

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

HSBC HOLDINGS PLC  
Form 13F-HR  
February 14, 2007

13F-HR  
FORM 13F HR

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, D.C. 20549

FORM 13F

FORM 13F COVER PAGE

REPORT FOR THE CALENDAR YEAR OR QUARTER ENDED: 31 December 2006

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: HSBC HOLDINGS PLC  
ADDRESS: 8 CANADA SQUARE, LONDON E14 5HQ

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 MATERIALLY 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: H. V. Taylor  
TITLE: Head of Operational Risk and Regulatory Reporting  
PHONE: + 44 (0)20 7992 1234

SIGNATURE, PLACE, AND DATE OF SIGNING:

/s/ H.V.Taylor LONDON UK 14 February 2007

REPORT TYPE (CHECK ONLY ONE):

( X ) 13F HOLDINGS REPORT  
( ) 13F NOTICE  
( ) 13F COMBINATION REPORT

LIST OF OTHER MANAGERS REPORTING FOR THIS MANAGER:

1. HSBC BANK ARGENTINA S.A.

## Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

2. HSBC BANK CANADA
3. HSBC BANK PLC
4. HSBC BANK USA N.A.
5. HSBC HONG KONG TRUSTEE OPERATIONS
6. HSBC INVESTMENTS (HONG KONG) LTD
7. HSBC INVESTMENTS (UK) LTD

I AM SIGNING THIS REPORT AS REQUIRED BY THE SECURITIES EXCHANGE ACT OF 1934.

### FORM 13F SUMMARY PAGE

#### REPORT SUMMARY:

NUMBER OF OTHER INCLUDED MANAGERS: 7

FORM 13F INFORMATION TABLE ENTRY TOTAL: 5,882

FORM 13F INFORMATION TABLE VALUE TOTAL: \$12,961,854

#### LIST OF OTHER INCLUDED MANAGERS:

1. HSBC BANK ARGENTINA S.A
2. HSBC BANK CANADA
3. HSBC BANK PLC
4. HSBC BANK USA N.A.
5. HSBC HONG KONG TRUSTEE OPERATIONS
6. HSBC INVESTMENTS (HONG KONG) LTD
7. HSBC INVESTMENTS (UK) LTD

