

AS AT: September 30, 2003

13F REPORT FOR MACKENZIE FINANCIAL CORPORATION

Name of Issuer	Title of Class	Cusip	U.S. Mkt Value (x\$1000)	Number of Shares	SH / PRN	Investment Discretion	Other Manager	Voting Authority
3COM CORP	COM	885535104	614	104,000	SH	Sole		Sole
A.G. EDWARDS INC	COM	281760108	96,989	2,525,100	SH	Sole		Sole
ABBOTT LABORATORIES	COM	002824100	7,527	176,890	SH	Sole		Sole
ABER DIAMOND CORP	COM	002893105	27,338	988,433	SH	Sole		Sole
ABGENIX INC	COM	00339B107	3,976	274,400	SH	Sole		Sole
ABITIBI-CONSOLIDATED INC	COM	003924107	14,369	2,046,867	SH	Sole		Sole
ACADIA REALTY TRUST - SH BEN INT	COM	004239109	165	15,000	SH	Sole		Sole
ACE LTD	ORD	G0070K103	297	8,988	SH	Sole		Sole
ACXIOM CORP	COM	005125109	1,466	93,000	SH	Sole		Sole
ADOBE SYSTEMS INC	COM	00724F101	1,577	40,168	SH	Sole		Sole
ADVANCED FIBRE COMMUNICATION	COM	00754A105	1,737	82,830	SH	Sole		Sole
AFFYMETRIX INC	COM	00826T108	269	12,800	SH	Sole		Sole
AGNICO-EAGLE MINES LTD	COM	008474108	1,848	148,740	SH	Sole		Sole
AGRIUM INC	COM	008916108	10,702	841,692	SH	Sole		Sole
AIR PRODUCTS & CHEMICALS INC	COM	009158106	3,584	79,477	SH	Sole		Sole
ALARIS MEDICAL SYSTEMS INC	COM	011637105	661	39,800	SH	Sole		Sole
ALBERTO-CULVER CO	CL A	013068200	11,231	195,700	SH	Sole		Sole
ALBERTSON'S INC	COM	013104104	2,915	141,700	SH	Sole		Sole
ALCAN INC	COM	013716105	45,727	1,178,438	SH	Sole		Sole
ALCOA INC	COM	013817101	2,178	83,250	SH	Sole		Sole
ALDERWOODS GROUP INC	COM	014383103	953	123,000	SH	Sole		Sole
ALLERGAN INC	COM	018490102	2,866	36,400	SH	Sole		Sole
ALLSTATE CORP	COM	020002101	1,251	34,259	SH	Sole		Sole
AMDOCS LTD	ORD	G02602103	4,066	216,300	SH	Sole		Sole
AMERICAN EXPRESS CO	COM	025816109	50,748	1,126,236	SH	Sole		Sole
AMERICAN INTL GROUP	COM	026874107	5,384	93,303	SH	Sole		Sole
AMERICAN ITALIAN PASTA CO	CL A	027070101	12,884	333,000	SH	Sole		Sole
AMERICAN POWER CONVERSION	COM	029066107	6,508	379,700	SH	Sole		Sole
AMGEN INC	COM	031162100	62,595	969,419	SH	Sole		Sole
AMSURG CORP	COM	03232P405	11,748	356,100	SH	Sole		Sole
ANADARKO PETROLEUM CORP	COM	032511107	6,466	154,830	SH	Sole		Sole
ANALOG DEVICES INC	COM	032654105	10,486	275,805	SH	Sole		Sole

ANHEUSER BUSCH COS. INC	COM	035229103	6,719	136,174	SH	Sole	Sole
ANTHEM INC	COM	03674B104	7,202	100,971	SH	Sole	Sole
AOL TIME WARNER INC	COM	00184A105	2,934	194,162	SH	Sole	Sole
APACHE CORP	COM	037411105	211	3,048	SH	Sole	Sole
APHTON CORP	COM	03759P101	224	40,000	SH	Sole	Sole
APPLE COMPUTER INC	COM	037833100	615	29,800	SH	Sole	Sole
APPLERA - APPLIED BIOSYS GROUP	COM	038020103	3,010	134,900	SH	Sole	Sole
APPLIED MATERIALS INC	COM	038222105	24,099	1,328,517	SH	Sole	Sole
ARACRUZ CELULOSE S A SPON	ADR PFD B	038496204	15,029	550,500	SH	Sole	Sole
ARCH COAL INC	COM	039380100	1,723	77,600	SH	Sole	Sole
ARTHROCARE CORP	COM	043136100	602	33,787	SH	Sole	Sole
ASHANTI GOLDFIELDS LTD	GDR	043743202	1,891	181,000	SH	Sole	Sole
ASML HOLDING NV	NY SHS	N07059111	225	17,100	SH	Sole	Sole
ASTRAZENECA PLC	SPON ADR	046353108	3,091	71,231	SH	Sole	Sole
AT&T WIRELESS SERVICES INC	COM	00209A106	14,976	1,830,864	SH	Sole	Sole
ATI TECHNOLOGIES INC	COM	001941103	23,942	1,605,300	SH	Sole	Sole
ATMEL CORP	COM	049513104	441	110,000	SH	Sole	Sole
AUTODESK INC	COM	052769106	851	50,000	SH	Sole	Sole
AUTOZONE INC	COM	053332102	1,885	21,050	SH	Sole	Sole
AVANEX CORP	COM	05348W109	62	12,800	SH	Sole	Sole
AVID TECHNOLOGY	COM	05367P100	65,416	1,237,996	SH	Sole	Sole
AXIS CAPITAL HLDGS LTD	SHS	G0692U109	234	9,396	SH	Sole	Sole
BAKER HUGHES INC	COM	057224107	6,444	217,765	SH	Sole	Sole
BALDOR ELECTRIC CO	COM	057741100	38,115	1,805,550	SH	Sole	Sole
BALLARD POWER SYSTEMS INC	COM	05858H104	11,459	871,804	SH	Sole	Sole
BANK OF AMERICA CORP	COM	060505104	5,545	71,057	SH	Sole	Sole
BANK OF MONTREAL	COM	063671101	258,319	7,471,296	SH	Sole	Sole
BANK ONE CORP	COM	06423A103	264	6,841	SH	Sole	Sole
BARR LABORATORIES INC	COM	068306109	10,249	150,250	SH	Sole	Sole
BARRICK GOLD CORP	COM	067901108	15,812	839,674	SH	Sole	Sole
BAUSCH & LOMB INC	COM	071707103	446	10,100	SH	Sole	Sole
BCE INC	COM	05534B109	66	3,019	SH	Sole	Sole
BCE INC	COM	05534B109	114,033	5,282,707	SH	Sole	Sole
BEA SYSTEMS INC	COM	073325102	3,376	280,134	SH	Sole	Sole
BECTON DICKINSON & CO	COM	075887109	269	7,455	SH	Sole	Sole
BELLSOUTH CORP	COM	079860102	1,810	76,452	SH	Sole	Sole
BERKSHIRE HATHAWAY INC	CL A	084670108	309,150	4,122	SH	Sole	Sole
BERKSHIRE HATHAWAY INC	CL B	084670207	23,100	9,255	SH	Sole	Sole
BEST BUY CO INC	COM	086516101	2,022	42,556	SH	Sole	Sole
BIOGEN INC	COM	090597105	907	23,725	SH	Sole	Sole

