE ETF       | COM | 921943858 | 20,398  | 599,416    | SH | SHARED | 1 |
| Vanguard REIT ETF            | COM | 922908553 | 10,675  | 167,710    | SH | SHARED | 2 |
| Vanguard REIT ETF            | COM | 922908553 | 48,329  | 759,287    | SH | SHARED | 1 |
| Vanguard REIT ETF            | COM | 922908553 | 66,616  | 1,046,600  | SH | SHARED | 1 |
| Vanguard Short-Term Bond ETF | COM | 921937827 | 62,148  | 767,828    | SH | SHARED | 1 |
| Vanguard Small Cap ETF       | COM | 922908751 | 11,011  | 139,874    | SH | SHARED | 1 |
| Vanguard Total Bond Market   | COM | 921937835 | 74,545  | 895,110    | SH | SHARED | 1 |
| Verizon Communications Inc   | COM | 92343V104 | 1,460   | 38,184     | SH | SHARED | 2 |
| Verizon Communications Inc   | COM | 92343V104 | 6,805   | 177,997    | SH | SHARED | 1 |
| Viacom Inc                   | COM | 92553P201 | 1,373   | 28,939     | SH | SHARED | 2 |
| Viacom Inc                   | COM | 92553P201 | 3,771   | 79,449     | SH | SHARED | 1 |
| Vicor Corp                   | COM | 925815102 | 1,054   | 131,738    | SH | SHARED | 2 |
| Vicor Corp                   | COM | 925815102 | 2,109   | 263,604    | SH | SHARED | 1 |
| Vicor Corp                   | COM | 925815102 | 4,377   | 547,164    | SH | SHARED | 1 |
| Wachovia Capital Trust III   | COM | 92978AAA0 | 945     | 1,000,000  | SH | SHARED | 1 |
| Wachovia Capital Trust III   | COM | 92978AAA0 | 15,120  | 16,000,000 | SH | SHARED | 1 |
| Wal-Mart Stores Inc          | COM | 931142103 | 1,691   | 27,629     | SH | SHARED | 2 |
| Wal-Mart Stores Inc          | COM | 931142103 | 7,786   | 127,220    | SH | SHARED | 1 |
| Walt Disney Co               | COM | 254687106 | 1,651   | 37,701     | SH | SHARED | 2 |

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|                  |     |           |           |            |        |   |
|------------------|-----|-----------|-----------|------------|--------|---|
| Walt Disney Co   | COM | 254687106 | 4,293     | 98,064 SH  | SHARED | 1 |
| Wells Fargo & Co | COM | 949746101 | 2,106     | 61,697 SH  | SHARED | 2 |
| XL Group Plc     | COM | 98372PAJ7 | 332       | 394,000 SH | SHARED | 1 |
|                  |     |           | 1,923,657 |            |        |   |