HSBC HOLDINGS PLC  
 REGULATION 13F REPORTING  
 REPORT DATE: 31-Dec-2006

| NAME OF ISSUER           | TITLE OF CLASS | CUSIP     | FAIR MARKET<br>VALUE (x1000) | SHAR<br>PRIN<br>AMO |
|--------------------------|----------------|-----------|------------------------------|---------------------|
| ABB LTD                  | SPONSORED ADR  | 000375204 | 152                          |                     |
| ABB LTD                  | SPONSORED ADR  | 000375204 | 230                          |                     |
| ABB LTD                  | SPONSORED ADR  | 000375204 | 1,509                        |                     |
| A D C TELECOMMUNICATIONS | COM NEW        | 000886309 | 5                            |                     |
| A D C TELECOMMUNICATIONS | COM NEW        | 000886309 | 55                           |                     |
| A D C TELECOMMUNICATIONS | COM NEW        | 000886309 | 89                           |                     |
| ABN AMRO HLDG NV         | SPONSORED ADR  | 000937102 | 10                           |                     |
| ABN AMRO HLDG NV         | SPONSORED ADR  | 000937102 | 68                           |                     |
| ABN AMRO HLDG NV         | SPONSORED ADR  | 000937102 | 351                          |                     |
| ABN AMRO HLDG NV         | SPONSORED ADR  | 000937102 | 1,798                        |                     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                            |               |           |        |
|----------------------------|---------------|-----------|--------|
| ABM INDS INC               | COM           | 000957100 | 761    |
| AFLAC INC                  | COM           | 001055102 | 39     |
| AFLAC INC                  | COM           | 001055102 | 55     |
| AFLAC INC                  | COM           | 001055102 | 69     |
| AFLAC INC                  | COM           | 001055102 | 96     |
| AFLAC INC                  | COM           | 001055102 | 247    |
| AFLAC INC                  | COM           | 001055102 | 345    |
| AFLAC INC                  | COM           | 001055102 | 4,705  |
| AFLAC INC                  | com           | 001055102 | 13,043 |
| AMR CORP                   | COM           | 001765106 | 5      |
| AMR CORP                   | COM           | 001765106 | 30     |
| AMR CORP                   | COM           | 001765106 | 7,126  |
| AU OPTRONICS CORP          | SPONSORED ADR | 002255107 | 1      |
| AU OPTRONICS CORP          | SPONSORED ADR | 002255107 | 1      |
| AU OPTRONICS CORP          | SPONSORED ADR | 002255107 | 4      |
| AU OPTRONICS CORP          | SPONSORED ADR | 002255107 | 39     |
| AU OPTRONICS CORP          | SPONSORED ADR | 002255107 | 154    |
| AU OPTRONICS CORP          | SPONSORED ADR | 002255107 | 210    |
| AU OPTRONICS CORP          | SPONSORED ADR | 002255107 | 553    |
| AU OPTRONICS CORP          | SPONSORED ADR | 002255107 | 720    |
| AU OPTRONICS CORP          | SPONSORED ADR | 002255107 | 3,212  |
| AU OPTRONICS CORP          | SPONSORED ADR | 002255107 | 4,511  |
| AU OPTRONICS CORP          | SPONSORED ADR | 002255107 | 4,735  |
| AVX CORP NEW               | COM           | 002444107 | 176    |
| AARON RENTS INC            | COM           | 002535201 | 2      |
| AARON RENTS INC            | COM           | 002535201 | 733    |
| ABAXIS INC                 | COM           | 002567105 | 589    |
| ABBOTT LABS                | COM           | 002824100 | 7      |
| ABBOTT LABS                | COM           | 002824100 | 11     |
| ABBOTT LABS                | COM           | 002824100 | 22     |
| ABBOTT LABS                | COM           | 002824100 | 96     |
| ABBOTT LABS                | COM           | 002824100 | 146    |
| ABBOTT LABS                | COM           | 002824100 | 302    |
| ABBOTT LABS                | COM           | 002824100 | 304    |
| ABBOTT LABS                | COM           | 002824100 | 368    |
| ABBOTT LABS                | COM           | 002824100 | 448    |
| ABBOTT LABS                | COM           | 002824100 | 542    |
| ABBOTT LABS                | COM           | 002824100 | 1,158  |
| ABBOTT LABS                | COM           | 002824100 | 1,461  |
| ABBOTT LABS                | COM           | 002824100 | 4,906  |
| ABBOTT LABS                | COM           | 002824100 | 8,384  |
| ABBOTT LABS                | COM           | 002824100 | 11,296 |
| ABBOTT LABS                | COM           | 002824100 | 15,036 |
| ABERCROMBIE & FITCH CO     | CL A          | 002896207 | 3      |
| ABERCROMBIE & FITCH CO     | CL A          | 002896207 | 11     |
| ABERCROMBIE & FITCH CO     | CL A          | 002896207 | 70     |
| ABERCROMBIE & FITCH CO     | CL A          | 002896207 | 1,437  |
| ADVO INC                   | COM           | 007585102 | 1,141  |
| ADVANCED MICRO DEVICES INC | COM           | 007903107 | 2      |
| ADVANCED MICRO DEVICES INC | COM           | 007903107 | 2      |
| ADVANCED MICRO DEVICES INC | COM           | 007903107 | 12     |
| ADVANCED MICRO DEVICES INC | COM           | 007903107 | 20     |
| ADVANCED MICRO DEVICES INC | COM           | 007903107 | 137    |
| ADVANCED MICRO DEVICES INC | COM           | 007903107 | 517    |
| ADVANCED MICRO DEVICES INC | COM           | 007903107 | 549    |
| ADVANCED MICRO DEVICES INC | com           | 007903107 | 1,110  |
| ADVANCED MICRO DEVICES INC | COM           | 007903107 | 2,021  |
| ADVANCED MICRO DEVICES INC | COM           | 007903107 | 3,080  |
| ADVANCED MICRO DEVICES INC | COM           | 007903107 | 7,327  |
| AEGON N V                  | ORD AMER REG  | 007924103 | 6      |
| AEGON N V                  | ORD AMER REG  | 007924103 | 27     |
| AEGON N V                  | ORD AMER REG  | 007924103 | 43     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |               |           |       |
|------------------------------|---------------|-----------|-------|
| AEGON N V                    | ORD AMER REG  | 007924103 | 136   |
| AEGON N V                    | ORD AMER REG  | 007924103 | 504   |
| AFFILIATED COMPUTER SERVICES | CL A          | 008190100 | 9     |
| AFFILIATED COMPUTER SERVICES | CL A          | 008190100 | 10    |
| AFFILIATED COMPUTER SERVICES | CL A          | 008190100 | 19    |
| AFFILIATED COMPUTER SERVICES | CL A          | 008190100 | 61    |
| AFFILIATED COMPUTER SERVICES | CL A          | 008190100 | 222   |
| AFFILIATED COMPUTER SERVICES | CL A          | 008190100 | 1,425 |
| AFFILIATED COMPUTER SERVICES | CL A          | 008190100 | 1,509 |
| AGRIUM INC                   | COM           | 008916108 | 9,514 |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 38    |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 47    |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 52    |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 94    |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 200   |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 344   |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 2,867 |
| AIRGAS INC                   | COM           | 009363102 | 63    |
| AIRGAS INC                   | COM           | 009363102 | 77    |
| AIRGAS INC                   | COM           | 009363102 | 81    |
| AKZO NOBEL NV                | SPONSORED ADR | 010199305 | 9     |
| AKZO NOBEL NV                | SPONSORED ADR | 010199305 | 21    |
| AKZO NOBEL NV                | SPONSORED ADR | 010199305 | 226   |
| AKZO NOBEL NV                | SPONSORED ADR | 010199305 | 375   |
| ALCAN INC                    | COM           | 013716105 | 7     |
| ALCAN INC                    | COM           | 013716105 | 17    |
| ALCAN INC                    | COM           | 013716105 | 49    |
| ALCAN INC                    | COM           | 013716105 | 58    |
| ALCAN INC                    | COM           | 013716105 | 91    |
| ALCAN INC                    | COM           | 013716105 | 6,146 |
| ALCOA INC                    | COM           | 013817101 | 3     |
| ALCOA INC                    | COM           | 013817101 | 30    |
| ALCOA INC                    | COM           | 013817101 | 32    |
| ALCOA INC                    | COM           | 013817101 | 81    |
| ALCOA INC                    | com           | 013817101 | 90    |
| ALCOA INC                    | COM           | 013817101 | 193   |
| ALCOA INC                    | COM           | 013817101 | 197   |
| ALCOA INC                    | COM           | 013817101 | 222   |
| ALCOA INC                    | COM           | 013817101 | 345   |
| ALCOA INC                    | COM           | 013817101 | 735   |
| ALCOA INC                    | COM           | 013817101 | 776   |
| ALCOA INC                    | COM           | 013817101 | 1,286 |
| ALCOA INC                    | COM           | 013817101 | 1,516 |
| ALCOA INC                    | COM           | 013817101 | 4,877 |
| ALCATEL-LUCENT               | SPONSORED ADR | 013904305 | 1     |