BIOMET INC	COM	090613100	3,971	118,139	SH	Sole	Sole
BIOVAIL CORP	COM	09067J109	15,816	425,030	SH	Sole	Sole
BJ SERVICES CO	COM	055482103	2,180	63,795	SH	Sole	Sole
BMC SOFTWARE INC	COM	055921100	500	35,900	SH	Sole	Sole
BOEING CO	COM	097023105	1,982	57,747	SH	Sole	Sole
BOOKHAM TECHNOLOGY PLC	SPON ADR	09856Q108	76	35,500	SH	Sole	Sole
BORDERS GROUP INC	COM	099709107	744	39,300	SH	Sole	Sole
BORGWARNER INC	COM	099724106	63,860	941,200	SH	Sole	Sole
BORLAND SOFTWARE CORP	COM	099849101	883	95,900	SH	Sole	Sole
BOSTON SCIENTIFIC CORP	COM	101137107	20,311	318,350	SH	Sole	Sole
BRASCAN CORP LTD VT SH	CL A	10549P606	135,432	5,356,997	SH	Sole	Sole
BRASIL DISTR PAO ACU PFD	SPON ADR	20440T201	518	27,460	SH	Sole	Sole
BRISTOL-MYERS SQUIBB	COM	110122108	3,192	124,392	SH	Sole	Sole
BROADCOM CORP	CL A	111320107	261	9,800	SH	Sole	Sole
BROWN & BROWN	COM	115236101	8,320	270,300	SH	Sole	Sole
BURLINGTON NORTHERN SANTA FE	COM	12189T104	260	9,000	SH	Sole	Sole
BURLINGTON RESOURCES INC	COM	122014103	6,148	127,550	SH	Sole	Sole
BUSINESS OBJECTS S A	SPON ADR	12328X107	499	20,000	SH	Sole	Sole
C.H. ROBINSON WORLDWIDE INC	COM	12541W100	5,794	155,700	SH	Sole	Sole
C.R. BARD, INC	COM	067383109	234	3,300	SH	Sole	Sole
CADENCE DESIGN SYSTEMS INC	COM	127387108	669	49,900	SH	Sole	Sole
CAMECO CORP	COM	13321L108	12,169	349,500	SH	Sole	Sole
CANADIAN IMPERIAL BK OF COMM	COM	136069101	126,730	3,094,129	SH	Sole	Sole
CANADIAN NATIONAL RAILWAY CO	COM	136375102	260,575	5,009,123	SH	Sole	Sole
CANON INC	ADR	138006309	1,398	28,700	SH	Sole	Sole
CARDINAL HEALTH INC	COM	14149Y108	1,809	30,976	SH	Sole	Sole
CAREMARK RX INC	COM	141705103	38,061	1,684,132	SH	Sole	Sole
CATERPILLAR INC	COM	149123101	3,638	52,850	SH	Sole	Sole
CELESTICA INC SUB VTG SHS	COM	15101Q108	19,037	1,206,950	SH	Sole	Sole
CELL THERAPEUTICS INC	COM	150934107	1,071	94,235	SH	Sole	Sole
CEMEX SA 5 ORD	SPON ADR	151290889	10,817	433,548	SH	Sole	Sole
CENDANT CORP	COM	151313103	1,719	91,965	SH	Sole	Sole
CENTREPOINT PROPERTIES CORP	COM	151895109	204	3,000	SH	Sole	Sole
CEPHALON INC	COM	156708109	2,696	58,700	SH	Sole	Sole
CERNER CORP	COM	156782104	10,939	354,359	SH	Sole	Sole
CHC HELICOPTER CORP SUB VTG	CL A	12541C203	10,122	512,300	SH	Sole	Sole
CHECK POINT SOFTWARE TECH.	ORD	M22465104	28	1,690	SH	Sole	Sole
CHECK POINT SOFTWARE TECH.	ORD	M22465104	447	26,600	SH	Sole	Sole
CHECKFREE CORP	COM	162813109	16,698	834,900	SH	Sole	Sole
CHICAGO MERCANTILE EXCHANGE	CL A	167760107	1,028	14,937	SH	Sole	Sole