| ALCATEL-LUCENT               | SPONSORED ADR | 013904305 | 1     |
| ALCATEL-LUCENT               | SPONSORED ADR | 013904305 | 9     |
| ALCATEL-LUCENT               | SPONSORED ADR | 013904305 | 15    |
| ALCATEL-LUCENT               | SPONSORED ADR | 013904305 | 29    |
| ALCATEL-LUCENT               | SPONSORED ADR | 013904305 | 31    |
| ALCATEL-LUCENT               | SPONSORED ADR | 013904305 | 119   |
| ALCATEL-LUCENT               | SPONSORED ADR | 013904305 | 161   |
| ALCATEL-LUCENT               | SPONSORED ADR | 013904305 | 346   |
| ALCATEL-LUCENT               | SPONSORED ADR | 013904305 | 565   |
| ALLEGHENY ENERGY INC         | COM           | 017361106 | 2     |
| ALLEGHENY ENERGY INC         | COM           | 017361106 | 24    |
| ALLEGHENY ENERGY INC         | COM           | 017361106 | 60    |
| ALLEGHENY ENERGY INC         | COM           | 017361106 | 758   |
| ALLERGAN INC                 | COM           | 018490102 | 0     |
| ALLERGAN INC                 | COM           | 018490102 | 72    |
| ALLERGAN INC                 | COM           | 018490102 | 168   |
| ALLERGAN INC                 | COM           | 018490102 | 300   |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |                 |           |        |
|-----------------------------|-----------------|-----------|--------|
| ALLERGAN INC                | COM             | 018490102 | 4,131  |
| ALLIANT ENERGY CORP         | COM             | 018802108 | 101    |
| ALLIANT ENERGY CORP         | COM             | 018802108 | 510    |
| ALLIED IRISH BKS P L C      | SPON ADR ORD    | 019228402 | 7      |
| ALLIED IRISH BKS P L C      | SPON ADR ORD    | 019228402 | 13     |
| ALLIED IRISH BKS P L C      | SPON ADR ORD    | 019228402 | 986    |
| ALLIED IRISH BKS P L C      | SPON ADR ORD    | 019228402 | 2,786  |
| ALLIED WASTE INDS INC       | COM PAR\$.01NEW | 019589308 | 3      |
| ALLIED WASTE INDS INC       | COM PAR\$.01NEW | 019589308 | 7      |
| ALLIED WASTE INDS INC       | COM PAR\$.01NEW | 019589308 | 12     |
| ALLIED WASTE INDS INC       | COM PAR\$.01NEW | 019589308 | 28     |
| ALLIED WASTE INDS INC       | COM PAR\$.01NEW | 019589308 | 158    |
| ALLSTATE CORP               | COM             | 020002101 | 13     |
| ALLSTATE CORP               | COM             | 020002101 | 28     |
| ALLSTATE CORP               | COM             | 020002101 | 132    |
| ALLSTATE CORP               | COM             | 020002101 | 814    |
| ALLSTATE CORP               | COM             | 020002101 | 1,736  |
| ALLSTATE CORP               | COM             | 020002101 | 1,890  |
| ALLSTATE CORP               | COM             | 020002101 | 3,361  |
| ALLSTATE CORP               | COM             | 020002101 | 8,168  |
| ALLTEL CORP                 | COM             | 020039103 | 71     |
| ALLTEL CORP                 | COM             | 020039103 | 111    |
| ALLTEL CORP                 | COM             | 020039103 | 187    |
| ALLTEL CORP                 | COM             | 020039103 | 1,123  |
| ALLTEL CORP                 | COM             | 020039103 | 4,142  |
| ALTERA CORP                 | COM             | 021441100 | 152    |
| ALTERA CORP                 | COM             | 021441100 | 157    |
| ALTERA CORP                 | COM             | 021441100 | 331    |
| ALTERA CORP                 | COM             | 021441100 | 363    |
| ALTERA CORP                 | COM             | 021441100 | 572    |
| ALTERA CORP                 | COM             | 021441100 | 1,646  |
| AMAZON COM INC              | COM             | 023135106 | 5      |
| AMAZON COM INC              | COM             | 023135106 | 34     |
| AMAZON COM INC              | COM             | 023135106 | 45     |
| AMAZON COM INC              | COM             | 023135106 | 66     |
| AMAZON COM INC              | COM             | 023135106 | 434    |
| AMAZON COM INC              | COM             | 023135106 | 337    |
| AMAZON COM INC              | COM             | 023135106 | 1,921  |
| AMBAC FINL GROUP INC        | COM             | 023139108 | 2      |
| AMBAC FINL GROUP INC        | COM             | 023139108 | 23     |
| AMBAC FINL GROUP INC        | COM             | 023139108 | 25     |
| AMBAC FINL GROUP INC        | COM             | 023139108 | 65     |
| AMBAC FINL GROUP INC        | COM             | 023139108 | 2,297  |
| AMEREN CORP                 | COM             | 023608102 | 11     |
| AMEREN CORP                 | COM             | 023608102 | 146    |
| AMEREN CORP                 | COM             | 023608102 | 718    |
| AMEREN CORP                 | COM             | 023608102 | 1,297  |
| AMEREN CORP                 | COM             | 023608102 | 1,789  |
| AMEREN CORP                 | COM             | 023608102 | 75,236 |
| AMERICAN CAPITAL STRATEGIES | COM             | 024937104 | 125    |
| AMERICAN CAPITAL STRATEGIES | COM             | 024937104 | 1,540  |
| AMERICAN ELEC PWR INC       | COM             | 025537101 | 17     |
| AMERICAN ELEC PWR INC       | COM             | 025537101 | 570    |
| AMERICAN ELEC PWR INC       | COM             | 025537101 | 1,714  |
| AMERICAN ELEC PWR INC       | COM             | 025537101 | 3,171  |
| AMERICAN EXPRESS CO         | COM             | 025816109 | 26     |
| AMERICAN EXPRESS CO         | COM             | 025816109 | 47     |
| AMERICAN EXPRESS CO         | COM             | 025816109 | 73     |
| AMERICAN EXPRESS CO         | COM             | 025816109 | 81     |
| AMERICAN EXPRESS CO         | COM             | 025816109 | 98     |
| AMERICAN EXPRESS CO         | COM             | 025816109 | 273    |
| AMERICAN EXPRESS CO         | COM             | 025816109 | 277    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |      |           |        |
|------------------------------|------|-----------|--------|
| AMERICAN EXPRESS CO          | COM  | 025816109 | 472    |
| AMERICAN EXPRESS CO          | COM  | 025816109 | 1,580  |
| AMERICAN EXPRESS CO          | COM  | 025816109 | 1,599  |
| AMERICAN EXPRESS CO          | COM  | 025816109 | 1,627  |
| AMERICAN EXPRESS CO          | COM  | 025816109 | 14,457 |
| AMERICAN INTL GROUP INC      | COM  | 026874107 | 20     |
| AMERICAN INTL GROUP INC      | COM  | 026874107 | 72     |
| AMERICAN INTL GROUP INC      | COM  | 026874107 | 246    |
| AMERICAN INTL GROUP INC      | COM  | 026874107 | 344    |
| AMERICAN INTL GROUP INC      | COM  | 026874107 | 356    |
| AMERICAN INTL GROUP INC      | COM  | 026874107 | 415    |
| AMERICAN INTL GROUP INC      | COM  | 026874107 | 667    |
| AMERICAN INTL GROUP INC      | COM  | 026874107 | 859    |
| AMERICAN INTL GROUP INC      | COM  | 026874107 | 1,010  |
| AMERICAN INTL GROUP INC      | COM  | 026874107 | 1,190  |
| AMERICAN INTL GROUP INC      | COM  | 026874107 | 1,196  |
| AMERICAN INTL GROUP INC      | COM  | 026874107 | 1,311  |
| AMERICAN INTL GROUP INC      | COM  | 026874107 | 1,681  |
| AMERICAN INTL GROUP INC      | COM  | 026874107 | 1,813  |
| AMERICAN INTL GROUP INC      | COM  | 026874107 | 3,183  |
| AMERICAN INTL GROUP INC      | COM  | 026874107 | 11,452 |
| AMERICAN INTL GROUP INC      | com  | 026874107 | 11,832 |
| AMERICAN INTL GROUP INC      | COM  | 026874107 | 13,269 |
| AMERICAN INTL GROUP INC      | COM  | 026874107 | 22,187 |
| AMERICAN INTL GROUP INC      | COM  | 026874107 | 26,521 |
| AMERICAN INTL GROUP INC      | COM  | 026874107 | 30,974 |
| AMERICAN INTL GROUP INC      | COM  | 026874107 | 36,350 |
| AMERICAN PWR CONVERSION CORP | COM  | 029066107 | 19     |
| AMERICAN PWR CONVERSION CORP | COM  | 029066107 | 907    |
| AMERICAN PWR CONVERSION CORP | COM  | 029066107 | 3,982  |
| AMERICAN STD COS INC DEL     | COM  | 029712106 | 9      |
| AMERICAN STD COS INC DEL     | COM  | 029712106 | 28     |
| AMERICAN STD COS INC DEL     | COM  | 029712106 | 156    |
| AMERICAN STD COS INC DEL     | COM  | 029712106 | 1,355  |
| AMERICAN TOWER CORP          | CL A | 029912201 | 7      |
| AMERICAN TOWER CORP          | CL A | 029912201 | 14     |
| AMERICAN TOWER CORP          | CL A | 029912201 | 149    |
| AMERICAN TOWER CORP          | CL A | 029912201 | 485    |
| AMERICAN TOWER CORP          | CL A | 029912201 | 1,551  |
| AMGEN INC                    | COM  | 031162100 | 19     |
| AMGEN INC                    | COM  | 031162100 | 93     |
| AMGEN INC                    | COM  | 031162100 | 311    |
| AMGEN INC                    | COM  | 031162100 | 410    |
| AMGEN INC                    | COM  | 031162100 | 839    |
| AMGEN INC                    | COM  | 031162100 | 987    |
| AMGEN INC                    | COM  | 031162100 | 1,023  |
| AMGEN INC                    | COM  | 031162100 | 1,089  |
| AMGEN INC                    | COM  | 031162100 | 3,109  |
| AMGEN INC                    | COM  | 031162100 | 3,113  |
| AMGEN INC                    | COM  | 031162100 | 7,074  |
| AMGEN INC                    | COM  | 031162100 | 16,377 |
| AMPHENOL CORP NEW            | CL A | 032095101 | 1      |