CHIRON CORP	COM	170040109	8,813	170,500	SH	Sole	Sole
CHOLESTECH CORP	COM	170393102	89	11,553	SH	Sole	Sole
CHUBB CORP	COM	171232101	227	3,500	SH	Sole	Sole
CIA VALE DO RIO DOCE	SPON ADR	204412209	11,131	272,675	SH	Sole	Sole
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	406	32,900	SH	Sole	Sole
CISCO SYSTEMS INC	COM	17275R102	52,519	2,687,777	SH	Sole	Sole
CITIGROUP INC	COM	172967101	92,933	2,042,040	SH	Sole	Sole
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	1,435	37,479	SH	Sole	Sole
CLOROX CO	COM	189054109	2,174	47,400	SH	Sole	Sole
CNOOC LTD	SPON ADR	126132109	687	20,000	SH	Sole	Sole
COCA-COLA CO	COM	191216100	4,654	108,337	SH	Sole	Sole
COGNEX CORP	COM	192422103	329	12,500	SH	Sole	Sole
COGNIZANT TECH SOLUTIONS CORP	CL A	192446102	1,152	31,600	SH	Sole	Sole
COGNOS INCORPORATED	CL A SPL	19244C109	41,817	1,342,293	SH	Sole	Sole
COHERENT INC	COM	192479103	1,034	42,000	SH	Sole	Sole
COLGATE-PALMOLIVE CO	COM	194162103	2,196	39,300	SH	Sole	Sole
COMCAST CORP	SP. CL A	20030N200	478	16,175	SH	Sole	Sole
COMMONWEALTH TELE ENTERPR	COM	203349105	1,316	32,800	SH	Sole	Sole
COMMUNITY HEALTH SYSTEMS	COM	203668108	942	43,400	SH	Sole	Sole
COMPUTER SCIENCES CORP	COM	205363104	1,005	26,750	SH	Sole	Sole
SECTOR SECTOR SPDR TR SBI	CON DISCR	81369Y407	1,613	58,500	SH	Sole	Sole
COOPER CAMERON CORP	COM	216640102	739	16,000	SH	Sole	Sole
CORNING INC	COM	219350105	257	27,300	SH	Sole	Sole
CORNING INCORPORATED	COM	219350105	5,331	565,900	SH	Sole	Sole
CORPORATE EXECUTIVE BOARD CO	COM	21988R102	9,723	207,100	SH	Sole	Sole
CORUS ENTERTAINMENT INC NON VTG	COM CL B	220874101	33,076	1,900,700	SH	Sole	Sole
COSTCO WHOLESALE CORP	COM	22160K105	4,516	145,300	SH	Sole	Sole
COX COMMUNICATIONS INC	CL A	224044107	3,829	121,100	SH	Sole	Sole
COX RADIO INC	CL A	224051102	575	26,300	SH	Sole	Sole
CP SHIPS LTD	COM	22409V102	2,403	113,877	SH	Sole	Sole
CUNO INC	COM	126583103	7,724	197,100	SH	Sole	Sole
CYTYC CORP	COM	232946103	406	27,000	SH	Sole	Sole
DANAHER CORP	COM	235851102	410,874	5,562,869	SH	Sole	Sole
DATAMIRROR CORPORATON	COM	237926100	3,329	315,500	SH	Sole	Sole
DEERE & CO	COM	244199105	1,818	34,100	SH	Sole	Sole
DELL INC	COM	24702R101	30,623	917,134	SH	Sole	Sole
DENTSPLY INTL INC	COM	249030107	58,073	1,295,125	SH	Sole	Sole
DEVON ENERGY CORP	COM	25179M103	275	5,700	SH	Sole	Sole
DEVRY INC	COM	251893103	32,057	1,354,900	SH	Sole	Sole
DIGITAL INSIGHT CORP	COM	25385P106	376	18,900	SH	Sole	Sole

DIGITAL RIVER INC	COM	25388B104	580	21,200	SH	Sole	Sole
DOMINION RESOURCES INC VA	COM	25746U109	8,601	138,950	SH	Sole	Sole
DOMTAR INC	COM	257561100	19,969	1,771,800	SH	Sole	Sole
DONALDSON CO LTD	COM	257651109	52,674	977,250	SH	Sole	Sole
DOREL INDUSTRIES INC SUB VTG	CL B	25822C205	11,203	387,700	SH	Sole	Sole
DOW CHEMICAL CO	COM	260543103	267	8,200	SH	Sole	Sole
DST SYSTEMS INC	COM	233326107	1,489	39,600	SH	Sole	Sole
DUN & BRADSTREET CORP	COM	26483E100	25,842	622,100	SH	Sole	Sole
DUPONT (E.I.) DE NEMOURS CO	COM	263534109	2,771	69,251	SH	Sole	Sole
DUPONT PHOTOMASKS INC	COM	26613X101	681	30,000	SH	Sole	Sole
EBAY INC	COM	278642103	18,719	349,829	SH	Sole	Sole
ECOLAB INC	COM	278865100	58,868	2,331,400	SH	Sole	Sole
ELECTRONIC ARTS INC	COM	285512109	23,345	253,115	SH	Sole	Sole
EMC CORP	COM	268648102	37,767	2,990,250	SH	Sole	Sole
EMERSON ELECTRIC CO	COM	291011104	466	8,842	SH	Sole	Sole
EMULEX CORP	COM	292475209	693	27,200	SH	Sole	Sole
ENCORE MEDICAL CORP	COM	29256E109	163	24,000	SH	Sole	Sole
ENSCO INTL INC	COM	26874Q100	1,338	49,900	SH	Sole	Sole
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	641	14,300	SH	Sole	Sole
EOG RESOURCES INC	COM	26875P101	713	17,090	SH	Sole	Sole
ESTEE LAUDER COS	CL A	518439104	1,635	47,950	SH	Sole	Sole
EXXON MOBIL CORP	COM	30231G102	5,492	150,059	SH	Sole	Sole
F5 NETWORKS INC	COM	315616102	586	30,475	SH	Sole	Sole
FACTSET RESEARCH SYSTEMS INC	COM	303075105	665	15,000	SH	Sole	Sole
FAIR ISAAC CORP	COM	303250104	2,901	49,200	SH	Sole	Sole
FAIRMONT HOTELS & RESORTS INC	COM	305204109	41,614	1,615,290	SH	Sole	Sole
FAMILY DOLLAR STORES	COM	307000109	2,994	75,050	SH	Sole	Sole
FANNIE MAE	COM	313586109	609	8,675	SH	Sole	Sole
FIFTH THIRD BANCORP	COM	316773100	302,139	5,446,885	SH	Sole	Sole
FINANCIAL FEDERAL CORP	COM	317492106	915	30,000	SH	Sole	Sole
SELECT SECTOR SPDR TR SBI	INT-FINL	81369Y605	1,638	64,500	SH	Sole	Sole
FIRST DATA CORP	COM	319963104	3,373	84,410	SH	Sole	Sole
FIRST HEALTH GROUP CORP	COM	320960107	5,724	218,900	SH	Sole	Sole
FLEXTRONICS INT'L LTD	ORD	Y2573F102	179	12,657	SH	Sole	Sole
FLIR SYSTEMS INC	COM	302445101	602	23,500	SH	Sole	Sole
FOREST LABORATORIES INC	COM	345838106	6,196	120,426	SH	Sole	Sole
FOUR SEASONS HOTELS INC	LTD VTG SH	35100E104	17,979	360,600	SH	Sole	Sole
FREDDIE MAC	COM	313400301	864	16,500	SH	Sole	Sole
FREEPORT MCMORAN COPPER	CL B	35671D857	6,249	188,791	SH	Sole	Sole
FTI CONSULTING INC	COM	302941109	427	24,600	SH	Sole	Sole