| AMPHENOL CORP NEW            | CL A | 032095101 | 690    |
| ANADARKO PETE CORP           | COM  | 032511107 | 1      |
| ANADARKO PETE CORP           | COM  | 032511107 | 19     |
| ANADARKO PETE CORP           | COM  | 032511107 | 30     |
| ANADARKO PETE CORP           | COM  | 032511107 | 77     |
| ANADARKO PETE CORP           | COM  | 032511107 | 87     |
| ANADARKO PETE CORP           | com  | 032511107 | 96     |
| ANADARKO PETE CORP           | COM  | 032511107 | 352    |
| ANADARKO PETE CORP           | COM  | 032511107 | 450    |
| ANADARKO PETE CORP           | COM  | 032511107 | 695    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                        |               |           |       |
|------------------------|---------------|-----------|-------|
| ANADARKO PETE CORP     | COM           | 032511107 | 3,858 |
| ANADARKO PETE CORP     | COM           | 032511107 | 5,522 |
| ANALOG DEVICES INC     | COM           | 032654105 | 36    |
| ANALOG DEVICES INC     | COM           | 032654105 | 1,824 |
| ANALOG DEVICES INC     | com           | 032654105 | 2,901 |
| ANGLOGOLD ASHANTI LTD  | SPONSORED ADR | 035128206 | 16    |
| ANGLOGOLD ASHANTI LTD  | SPONSORED ADR | 035128206 | 19    |
| ANGLOGOLD ASHANTI LTD  | SPONSORED ADR | 035128206 | 27    |
| ANGLOGOLD ASHANTI LTD  | SPONSORED ADR | 035128206 | 33    |
| ANGLOGOLD ASHANTI LTD  | SPONSORED ADR | 035128206 | 174   |
| ANGLOGOLD ASHANTI LTD  | SPONSORED ADR | 035128206 | 281   |
| ANHEUSER BUSCH COS INC | COM           | 035229103 | 14    |
| ANHEUSER BUSCH COS INC | COM           | 035229103 | 49    |
| ANHEUSER BUSCH COS INC | COM           | 035229103 | 49    |
| ANHEUSER BUSCH COS INC | COM           | 035229103 | 59    |
| ANHEUSER BUSCH COS INC | com           | 035229103 | 59    |
| ANHEUSER BUSCH COS INC | COM           | 035229103 | 86    |
| ANHEUSER BUSCH COS INC | COM           | 035229103 | 313   |
| ANHEUSER BUSCH COS INC | COM           | 035229103 | 338   |
| ANHEUSER BUSCH COS INC | COM           | 035229103 | 468   |
| ANHEUSER BUSCH COS INC | COM           | 035229103 | 1,002 |
| ANHEUSER BUSCH COS INC | COM           | 035229103 | 769   |
| ANHEUSER BUSCH COS INC | COM           | 035229103 | 3,445 |
| ANHEUSER BUSCH COS INC | COM           | 035229103 | 7,156 |
| ANN TAYLOR STORES CORP | COM           | 036115103 | 286   |
| AON CORP               | COM           | 037389103 | 5     |
| AON CORP               | COM           | 037389103 | 20    |
| AON CORP               | COM           | 037389103 | 29    |
| AON CORP               | COM           | 037389103 | 33    |
| AON CORP               | COM           | 037389103 | 39    |
| AON CORP               | COM           | 037389103 | 1,715 |
| AON CORP               | COM           | 037389103 | 2,250 |
| APACHE CORP            | COM           | 037411105 | 2     |
| APACHE CORP            | COM           | 037411105 | 5     |
| APACHE CORP            | COM           | 037411105 | 50    |
| APACHE CORP            | COM           | 037411105 | 100   |
| APACHE CORP            | com           | 037411105 | 158   |
| APACHE CORP            | COM           | 037411105 | 287   |
| APACHE CORP            | COM           | 037411105 | 315   |
| APACHE CORP            | COM           | 037411105 | 323   |
| APACHE CORP            | COM           | 037411105 | 391   |
| APACHE CORP            | COM           | 037411105 | 963   |
| APACHE CORP            | COM           | 037411105 | 1,979 |
| APACHE CORP            | COM           | 037411105 | 2,503 |
| APACHE CORP            | COM           | 037411105 | 4,092 |
| APOLLO GROUP INC       | CL A          | 037604105 | 18    |
| APOLLO GROUP INC       | CL A          | 037604105 | 69    |
| APOLLO GROUP INC       | CL A          | 037604105 | 117   |
| APOLLO GROUP INC       | CL A          | 037604105 | 1,392 |
| APPLE COMPUTER INC     | COM           | 037833100 | 19    |
| APPLE COMPUTER INC     | COM           | 037833100 | 93    |
| APPLE COMPUTER INC     | COM           | 037833100 | 107   |
| APPLE COMPUTER INC     | COM           | 037833100 | 119   |
| APPLE COMPUTER INC     | COM           | 037833100 | 221   |
| APPLE COMPUTER INC     | COM           | 037833100 | 442   |
| APPLE COMPUTER INC     | COM           | 037833100 | 347   |
| APPLE COMPUTER INC     | COM           | 037833100 | 492   |
| APPLE COMPUTER INC     | COM           | 037833100 | 853   |
| APPLE COMPUTER INC     | COM           | 037833100 | 1,027 |
| APPLE COMPUTER INC     | COM           | 037833100 | 1,324 |
| APPLE COMPUTER INC     | COM           | 037833100 | 1,846 |
| APPLE COMPUTER INC     | COM           | 037833100 | 2,144 |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| APPLE COMPUTER INC           | COM            | 037833100 | 8,469  |
| APPLE COMPUTER INC           | COM            | 037833100 | 8,539  |
| APPLE COMPUTER INC           | COM            | 037833100 | 14,598 |
| APPLE COMPUTER INC           | COM            | 037833100 | 25,440 |
| APPLERA CORP                 | COM AP BIO GRP | 038020103 | 22     |
| APPLERA CORP                 | COM AP BIO GRP | 038020103 | 34     |
| APPLERA CORP                 | COM AP BIO GRP | 038020103 | 1,021  |
| APPLIED MATLS INC            | COM            | 038222105 | 1      |
| APPLIED MATLS INC            | COM            | 038222105 | 35     |
| APPLIED MATLS INC            | COM            | 038222105 | 44     |
| APPLIED MATLS INC            | COM            | 038222105 | 123    |
| APPLIED MATLS INC            | COM            | 038222105 | 172    |
| APPLIED MATLS INC            | COM            | 038222105 | 173    |
| APPLIED MATLS INC            | COM            | 038222105 | 542    |
| APPLIED MATLS INC            | COM            | 038222105 | 1,007  |
| APPLIED MATLS INC            | COM            | 038222105 | 2,023  |
| APPLIED MATLS INC            | COM            | 038222105 | 2,926  |
| APPLIED MATLS INC            | COM            | 038222105 | 5,208  |
| ARACRUZ CELULOSE S A         | SPON ADR PFD B | 038496204 | 32     |
| ARACRUZ CELULOSE S A         | SPON ADR PFD B | 038496204 | 615    |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 4      |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 11     |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 16     |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 29     |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 35     |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 42     |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 93     |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 147    |
| ARCHER DANIELS MIDLAND CO    | com            | 039483102 | 211    |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 636    |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 645    |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 4,015  |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 4,165  |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 11,859 |
| ARCHSTONE SMITH TR           | COM            | 039583109 | 37     |
| ARCHSTONE SMITH TR           | COM            | 039583109 | 1,852  |
| ARROW ELECTRS INC            | COM            | 042735100 | 145    |
| ARROW ELECTRS INC            | COM            | 042735100 | 372    |
| ASHLAND INC NEW              | COM            | 044209104 | 706    |
| ASPEN TECHNOLOGY INC         | COM            | 045327103 | 220    |
| ASSOCIATED BANC CORP         | COM            | 045487105 | 498    |
| ASTORIA FINL CORP            | COM            | 046265104 | 0      |
| ASTORIA FINL CORP            | COM            | 046265104 | 4      |
| ASTORIA FINL CORP            | COM            | 046265104 | 5      |
| ASTORIA FINL CORP            | COM            | 046265104 | 388    |
| ASTRAZENECA PLC              | SPONSORED ADR  | 046353108 | 32     |
| ASTRAZENECA PLC              | SPONSORED ADR  | 046353108 | 54     |
| ASTRAZENECA PLC              | SPONSORED ADR  | 046353108 | 536    |
| ASTRAZENECA PLC              | SPONSORED ADR  | 046353108 | 690    |
| AUTODESK INC                 | COM            | 052769106 | 0      |
| AUTODESK INC                 | COM            | 052769106 | 6      |
| AUTODESK INC                 | COM            | 052769106 | 11     |
| AUTODESK INC                 | COM            | 052769106 | 16     |
| AUTODESK INC                 | COM            | 052769106 | 27     |
| AUTODESK INC                 | COM            | 052769106 | 1,842  |
| AUTOMATIC DATA PROCESSING IN | COM            | 053015103 | 1      |
| AUTOMATIC DATA PROCESSING IN | COM            | 053015103 | 2      |
| AUTOMATIC DATA PROCESSING IN | COM            | 053015103 | 17     |
| AUTOMATIC DATA PROCESSING IN | com            | 053015103 | 79     |
| AUTOMATIC DATA PROCESSING IN | COM            | 053015103 | 315    |
| AUTOMATIC DATA PROCESSING IN | COM            | 053015103 | 384    |
| AUTOMATIC DATA PROCESSING IN | COM            | 053015103 | 579    |



Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| AUTOMATIC DATA PROCESSING IN | COM            | 053015103 | 980    |
| AUTOMATIC DATA PROCESSING IN | COM            | 053015103 | 2,009  |
| AUTOMATIC DATA PROCESSING IN | COM            | 053015103 | 3,200  |
| AUTOMATIC DATA PROCESSING IN | COM            | 053015103 | 5,347  |
| AUTOZONE INC                 | COM            | 053332102 | 9      |
| AUTOZONE INC                 | COM            | 053332102 | 17     |
| AUTOZONE INC                 | COM            | 053332102 | 1,500  |
| AVAYA INC                    | COM            | 053499109 | 0      |
| AVAYA INC                    | com            | 053499109 | 0      |
| AVAYA INC                    | COM            | 053499109 | 0      |
| AVAYA INC                    | COM            | 053499109 | 1      |
| AVAYA INC                    | COM            | 053499109 | 2      |
| AVAYA INC                    | COM            | 053499109 | 4      |
| AVAYA INC                    | COM            | 053499109 | 13     |
| AVAYA INC                    | COM            | 053499109 | 19     |
| AVAYA INC                    | COM            | 053499109 | 99     |
| AVAYA INC                    | COM            | 053499109 | 1,030  |
| AVERY DENNISON CORP          | COM            | 053611109 | 10     |
| AVERY DENNISON CORP          | COM            | 053611109 | 22     |
| AVERY DENNISON CORP          | COM            | 053611109 | 220    |
| AVERY DENNISON CORP          | COM            | 053611109 | 353    |
| AVERY DENNISON CORP          | COM            | 053611109 | 1,153  |
| AVNET INC                    | COM            | 053807103 | 373    |
| AVON PRODS INC               | COM            | 054303102 | 20     |
| AVON PRODS INC               | COM            | 054303102 | 43     |
| AVON PRODS INC               | COM            | 054303102 | 44     |
| AVON PRODS INC               | COM            | 054303102 | 92     |
| AVON PRODS INC               | COM            | 054303102 | 2,304  |
| AXA                          | SPONSORED ADR  | 054536107 | 13     |
| AXA                          | SPONSORED ADR  | 054536107 | 53     |
| AXA                          | SPONSORED ADR  | 054536107 | 196    |
| AXA                          | SPONSORED ADR  | 054536107 | 1,167  |
| BB&T CORP                    | COM            | 054937107 | 73     |
| BB&T CORP                    | COM            | 054937107 | 281    |
| BB&T CORP                    | COM            | 054937107 | 481    |
| BB&T CORP                    | COM            | 054937107 | 4,277  |
| BASF AG                      | SPONSORED ADR  | 055262505 | 14     |
| BASF AG                      | SPONSORED ADR  | 055262505 | 1,741  |
| BJ SVCS CO                   | COM            | 055482103 | 16     |
| BJ SVCS CO                   | COM            | 055482103 | 22     |
| BJ SVCS CO                   | COM            | 055482103 | 92     |
| BJ SVCS CO                   | COM            | 055482103 | 128    |
| BJ SVCS CO                   | COM            | 055482103 | 173    |
| BJ SVCS CO                   | COM            | 055482103 | 258    |
| BJ SVCS CO                   | COM            | 055482103 | 924    |
| BJ SVCS CO                   | COM            | 055482103 | 1,148  |
| BJ SVCS CO                   | COM            | 055482103 | 2,278  |
| BJ SVCS CO                   | COM            | 055482103 | 5,041  |
| BP PLC                       | SPONSORED ADR  | 055622104 | 12     |
| BP PLC                       | SPONSORED ADR  | 055622104 | 13     |
| BP PLC                       | SPONSORED ADR  | 055622104 | 34     |
| BP PLC                       | SPONSORED ADR  | 055622104 | 262    |
| BP PLC                       | SPONSORED ADR  | 055622104 | 519    |
| BP PLC                       | SPONSORED ADR  | 055622104 | 550    |
| BP PLC                       | SPONSORED ADR  | 055622104 | 2,491  |
| BP PLC                       | SPONSORED ADR  | 055622104 | 2,744  |
| BP PLC                       | SPONSORED ADR  | 055622104 | 8,544  |
| BP PLC                       | SPONSORED ADR  | 055622104 | 9,125  |
| BP PLC                       | SPONSORED ADR  | 055622104 | 42,615 |
| BRT RLTY TR                  | SH BEN INT NEW | 055645303 | 2,097  |
| BMC SOFTWARE INC             | COM            | 055921100 | 2      |
| BMC SOFTWARE INC             | COM            | 055921100 | 6      |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| BMC SOFTWARE INC             | COM            | 055921100 | 13     |
| BMC SOFTWARE INC             | COM            | 055921100 | 52     |
| BMC SOFTWARE INC             | COM            | 055921100 | 54     |
| BMC SOFTWARE INC             | COM            | 055921100 | 740    |
| BMC SOFTWARE INC             | COM            | 055921100 | 963    |
| BAKER HUGHES INC             | COM            | 057224107 | 7      |
| BAKER HUGHES INC             | com            | 057224107 | 15     |
| BAKER HUGHES INC             | COM            | 057224107 | 116    |
| BAKER HUGHES INC             | COM            | 057224107 | 142    |
| BAKER HUGHES INC             | COM            | 057224107 | 236    |
| BAKER HUGHES INC             | COM            | 057224107 | 284    |
| BAKER HUGHES INC             | COM            | 057224107 | 411    |
| BAKER HUGHES INC             | COM            | 057224107 | 4,954  |
| BAKER HUGHES INC             | COM            | 057224107 | 5,419  |
| BAKER HUGHES INC             | COM            | 057224107 | 53,899 |
| BALCHEM CORP                 | COM            | 057665200 | 528    |
| BALL CORP                    | COM            | 058498106 | 15     |
| BALL CORP                    | COM            | 058498106 | 593    |
| BALL CORP                    | COM            | 058498106 | 715    |
| BANCO BRADESCO S A           | SP ADR PFD NEW | 059460303 | 1      |
| BANCO BRADESCO S A           | SP ADR PFD NEW | 059460303 | 2      |
| BANCO BRADESCO S A           | SP ADR PFD NEW | 059460303 | 7      |
| BANCO BRADESCO S A           | SP ADR PFD NEW | 059460303 | 222    |
| BANCO BRADESCO S A           | SP ADR PFD NEW | 059460303 | 366    |
| BANCO BRADESCO S A           | SP ADR PFD NEW | 059460303 | 2,510  |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 1      |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 2      |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 6      |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 405    |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 617    |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 1,019  |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 3,080  |
| BANK OF AMERICA CORPORATION  | com            | 060505104 | 27     |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 30     |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 38     |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 104    |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 107    |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 395    |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 407    |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 532    |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 571    |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 1,094  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 1,124  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 2,309  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 4,303  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 7,363  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 8,294  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 12,460 |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 19,696 |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 49,681 |