GANNETT CO INC	COM	364730101	832	10,733	SH	Sole	Sole
GARTNER GROUP INC	COM	366651107	754	68,400	SH	Sole	Sole
GENAERA CORP	COM	36867G100	93	20,000	SH	Sole	Sole
GENENTECH INC	COM	368710406	17,433	217,533	SH	Sole	Sole
GENERAL ELECTRIC CO	COM	369604103	620	20,797	SH	Sole	Sole
GENTEX CORP	COM	371901109	1,543	44,300	SH	Sole	Sole
GENUINE PARTS CO	COM	372460105	1,509	47,200	SH	Sole	Sole
GENZYME CORP / GEN. DIVISION	COM	372917104	13,635	294,800	SH	Sole	Sole
GETTY IMAGES INC	COM	374276103	2,050	58,300	SH	Sole	Sole
GILEAD SCIENCES INC	COM	375558103	5,944	106,270	SH	Sole	Sole
GLAMIS GOLD LTD	COM	376775102	4,457	336,600	SH	Sole	Sole
GLAXOSMITHKLINE PLC	SPON ADR	37733W105	2,238	52,785	SH	Sole	Sole
GOLD FIELDS LTD	SPON ADR	38059T106	14,142	998,056	SH	Sole	Sole
GOLDCORP INC	COM	380956409	348	24,900	SH	Sole	Sole
GOLDMAN SACHS GROUP INC	COM	38141G104	31,540	375,918	SH	Sole	Sole
GOODRICH CORP	COM	382388106	1,127	46,500	SH	Sole	Sole
GRUPO TELEVISIA S A SP ADR	REP ORD	40049J206	1,569	42,875	SH	Sole	Sole
GSI LUMONICS INC	COM	36229U102	5,270	645,200	SH	Sole	Sole
GUIDANT CORP	COM	401698105	5,421	115,700	SH	Sole	Sole
HARLEY-DAVIDSON INC	COM	412822108	290	6,020	SH	Sole	Sole
HARRIS CORP	COM	413875105	1,181	33,000	SH	Sole	Sole
HEALTH MGMT ASSOCIATES	CL A	421933102	6,099	279,665	SH	Sole	Sole
HENRY SCHEIN INC	COM	806407102	2,189	38,600	SH	Sole	Sole
HEWLETT-PACKARD CO	COM	428236103	1,239	63,988	SH	Sole	Sole
HOME DEPOT INC	COM	437076102	6,396	200,820	SH	Sole	Sole
HUMAN GENOME SCIENCES INC	COM	444903108	2,136	156,400	SH	Sole	Sole
HUMMINGBIRD LTD	COM	44544R101	23,349	1,174,325	SH	Sole	Sole
ICICI BANK LTD	ADR	45104G104	167	15,821	SH	Sole	Sole
ICOS CORP	COM	449295104	7,653	199,700	SH	Sole	Sole
IDEC PHARMACEUTICALS CORP	COM	449370105	3,441	103,800	SH	Sole	Sole
IDEXX LABORATORIES INC	COM	45168D104	784	18,450	SH	Sole	Sole
IDT CORP	CL B	448947309	1,806	100,000	SH	Sole	Sole
IMPERIAL OIL LIMITED	COM	453038408	191,696	5,095,789	SH	Sole	Sole
INCO LIMITED	COM	453258402	62,255	2,243,040	SH	Sole	Sole
SELECT SECTOR SPDR TR SBI	INT-INDS	81369Y704	1,659	71,275	SH	Sole	Sole
INDUSTRIE NATUZZI CV 1 ORD ITL250	ADR	63905A101	105	10,300	SH	Sole	Sole
INFORMATICA CORP	COM	45666Q102	490	65,800	SH	Sole	Sole
INFOSYS TECHNOLOGIES	SPON ADR	456788108	515	7,561	SH	Sole	Sole
INTEL CORP	COM	458140100	21,407	778,152	SH	Sole	Sole
INTERACTIVECORP	COM	45840Q101	3,616	109,405	SH	Sole	Sole