| BANK MONTREAL QUE            | COM            | 063671101 | 189    |
| BANK MONTREAL QUE            | COM            | 063671101 | 15,926 |
| BANK NEW YORK INC            | COM            | 064057102 | 96     |
| BANK NEW YORK INC            | COM            | 064057102 | 118    |
| BANK NEW YORK INC            | COM            | 064057102 | 314    |
| BANK NEW YORK INC            | COM            | 064057102 | 363    |
| BANK NEW YORK INC            | COM            | 064057102 | 387    |
| BANK NEW YORK INC            | COM            | 064057102 | 1,232  |
| BANK NEW YORK INC            | COM            | 064057102 | 1,452  |
| BANK NEW YORK INC            | COM            | 064057102 | 7,052  |
| BANK NOVA SCOTIA HALIFAX     | COM            | 064149107 | 27     |
| BANK NOVA SCOTIA HALIFAX     | COM            | 064149107 | 24,233 |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                          |            |           |       |
|--------------------------|------------|-----------|-------|
| BARD C R INC             | COM        | 067383109 | 1     |
| BARD C R INC             | COM        | 067383109 | 10    |
| BARD C R INC             | com        | 067383109 | 10    |
| BARD C R INC             | COM        | 067383109 | 40    |
| BARD C R INC             | COM        | 067383109 | 379   |
| BARD C R INC             | COM        | 067383109 | 1,014 |
| BARD C R INC             | COM        | 067383109 | 1,365 |
| BARRICK GOLD CORP        | COM        | 067901108 | 12    |
| BARRICK GOLD CORP        | COM        | 067901108 | 61    |
| BARRICK GOLD CORP        | COM        | 067901108 | 120   |
| BARRICK GOLD CORP        | COM        | 067901108 | 141   |
| BARRICK GOLD CORP        | COM        | 067901108 | 182   |
| BARRICK GOLD CORP        | COM        | 067901108 | 217   |
| BARRICK GOLD CORP        | COM        | 067901108 | 377   |
| BARRICK GOLD CORP        | com        | 067901108 | 647   |
| BARRICK GOLD CORP        | COM        | 067901108 | 3,244 |
| BARR PHARMACEUTICALS INC | COM        | 068306109 | 2     |
| BARR PHARMACEUTICALS INC | COM        | 068306109 | 11    |
| BARR PHARMACEUTICALS INC | COM        | 068306109 | 20    |
| BARR PHARMACEUTICALS INC | COM        | 068306109 | 90    |
| BARR PHARMACEUTICALS INC | COM        | 068306109 | 200   |
| BARR PHARMACEUTICALS INC | COM        | 068306109 | 458   |
| BARR PHARMACEUTICALS INC | COM        | 068306109 | 1,129 |
| BAXTER INTL INC          | COM        | 071813109 | 26    |
| BAXTER INTL INC          | COM        | 071813109 | 32    |
| BAXTER INTL INC          | com        | 071813109 | 46    |
| BAXTER INTL INC          | COM        | 071813109 | 67    |
| BAXTER INTL INC          | COM        | 071813109 | 358   |
| BAXTER INTL INC          | COM        | 071813109 | 1,005 |
| BAXTER INTL INC          | COM        | 071813109 | 5,827 |
| BAYTEX ENERGY TR         | TRUST UNIT | 073176109 | 223   |
| BEA SYS INC              | COM        | 073325102 | 51    |
| BEA SYS INC              | COM        | 073325102 | 67    |
| BEA SYS INC              | COM        | 073325102 | 76    |
| BEA SYS INC              | COM        | 073325102 | 169   |
| BEA SYS INC              | COM        | 073325102 | 607   |
| BEA SYS INC              | COM        | 073325102 | 4,611 |
| BEAR STEARNS COS INC     | COM        | 073902108 | 65    |
| BEAR STEARNS COS INC     | COM        | 073902108 | 65    |
| BEAR STEARNS COS INC     | COM        | 073902108 | 86    |
| BEAR STEARNS COS INC     | COM        | 073902108 | 391   |
| BEAR STEARNS COS INC     | COM        | 073902108 | 691   |
| BEAR STEARNS COS INC     | COM        | 073902108 | 4,083 |
| BEAR STEARNS COS INC     | COM        | 073902108 | 5,466 |
| BECKMAN COULTER INC      | COM        | 075811109 | 12    |
| BECKMAN COULTER INC      | COM        | 075811109 | 215   |
| BECKMAN COULTER INC      | COM        | 075811109 | 371   |
| BECTON DICKINSON & CO    | COM        | 075887109 | 11    |
| BECTON DICKINSON & CO    | COM        | 075887109 | 87    |
| BECTON DICKINSON & CO    | COM        | 075887109 | 119   |
| BECTON DICKINSON & CO    | COM        | 075887109 | 224   |
| BECTON DICKINSON & CO    | COM        | 075887109 | 788   |
| BECTON DICKINSON & CO    | COM        | 075887109 | 3,701 |
| BED BATH & BEYOND INC    | COM        | 075896100 | 19    |
| BED BATH & BEYOND INC    | COM        | 075896100 | 24    |
| BED BATH & BEYOND INC    | COM        | 075896100 | 40    |
| BED BATH & BEYOND INC    | COM        | 075896100 | 73    |
| BED BATH & BEYOND INC    | COM        | 075896100 | 160   |
| BED BATH & BEYOND INC    | COM        | 075896100 | 379   |
| BED BATH & BEYOND INC    | COM        | 075896100 | 1,062 |
| BED BATH & BEYOND INC    | COM        | 075896100 | 1,696 |
| BELLSOUTH CORP           | COM        | 079860102 | 30    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                            |               |           |        |
|----------------------------|---------------|-----------|--------|
| BELLSOUTH CORP             | COM           | 079860102 | 40     |
| BELLSOUTH CORP             | COM           | 079860102 | 94     |
| BELLSOUTH CORP             | COM           | 079860102 | 208    |
| BELLSOUTH CORP             | COM           | 079860102 | 377    |
| BELLSOUTH CORP             | COM           | 079860102 | 468    |
| BELLSOUTH CORP             | COM           | 079860102 | 1,509  |
| BELLSOUTH CORP             | COM           | 079860102 | 2,045  |
| BELLSOUTH CORP             | COM           | 079860102 | 3,131  |
| BELLSOUTH CORP             | COM           | 079860102 | 16,119 |
| BEMIS INC                  | COM           | 081437105 | 11     |
| BEMIS INC                  | COM           | 081437105 | 26     |
| BEMIS INC                  | COM           | 081437105 | 1,344  |
| BERKLEY W R CORP           | COM           | 084423102 | 130    |
| BERKLEY W R CORP           | COM           | 084423102 | 246    |
| BERKLEY W R CORP           | COM           | 084423102 | 643    |
| BERKSHIRE HATHAWAY INC DEL | CL A          | 084670108 | 220    |
| BERKSHIRE HATHAWAY INC DEL | CL A          | 084670108 | 330    |
| BERKSHIRE HATHAWAY INC DEL | CL A          | 084670108 | 330    |
| BERKSHIRE HATHAWAY INC DEL | CL A          | 084670108 | 440    |
| BERKSHIRE HATHAWAY INC DEL | CL A          | 084670108 | 880    |
| BERKSHIRE HATHAWAY INC DEL | CL A          | 084670108 | 4,400  |
| BERKSHIRE HATHAWAY INC DEL | CL A          | 084670108 | 5,280  |
| BERKSHIRE HATHAWAY INC DEL | CL A          | 084670108 | 9,789  |
| BERKSHIRE HATHAWAY INC DEL | CL A          | 084670108 | 10,229 |
| BERKSHIRE HATHAWAY INC DEL | CL B          | 084670207 | 51     |
| BERKSHIRE HATHAWAY INC DEL | CL B          | 084670207 | 95     |
| BERKSHIRE HATHAWAY INC DEL | CL B          | 084670207 | 173    |
| BERKSHIRE HATHAWAY INC DEL | CL B          | 084670207 | 213    |
| BERKSHIRE HATHAWAY INC DEL | CL B          | 084670207 | 216    |
| BERKSHIRE HATHAWAY INC DEL | CL B          | 084670207 | 238    |
| BERKSHIRE HATHAWAY INC DEL | CL B          | 084670207 | 308    |
| BERKSHIRE HATHAWAY INC DEL | CL B          | 084670207 | 337    |
| BERKSHIRE HATHAWAY INC DEL | CL B          | 084670207 | 491    |
| BERKSHIRE HATHAWAY INC DEL | CL B          | 084670207 | 697    |
| BERKSHIRE HATHAWAY INC DEL | CL B          | 084670207 | 898    |
| BERKSHIRE HATHAWAY INC DEL | CL B          | 084670207 | 1,122  |
| BERKSHIRE HATHAWAY INC DEL | CL B          | 084670207 | 1,661  |
| BERKSHIRE HATHAWAY INC DEL | CL B          | 084670207 | 3,519  |