INTL BUSINESS MACHINES	COM	459200101	3,129	35,429	SH	Sole	Sole
INTL GAME TECHNOLOGY	COM	459902102	3,834	136,200	SH	Sole	Sole
INTL RECTIFIER CORP	COM	460254105	749	20,000	SH	Sole	Sole
INTERSIL CORP	CL A	46069S109	595	25,000	SH	Sole	Sole
INTERTAPE POLYMER GROUP INC	COM	460919103	204	28,450	SH	Sole	Sole
IONA TECHNOLOGIES PLC	SPON ADR	46206P109	166	69,281	SH	Sole	Sole
ISHARES TR COHEN & STEERS	ST RLTY	464287564	1,136	11,500	SH	Sole	Sole
ISHARES TR MSCI BRAZIL	BRAZIL	464286400	152	12,000	SH	Sole	Sole
ISHARES TR MSCI EMERGING MARKETS	EM MKTS	464287234	3,086	22,700	SH	Sole	Sole
J.M. SMUCKER CO (THE)	COM	832696405	601	14,258	SH	Sole	Sole
J.P. MORGAN CHASE & CO	COM	46625H100	1,000	29,141	SH	Sole	Sole
JDS UNIPHASE CORP	COM	46612J101	88	24,354	SH	Sole	Sole
JOHN HANCOCK FINANCIAL SERVICES	COM	41014S106	25,093	742,411	SH	Sole	Sole
JOHN WILEY AND SONS	CL A	968223206	395	15,200	SH	Sole	Sole
JOHNSON & JOHNSON	COM	478160104	14,178	286,314	SH	Sole	Sole
JUNIPER NETWORKS INC	COM	48203R104	761	51,009	SH	Sole	Sole
KANSAS CITY SOUTHERN	COM	485170302	771	69,650	SH	Sole	Sole
KEMET CORP	COM	488360108	985	77,350	SH	Sole	Sole
KFX INC	COM	48245L107	126	25,000	SH	Sole	Sole
KIMBERLY-CLARK CORP	COM	494368103	302	5,878	SH	Sole	Sole
KINROSS GOLD CORP	COM	496902206	12,247	1,619,773	SH	Sole	Sole
KLA-TENCOR CORP	COM	482480100	13,417	261,040	SH	Sole	Sole
KOHL'S CORP	COM	500255104	6,676	124,792	SH	Sole	Sole
KOOKMIN BANK	SPON ADR	50049M109	2,760	83,894	SH	Sole	Sole
KULICKE AND SOFFA INDUSTRIES	COM	501242101	509	47,000	SH	Sole	Sole
LA JOLLA PHARMACEUTICAL CO	COM	503459109	60	15,100	SH	Sole	Sole
LAFARGE NORTH AMERICA INC	COM	505862102	38,360	1,102,300	SH	Sole	Sole
LAM RESEARCH CORP	COM	512807108	1,534	69,248	SH	Sole	Sole
LEGGETT & PLATT INC	COM	524660107	102,994	4,761,650	SH	Sole	Sole
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	3,199	590,200	SH	Sole	Sole
LIBERTY MEDIA CORP	COM SER A	530718105	19,174	1,923,141	SH	Sole	Sole
LIGAND PHARMACEUTICALS	CL B	53220K207	2,998	232,600	SH	Sole	Sole
LILLY (ELI) & CO	COM	532457108	1,862	31,351	SH	Sole	Sole
LINEAR TECHNOLOGY CORP	COM	535678106	3,712	103,660	SH	Sole	Sole
LIZ CLAIBORNE INC	COM	539320101	5,588	164,100	SH	Sole	Sole
LOCKHEED MARTIN CORP	COM	539830109	30,364	657,935	SH	Sole	Sole
LOWES COMPANIES	COM	548661107	4,441	85,560	SH	Sole	Sole
LSI LOGIC CORP	COM	502161102	584	65,000	SH	Sole	Sole
LUCENT TECHNOLOGIES INC	COM	549463107	812	375,700	SH	Sole	Sole
MAGNA INTL S.V.	CL A	559222401	107,476	1,488,575	SH	Sole	Sole

MANHATTAN ASSOCIATES INC	COM	562750109	575	22,200	SH	Sole	Sole
MANPOWER INC	COM	56418H100	3,552	95,750	SH	Sole	Sole
MANULIFE FINANCIAL CORP	COM	56501R106	212,442	7,350,315	SH	Sole	Sole
MARSH & MCLENNAN CO	COM	571748102	2,701	56,730	SH	Sole	Sole
MARTEK BIOSCIENCES CORP	COM	572901106	308	5,850	SH	Sole	Sole
MARVELL TECHNOLOGY GROUP	ORD	G5876H105	295	7,815	SH	Sole	Sole
MASONITE INT'L CORP	COM	575384102	23,095	977,954	SH	Sole	Sole
SELECT SECTOR SPDR TR SBI	MATERIALS	81369Y100	1,180	54,050	SH	Sole	Sole
MAXIM INTEGRATED PRODUCTS	COM	57772K101	2,112	53,462	SH	Sole	Sole
MAXIMUS INC	COM	577933104	17,098	496,300	SH	Sole	Sole
MBNA CORP	COM	55262L100	2,727	119,589	SH	Sole	Sole
MCDATA CORP	CL A	580031201	541	45,217	SH	Sole	Sole
MCGRAW-HILL COMPANIES INC	COM	580645109	277,057	4,459,310	SH	Sole	Sole
MDS INC	COM	55269P302	39,387	2,908,050	SH	Sole	Sole
MEDIMMUNE INC	COM	584699102	4,437	134,405	SH	Sole	Sole
MEDTRONIC INC	COM	585055106	48,346	1,030,400	SH	Sole	Sole
MELLON FINANCIAL CORP	COM	58551A108	663	22,000	SH	Sole	Sole
MERCK & CO INC	COM	589331107	1,878	37,100	SH	Sole	Sole
MERIDIAN GOLD INC	COM	589975101	293	24,800	SH	Sole	Sole
MERRILL LYNCH & CO	COM	590188108	994	18,567	SH	Sole	Sole
METLIFE INC	COM	59156R108	1,431	51,024	SH	Sole	Sole
METTLER TOLEDO INT'L	COM	592688105	852	23,700	SH	Sole	Sole
MICREL INC	COM	594793101	585	48,000	SH	Sole	Sole
MICROCHIP TECHNOLOGY INC	COM	595017104	4,304	179,800	SH	Sole	Sole
MICRON TECHNOLOGY INC	COM	595112103	1,064	79,300	SH	Sole	Sole
MICROSOFT CORP	COM	594918104	74,795	2,691,427	SH	Sole	Sole
MICROSTRATEGY INC	CL A	594972408	431	9,370	SH	Sole	Sole
MID ATLANTIC MEDICAL SVCS	COM	59523C107	586	11,400	SH	Sole	Sole
MILLIPORE CORP	COM	601073109	940	20,400	SH	Sole	Sole
MINAS BUENAVENTURA SA	SPON ADR	204448104	9,578	242,000	SH	Sole	Sole
MINERALS TECHNOLOGIES INC	COM	603158106	972	19,100	SH	Sole	Sole
MIRAMAR MINING CORP	COM	60466E100	3,701	2,221,300	SH	Sole	Sole
MOBILE TELESYSTEMS	SPON ADR	607409109	941	12,796	SH	Sole	Sole
MOLEX INC	CL A	608554200	260	10,600	SH	Sole	Sole
MONSTER WORLDWIDE INC	COM	611742107	363	14,400	SH	Sole	Sole
MOODY'S CORP	COM	615369105	71,070	1,292,885	SH	Sole	Sole
MORGAN STANLEY	COM	617446448	897	17,775	SH	Sole	Sole
MOTOROLA INC	COM	620076109	14,723	1,229,953	SH	Sole	Sole
MOTOROLA INC	COM	620076109	254	21,200	SH	Sole	Sole
MSC INDUSTRIAL DIRECT INC	CL A	553530106	2,281	109,400	SH	Sole	Sole