| BEST BUY INC               | COM           | 086516101 | 49     |
| BEST BUY INC               | COM           | 086516101 | 121    |
| BEST BUY INC               | COM           | 086516101 | 172    |
| BEST BUY INC               | COM           | 086516101 | 799    |
| BEST BUY INC               | COM           | 086516101 | 1,539  |
| BEST BUY INC               | COM           | 086516101 | 4,620  |
| BEST BUY INC               | COM           | 086516101 | 4,879  |
| BHP BILLITON LTD           | SPONSORED ADR | 088606108 | 13     |
| BHP BILLITON LTD           | SPONSORED ADR | 088606108 | 98     |
| BHP BILLITON LTD           | SPONSORED ADR | 088606108 | 119    |
| BHP BILLITON LTD           | SPONSORED ADR | 088606108 | 7,105  |
| BIOMET INC                 | COM           | 090613100 | 23     |
| BIOMET INC                 | COM           | 090613100 | 33     |
| BIOMET INC                 | COM           | 090613100 | 37     |
| BIOMET INC                 | COM           | 090613100 | 1,607  |
| BIOMET INC                 | COM           | 090613100 | 2,922  |
| BLACK & DECKER CORP        | COM           | 091797100 | 18     |
| BLACK & DECKER CORP        | COM           | 091797100 | 120    |
| BLACK & DECKER CORP        | COM           | 091797100 | 194    |
| BLACK & DECKER CORP        | COM           | 091797100 | 196    |
| BLACK & DECKER CORP        | COM           | 091797100 | 256    |
| BLACK & DECKER CORP        | COM           | 091797100 | 943    |
| BLACK & DECKER CORP        | COM           | 091797100 | 1,002  |
| BLACK & DECKER CORP        | COM           | 091797100 | 1,537  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| BLOCK H & R INC              | COM           | 093671105 | 8      |
| BLOCK H & R INC              | COM           | 093671105 | 18     |
| BLOCK H & R INC              | COM           | 093671105 | 23     |
| BLOCK H & R INC              | COM           | 093671105 | 404    |
| BLOCK H & R INC              | COM           | 093671105 | 1,152  |
| BOEING CO                    | COM           | 097023105 | 26     |
| BOEING CO                    | COM           | 097023105 | 40     |
| BOEING CO                    | COM           | 097023105 | 44     |
| BOEING CO                    | COM           | 097023105 | 45     |
| BOEING CO                    | com           | 097023105 | 53     |
| BOEING CO                    | COM           | 097023105 | 133    |
| BOEING CO                    | COM           | 097023105 | 159    |
| BOEING CO                    | COM           | 097023105 | 194    |
| BOEING CO                    | COM           | 097023105 | 355    |
| BOEING CO                    | COM           | 097023105 | 409    |
| BOEING CO                    | COM           | 097023105 | 467    |
| BOEING CO                    | COM           | 097023105 | 752    |
| BOEING CO                    | COM           | 097023105 | 835    |
| BOEING CO                    | COM           | 097023105 | 902    |
| BOEING CO                    | COM           | 097023105 | 922    |
| BOEING CO                    | COM           | 097023105 | 1,149  |
| BOEING CO                    | COM           | 097023105 | 1,626  |
| BOEING CO                    | COM           | 097023105 | 14,183 |
| BORG WARNER INC              | COM           | 099724106 | 136    |
| BORG WARNER INC              | COM           | 099724106 | 207    |
| BORG WARNER INC              | COM           | 099724106 | 336    |
| BOSTON PROPERTIES INC        | COM           | 101121101 | 34     |
| BOSTON PROPERTIES INC        | COM           | 101121101 | 2,319  |
| BOSTON SCIENTIFIC CORP       | COM           | 101137107 | 10     |
| BOSTON SCIENTIFIC CORP       | COM           | 101137107 | 11     |
| BOSTON SCIENTIFIC CORP       | COM           | 101137107 | 16     |
| BOSTON SCIENTIFIC CORP       | COM           | 101137107 | 34     |
| BOSTON SCIENTIFIC CORP       | COM           | 101137107 | 36     |
| BOSTON SCIENTIFIC CORP       | COM           | 101137107 | 73     |
| BOSTON SCIENTIFIC CORP       | com           | 101137107 | 180    |
| BOSTON SCIENTIFIC CORP       | COM           | 101137107 | 239    |
| BOSTON SCIENTIFIC CORP       | COM           | 101137107 | 258    |
| BOSTON SCIENTIFIC CORP       | COM           | 101137107 | 341    |
| BOSTON SCIENTIFIC CORP       | COM           | 101137107 | 1,535  |
| BOSTON SCIENTIFIC CORP       | COM           | 101137107 | 4,351  |
| BRIGHT HORIZON FAMILY SOLUTI | COM           | 109195107 | 20     |
| BRIGHT HORIZON FAMILY SOLUTI | COM           | 109195107 | 500    |
| BRINKER INTL INC             | COM           | 109641100 | 2      |
| BRINKER INTL INC             | COM           | 109641100 | 2      |
| BRINKER INTL INC             | COM           | 109641100 | 169    |
| BRINKER INTL INC             | COM           | 109641100 | 382    |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 9      |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 13     |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 79     |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 236    |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 250    |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 265    |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 665    |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 976    |
| BRISTOL MYERS SQUIBB CO      | com           | 110122108 | 1,579  |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 3,661  |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 4,547  |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 10,027 |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 16,647 |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 70,959 |
| BRITISH AMERN TOB PLC        | SPONSORED ADR | 110448107 | 203    |
| BRITISH AMERN TOB PLC        | SPONSORED ADR | 110448107 | 1,076  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                           |                |           |       |
|---------------------------|----------------|-----------|-------|
| BROADCOM CORP             | CL A           | 111320107 | 5     |
| BROADCOM CORP             | CL A           | 111320107 | 13    |
| BROADCOM CORP             | CL A           | 111320107 | 39    |
| BROADCOM CORP             | CL A           | 111320107 | 44    |
| BROADCOM CORP             | CL A           | 111320107 | 52    |
| BROADCOM CORP             | CL A           | 111320107 | 582   |
| BROADCOM CORP             | CL A           | 111320107 | 733   |
| BROADCOM CORP             | CL A           | 111320107 | 2,772 |
| BROOKFIELD ASSET MGMT INC | CL A LTD VT SH | 112585104 | 578   |
| BROOKFIELD ASSET MGMT INC | CL A LTD VT SH | 112585104 | 6,262 |
| BROWN & BROWN INC         | COM            | 115236101 | 1     |
| BROWN & BROWN INC         | COM            | 115236101 | 395   |
| BROWN & BROWN INC         | COM            | 115236101 | 847   |
| BROWN FORMAN CORP         | CL B           | 115637209 | 17    |
| BROWN FORMAN CORP         | CL B           | 115637209 | 238   |
| BROWN FORMAN CORP         | CL B           | 115637209 | 603   |
| BRUNSWICK CORP            | COM            | 117043109 | 8     |
| BRUNSWICK CORP            | COM            | 117043109 | 9     |
| BRUNSWICK CORP            | COM            | 117043109 | 424   |
| CAE INC                   | COM            | 124765108 | 2,865 |
| CBS CORP NEW              | CL B           | 124857202 | 16    |
| CBS CORP NEW              | CL B           | 124857202 | 17    |
| CBS CORP NEW              | CL B           | 124857202 | 30    |
| CBS CORP NEW              | CL B           | 124857202 | 53    |