NABORS INDUSTRIES LTD	SHS	G6359F103	3,629	97,400	SH	Sole	Sole
NATIONAL INSTRUMENTS CORP	COM	636518102	9,463	235,100	SH	Sole	Sole
NATIONAL SEMICONDUCTOR CORP	COM	637640103	865	26,784	SH	Sole	Sole
NATIONAL-OILWELL INC	COM	637071101	1,796	99,000	SH	Sole	Sole
NATIONWIDE FINANCIAL SERVICES	CL A	638612101	3,447	110,000	SH	Sole	Sole
NCR CORP	COM	62886E108	792	25,000	SH	Sole	Sole
NETWORK APPLIANCE INC	COM	64120L104	1,296	63,113	SH	Sole	Sole
NETWORK ASSOCIATES INC	COM	640938106	605	44,000	SH	Sole	Sole
NEUROCRINE BIOSCIENCES	COM	64125C109	1,798	36,300	SH	Sole	Sole
NEWELL RUBBERMAID INC	COM	651229106	1,294	59,700	SH	Sole	Sole
NEWFIELD EXPLORATION CO	COM	651290108	13,372	346,700	SH	Sole	Sole
NEWMONT MINING CORP HLDG CO	COM	651639106	1,044	26,695	SH	Sole	Sole
NEWPORT CORP	COM	651824104	489	34,700	SH	Sole	Sole
NEXEN INC	COM	65334H102	46,401	1,705,041	SH	Sole	Sole
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1,038	52,700	SH	Sole	Sole
NEXTEL PARTNERS INC	CL A	65333F107	148	18,800	SH	Sole	Sole
NICE SYSTEMS LTD	SPON ADR	653656108	313	16,492	SH	Sole	Sole
NOBLE CORP	SHS	G65422100	1,611	47,400	SH	Sole	Sole
NOBLE ENERGY INC	COM	655044105	253	6,600	SH	Sole	Sole
NOKIA CORP	SPON ADR	654902204	11,839	758,920	SH	Sole	Sole
NORTEL NETWORKS CORP	COM	656568102	18,318	4,457,151	SH	Sole	Sole
NORTHERN TRUST CORP	COM	665859104	1,598	37,648	SH	Sole	Sole
NORTHROP GRUMMAN CORP	COM	666807102	4,062	47,114	SH	Sole	Sole
NOVA CHEMICALS CORP	COM	66977W109	364	17,807	SH	Sole	Sole
NOVARTIS AG	SPON ADR	66987V109	2,703	69,600	SH	Sole	Sole
NOVELL INC	COM	670006105	758	143,000	SH	Sole	Sole
NOVELLUS SYSTEMS INC	COM	670008101	1,361	40,316	SH	Sole	Sole
NPS PHARMACEUTICALS INC	COM	62936P103	540	19,400	SH	Sole	Sole
O'REILLY AUTOMOTIVE INC	COM	686091109	1,156	31,400	SH	Sole	Sole
ODYSSEY HEALTHCARE INC	COM	67611V101	13,939	467,436	SH	Sole	Sole
OMNICARE INC	COM	681904108	19,108	529,900	SH	Sole	Sole
OMNICOM GROUP INC	COM	681919106	586,825	8,167,359	SH	Sole	Sole
OPPENHEIMER HOLDINGS INC	COM	683797104	9,085	312,000	SH	Sole	Sole
ORACLE CORP	COM	68389X105	1,023	91,170	SH	Sole	Sole
OSI PHARMACEUTICALS	COM	671040103	2,952	90,900	SH	Sole	Sole
PANERA BREAD CO	CL A	69840W108	11,311	276,150	SH	Sole	Sole
PATTERSON DENTAL CO	COM	703412106	12,748	221,400	SH	Sole	Sole
PATTERSON-UTI ENERGY INC	COM	703481101	1,090	40,250	SH	Sole	Sole
PEABODY ENERGY CORP	COM	704549104	6,261	199,600	SH	Sole	Sole
PEOPLESOFT INC	COM	712713106	1,082	59,506	SH	Sole	Sole

PEPSICO INC	COM	713448108	228,743	4,991,123	SH	Sole	Sole
PETRO-CANADA	COM	71644E102	137,625	3,540,650	SH	Sole	Sole
PETROLEO BRASILEIRO SA	SPON ADR	71654V101	637	29,985	SH	Sole	Sole
PETROLEO BRASILEIRO SA	SPON ADR	71654V408	8,186	356,984	SH	Sole	Sole
PFIZER INC	COM	717081103	89,040	2,930,892	SH	Sole	Sole
PHARMACEUTICAL RESOURCES INC	COM	717125108	8,637	126,600	SH	Sole	Sole
PIER 1 IMPORTS INC	COM	720279108	45,177	2,348,100	SH	Sole	Sole
PINNACLE SYSTEMS INC	COM	723481107	329	39,000	SH	Sole	Sole
PIONEER NATURAL RESOURCES CO	COM	723787107	560	22,000	SH	Sole	Sole
PITNEY BOWES INC	COM	724479100	4,522	118,000	SH	Sole	Sole
PLACER DOME INC	COM	725906101	19,360	1,408,600	SH	Sole	Sole
PLEXUS CORP	COM	729132100	1,252	80,550	SH	Sole	Sole
POTASH CORP OF SASKATCHEWAN	COM	73755L107	268,761	3,793,616	SH	Sole	Sole
POWER INTEGRATIONS INC	COM	739276103	5,708	171,710	SH	Sole	Sole
POWERWAVE TECHNOLOGIES INC	COM	739363109	103	15,500	SH	Sole	Sole
PRAXAIR INC	COM	74005P104	2,521	40,700	SH	Sole	Sole
PRECISION DRILLING CORP	COM	74022D100	42,648	1,128,368	SH	Sole	Sole
PRIDE INT'L INC	COM	74153Q102	2,458	145,000	SH	Sole	Sole
PROCTER & GAMBLE CO	COM	742718109	2,472	26,637	SH	Sole	Sole
PROGRESSIVE CORP	COM	743315103	60,278	872,200	SH	Sole	Sole
QLT INC	COM	746927102	6,938	432,730	SH	Sole	Sole
QLT INC	COM	746927102	2,476	154,450	SH	Sole	Sole
QUALCOMM INC	COM	747525103	18,043	433,318	SH	Sole	Sole
QUEBECOR WORLD INC NON-VTG	COM	748203106	60,461	3,218,216	SH	Sole	Sole
RANDGOLD RESOURCES LTD	ADR	752344309	13,156	572,000	SH	Sole	Sole
RAYTHEON CO	COM	755111507	672	24,000	SH	Sole	Sole
RECKSON ASSOCIATES REALTY	COM	75621K106	215	9,300	SH	Sole	Sole
REINSURANCE GROUP OF AMERICA	COM	759351109	25,815	633,500	SH	Sole	Sole
RESEARCH IN MOTION LTD	COM	760975102	27,013	706,957	SH	Sole	Sole
RESMED INC	COM	761152107	529	12,028	SH	Sole	Sole
RESOURCES CONNECTION INC	COM	76122Q105	267	10,943	SH	Sole	Sole
RITCHIE BROS. AUCTIONEERS	COM	767744105	18,698	451,100	SH	Sole	Sole
ROBERT HALF INTL INC	COM	770323103	7,240	371,300	SH	Sole	Sole
ROBERT MONDAVI CORP	CL A	609200100	675	21,773	SH	Sole	Sole
ROGERS COMMUNICATIONS	CL B	775109200	17,539	1,144,180	SH	Sole	Sole
ROGERS WIRELESS COMM NON-VTG	CL B	775315104	3,408	220,100	SH	Sole	Sole
ROYAL BANK OF CANADA	COM	780087102	496,947	11,288,121	SH	Sole	Sole
ROYAL DUTCH PETE NY REG	EUR .56	780257804	40,697	920,741	SH	Sole	Sole
RUBY TUESDAY INC	COM	781182100	17,171	712,200	SH	Sole	Sole
SABRE HLDGS INC	CL A	785905100	4,414	205,400	SH	Sole	Sole

SAFEWAY INC	COM	786514208	2,572	112,100	SH	Sole	Sole
SANMINA-SCI CORP	COM	800907107	689	71,000	SH	Sole	Sole
SAP AG	SPON ADR	803054204	33,726	1,109,046	SH	Sole	Sole
SAPPI LTD	SPON ADR	803069202	1,013	75,000	SH	Sole	Sole
SATYAM COMPUTER SERVICES	ADR	804098101	301	23,370	SH	Sole	Sole
SBC COMMUNICATIONS INC	COM	78387G103	1,860	83,593	SH	Sole	Sole
SCHLUMBERGER LIMITED	COM	806857108	4,332	89,500	SH	Sole	Sole
SCIENTIFIC-ATLANTA INC	COM	808655104	611	19,600	SH	Sole	Sole
SEAGATE TECHNOLOGY	SHS	G7945J104	8,378	308,000	SH	Sole	Sole
SELECT COMFORT CORP	COM	81616X103	660	24,900	SH	Sole	Sole
SEPRACOR INC	COM	817315104	786	28,550	SH	Sole	Sole
SHERWIN-WILLIAMS CO	COM	824348106	11,305	384,400	SH	Sole	Sole
SIEBEL SYSTEMS INC	COM	826170102	3,532	363,400	SH	Sole	Sole
SIGMA-ALDRICH CORP	COM	826552101	9,469	182,300	SH	Sole	Sole
SIRIUS SATELLITE RADIO INC	COM	82966U103	20	10,900	SH	Sole	Sole
SK TELECOM CO LTD	SPON ADR	78440P108	2,731	153,061	SH	Sole	Sole
SL GREEN REALTY CORP	COM	78440X101	227	6,300	SH	Sole	Sole
SLM CORP	COM	78442P106	23,793	610,700	SH	Sole	Sole
SMITH INTL INC	COM	832110100	25,521	709,300	SH	Sole	Sole
SMURFIT-STONE CONTAINER CORP	COM	832727101	689	46,000	SH	Sole	Sole
SOLECTRON CORP	COM	834182107	380	65,000	SH	Sole	Sole
SONIC CORP	COM	835451105	905	35,800	SH	Sole	Sole
SOUTHERN CO	COM	842587107	5,368	183,070	SH	Sole	Sole
SOVEREIGN BANCORP INC	COM	845905108	6,152	331,652	SH	Sole	Sole
SPRINT CORP (PCS GROUP)	COM SER 1	852061506	3,948	689,000	SH	Sole	Sole
ST. JUDE MEDICAL INC	COM	790849103	14,592	271,380	SH	Sole	Sole
STAPLES INC	COM	855030102	2,115	89,050	SH	Sole	Sole
STARWOOD HOTELS & RESORTS	PAIRED CTF	85590A203	1,004	28,849	SH	Sole	Sole
STATE STREET CORP	COM	857477103	6,755	150,100	SH	Sole	Sole
STEEL DYNAMICS INC	COM	858119100	379	25,000	SH	Sole	Sole
STELMAR SHIPPING LIMITED	COM	V8726M103	4,865	278,000	SH	Sole	Sole
STONE ENERGY CORP	COM	861642106	540	15,300	SH	Sole	Sole
STRYKER CORP	COM	863667101	3,881	51,536	SH	Sole	Sole
SUN MICROSYSTEMS INC	COM	866810104	290	87,500	SH	Sole	Sole
SUNCOR ENERGY INC	COM	867229106	260,540	14,112,851	SH	Sole	Sole
SUNGARD DATA SYSTEMS INC	COM	867363103	1,184	45,000	SH	Sole	Sole
SYMANTEC CORP	COM	871503108	2,729	43,300	SH	Sole	Sole
SYNOPSYS INC	COM	871607107	2,875	93,450	SH	Sole	Sole
T. ROWE PRICE GROUP INC	COM	74144T108	1,178	28,550	SH	Sole	Sole
TAIWAN SEMICONDUCTOR	SPON ADR	874039100	22,567	2,083,755	SH	Sole	Sole

TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	13,613	398,400	SH	Sole	Sole
TALISMAN ENERGY INC	COM	87425E103	65,476	1,379,398	SH	Sole	Sole
TARGET CORP	COM	87612E106	2,361	62,750	SH	Sole	Sole
SELECT SECTOR SPDR TR SBI	INT-TECH	81369Y803	2,911	159,225	SH	Sole	Sole
TEKELEC	COM	879101103	1,263	80,900	SH	Sole	Sole
TELEKOMUNIKASI INDONESIA	SPON ADR	715684106	804	59,000	SH	Sole	Sole
TELENORTE LESTE PARTICIP PFD	SPON ADR	879246106	776	55,670	SH	Sole	Sole
TERADYNE INC	COM	880770102	735	39,509	SH	Sole	Sole
TEVA PHARMACEUTICAL	ADR	881624209	5,871	102,724	SH	Sole	Sole
TEXAS INSTRUMENTS INC	COM	882508104	21,043	922,927	SH	Sole	Sole
TEXTRON INC	COM	883203101	1,862	47,200	SH	Sole	Sole
THE GYMBOREE CORP	COM	403777105	954	67,700	SH	Sole	Sole
THE MILLS CORP	COM	601148109	236	6,000	SH	Sole	Sole
THE ROUSE CO	COM	779273101	292	7,000	SH	Sole	Sole
THERMO ELECTRON CORP	COM	883556102	434	20,000	SH	Sole	Sole
TJX COMPANIES INC	COM	872540109	41,089	2,115,800	SH	Sole	Sole
TORONTO-DOMINION BANK	COM	891160509	266,808	9,422,017	SH	Sole	Sole
TRANSALTA CORP	COM	89346D107	145	10,660	SH	Sole	Sole
TRANSCANADA CORP	COM	89353D107	17,666	951,596	SH	Sole	Sole
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	65	11,600	SH	Sole	Sole
TSAKOS ENERGY NAVIGATION LTD	SHS	G9108L108	1,073	75,000	SH	Sole	Sole
TUESDAY MORNING CORP	COM	899035505	511	18,350	SH	Sole	Sole
U.S. BANCORP	COM	902973304	7,611	317,271	SH	Sole	Sole
UNIBANCO REP PFD UT	GDR	90458E107	979	49,436	SH	Sole	Sole
UNION PACIFIC CORP	COM	907818108	458	7,876	SH	Sole	Sole
UNITED MICROELECTRONICS	SPON ADR	910873207	1,174	260,236	SH	Sole	Sole
UNITED PARCEL SERVICE INC	CL B	911312106	3,943	61,810	SH	Sole	Sole
UNITED TECHNOLOGIES CORP	COM	913017109	1,787	23,127	SH	Sole	Sole
UNITEDHEALTH GROUP INC	COM	91324P102	5,110	101,560	SH	Sole	Sole
UNUMPROVIDENT CORP	COM	91529Y106	2,967	200,900	SH	Sole	Sole
UST INC	COM	902911106	62,554	1,778,100	SH	Sole	Sole
SELECT SECTOR SPDR TR SBI	INT-UTILS	81369Y886	937	42,800	SH	Sole	Sole
VALERO ENERGY CORP	COM	91913Y100	478	12,500	SH	Sole	Sole
VARCO INT'L INC	COM	922122106	930	55,000	SH	Sole	Sole
VERITAS DGC INC	COM	92343P107	144	18,000	SH	Sole	Sole
VERITAS SOFTWARE CORP	COM	923436109	5,067	161,367	SH	Sole	Sole
VIACOM INC	CL B	925524308	8,245	215,279	SH	Sole	Sole
VIAD CORP	COM	92552R109	7,892	330,500	SH	Sole	Sole
VIDESH SANCHAR NIGAM	SPON ADR	92659G600	1,575	300,000	SH	Sole	Sole
VIMPELCOM	SPON ADR	68370R109	849	13,950	SH	Sole	Sole

VISX INC	COM	92844S105	476	25,000	SH	Sole	Sole
VODAFONE GROUP PLC	SPON ADR	92857W100	3,293	162,600	SH	Sole	Sole
VOTORANTIM CELULOSE	SPON ADR	92906P106	15,131	574,000	SH	Sole	Sole
WACHOVIA CORP	COM	929903102	953	23,136	SH	Sole	Sole
WAL-MART STORES INC	COM	931142103	2,824	50,562	SH	Sole	Sole
WALGREEN CO	COM	931422109	1,260	41,120	SH	Sole	Sole
WALT DISNEY CO - DISNEY	COM	254687106	796	39,477	SH	Sole	Sole
WASHINGTON MUTUAL INC	COM	939322103	59,391	1,508,529	SH	Sole	Sole
WATERS CORP	COM	941848103	27,957	1,019,200	SH	Sole	Sole
WELLPOINT HEALTH NETWORKS	COM	94973H108	8,239	106,889	SH	Sole	Sole
WELLS FARGO & CO	COM	949746101	8,499	165,038	SH	Sole	Sole
WENDY'S INTL INC	COM	950590109	52,391	1,622,010	SH	Sole	Sole
WILLIS GROUP HLDGS LTD	SHS	G96655108	714	23,215	SH	Sole	Sole
WILSON GREATBATCH TECH	COM	972232102	8,168	226,580	SH	Sole	Sole
WIND RIVER SYSTEMS INC	COM	973149107	790	138,800	SH	Sole	Sole
WYETH	COM	983024100	8,546	185,378	SH	Sole	Sole
XILINX INC	COM	983919101	3,139	110,111	SH	Sole	Sole
YAHOO! INC	COM	984332106	1,624	45,900	SH	Sole	Sole
YAK COMMUNICATIONS USA INC	COM	984208207	162	12,100	SH	Sole	Sole
ZARLINK SEMICONDUCTOR INC	COM	989139100	3,288	842,600	SH	Sole	Sole
ZEBRA TECHNOLOGIES CORP	CL A	989207105	619	12,000	SH	Sole	Sole
ZIMMER HOLDINGS INC	COM	98956P102	8,580	155,711	SH	Sole	Sole