| CBS CORP NEW              | CL B           | 124857202 | 190   |
| CBS CORP NEW              | CL B           | 124857202 | 220   |
| CBS CORP NEW              | CL B           | 124857202 | 412   |
| CBS CORP NEW              | CL B           | 124857202 | 538   |
| CBS CORP NEW              | CL B           | 124857202 | 596   |
| CBS CORP NEW              | CL B           | 124857202 | 748   |
| CBS CORP NEW              | CL B           | 124857202 | 3,384 |
| CBS CORP NEW              | CL B           | 124857202 | 4,098 |
| CIGNA CORP                | COM            | 125509109 | 16    |
| CIGNA CORP                | COM            | 125509109 | 334   |
| CIGNA CORP                | COM            | 125509109 | 654   |
| CIGNA CORP                | COM            | 125509109 | 2,649 |
| CIT GROUP INC             | COM            | 125581108 | 2     |
| CIT GROUP INC             | COM            | 125581108 | 9     |
| CIT GROUP INC             | COM            | 125581108 | 535   |
| CIT GROUP INC             | COM            | 125581108 | 2,236 |
| CMGI INC                  | COM            | 125750109 | 0     |
| CMGI INC                  | COM            | 125750109 | 16    |
| CMGI INC                  | COM            | 125750109 | 88    |
| CMS ENERGY CORP           | COM            | 125896100 | 12    |
| CMS ENERGY CORP           | COM            | 125896100 | 634   |
| CSK AUTO CORP             | COM            | 125965103 | 498   |
| CPFL ENERGIA S A          | SPONSORED ADR  | 126153105 | 1008  |
| CSX CORP                  | COM            | 126408103 | 21    |
| CSX CORP                  | COM            | 126408103 | 93    |
| CSX CORP                  | COM            | 126408103 | 715   |
| CSX CORP                  | COM            | 126408103 | 3,003 |
| CVS CORP                  | COM            | 126650100 | 36    |
| CVS CORP                  | COM            | 126650100 | 77    |
| CVS CORP                  | COM            | 126650100 | 257   |
| CVS CORP                  | COM            | 126650100 | 326   |
| CVS CORP                  | COM            | 126650100 | 1212  |
| CVS CORP                  | COM            | 126650100 | 1,457 |
| CVS CORP                  | com            | 126650100 | 1,576 |
| CVS CORP                  | COM            | 126650100 | 2671  |
| CVS CORP                  | COM            | 126650100 | 2,798 |
| CVS CORP                  | COM            | 126650100 | 2,843 |
| CVS CORP                  | COM            | 126650100 | 3,650 |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |            |           |        |
|-----------------------------|------------|-----------|--------|
| CVS CORP                    | COM        | 126650100 | 3,975  |
| CVS CORP                    | COM        | 126650100 | 4,770  |
| CVS CORP                    | COM        | 126650100 | 11,264 |
| CADBURY SCHWEPPES PLC       | ADR        | 127209302 | 11     |
| CADBURY SCHWEPPES PLC       | ADR        | 127209302 | 18     |
| CADBURY SCHWEPPES PLC       | ADR        | 127209302 | 215    |
| CADBURY SCHWEPPES PLC       | ADR        | 127209302 | 832    |
| CADENCE DESIGN SYSTEM INC   | COM        | 127387108 | 356    |
| CADENCE DESIGN SYSTEM INC   | COM        | 127387108 | 495    |
| CAMPBELL SOUP CO            | COM        | 134429109 | 67     |
| CAMPBELL SOUP CO            | COM        | 134429109 | 2,074  |
| CAMPBELL SOUP CO            | COM        | 134429109 | 2,455  |
| CDN IMPERIAL BK OF COMMERCE | COM        | 136069101 | 135    |
| CDN IMPERIAL BK OF COMMERCE | COM        | 136069101 | 211    |
| CDN IMPERIAL BK OF COMMERCE | COM        | 136069101 | 5,185  |
| CANADIAN NATL RY CO         | COM        | 136375102 | 15     |
| CANADIAN NATL RY CO         | COM        | 136375102 | 322    |
| CANADIAN NATL RY CO         | COM        | 136375102 | 8,957  |
| CANADIAN NAT RES LTD        | COM        | 136385101 | 129    |
| CANADIAN NAT RES LTD        | COM        | 136385101 | 336    |
| CANADIAN NAT RES LTD        | COM        | 136385101 | 9,936  |
| CANETIC RES TR              | COM        | 137513107 | 2,174  |
| CANON INC                   | ADR        | 138006309 | 14     |
| CANON INC                   | ADR        | 138006309 | 21     |
| CANON INC                   | ADR        | 138006309 | 22     |
| CANON INC                   | ADR        | 138006309 | 43     |
| CANON INC                   | ADR        | 138006309 | 1,356  |
| CANON INC                   | ADR        | 138006309 | 6,758  |
| CAPITAL CROSSING BK         | COM        | 140071101 | 867    |
| CARBO CERAMICS INC          | COM        | 140781105 | 631    |
| CAREER EDUCATION CORP       | COM        | 141665109 | 265    |
| CAREER EDUCATION CORP       | COM        | 141665109 | 513    |
| CAREER EDUCATION CORP       | COM        | 141665109 | 7,893  |
| CAREMARK RX INC             | COM        | 141705103 | 7      |
| CAREMARK RX INC             | COM        | 141705103 | 13     |
| CAREMARK RX INC             | COM        | 141705103 | 18     |
| CAREMARK RX INC             | COM        | 141705103 | 39     |
| CAREMARK RX INC             | COM        | 141705103 | 514    |
| CAREMARK RX INC             | COM        | 141705103 | 816    |
| CAREMARK RX INC             | COM        | 141705103 | 2,600  |
| CAREMARK RX INC             | COM        | 141705103 | 3,420  |
| CAREMARK RX INC             | COM        | 141705103 | 5,235  |
| CAREMARK RX INC             | COM        | 141705103 | 5,625  |
| CARMAX INC                  | COM        | 143130102 | 770    |
| CARNIVAL CORP               | PAIRED CTF | 143658300 | 20     |
| CARNIVAL CORP               | PAIRED CTF | 143658300 | 139    |
| CARNIVAL CORP               | PAIRED CTF | 143658300 | 167    |
| CARNIVAL CORP               | PAIRED CTF | 143658300 | 265    |
| CARNIVAL CORP               | PAIRED CTF | 143658300 | 287    |
| CARNIVAL CORP               | PAIRED CTF | 143658300 | 697    |
| CARNIVAL CORP               | PAIRED CTF | 143658300 | 1,024  |
| CATERPILLAR INC DEL         | COM        | 149123101 | 25     |
| CATERPILLAR INC DEL         | COM        | 149123101 | 30     |
| CATERPILLAR INC DEL         | COM        | 149123101 | 31     |
| CATERPILLAR INC DEL         | COM        | 149123101 | 80     |
| CATERPILLAR INC DEL         | COM        | 149123101 | 129    |
| CATERPILLAR INC DEL         | COM        | 149123101 | 286    |
| CATERPILLAR INC DEL         | COM        | 149123101 | 537    |
| CATERPILLAR INC DEL         | COM        | 149123101 | 577    |
| CATERPILLAR INC DEL         | COM        | 149123101 | 885    |
| CATERPILLAR INC DEL         | COM        | 149123101 | 1,239  |
| CATERPILLAR INC DEL         | com        | 149123101 | 1,381  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                            |                |           |       |
|----------------------------|----------------|-----------|-------|
| CATERPILLAR INC DEL        | COM            | 149123101 | 2,047 |
| CATERPILLAR INC DEL        | COM            | 149123101 | 7,931 |
| CATHAY GENERAL BANCORP     | COM            | 149150104 | 249   |
| CATHAY GENERAL BANCORP     | COM            | 149150104 | 684   |
| CELANESE CORP DEL          | COM SER A      | 150870103 | 4     |
| CELANESE CORP DEL          | COM SER A      | 150870103 | 346   |
| CELGENE CORP               | COM            | 151020104 | 26    |
| CELGENE CORP               | COM            | 151020104 | 133   |
| CELGENE CORP               | COM            | 151020104 | 690   |
| CELGENE CORP               | COM            | 151020104 | 3,397 |
| CEMEX SAB DE CV            | SPON ADR 5 ORD | 151290889 | 1     |
| CEMEX SAB DE CV            | SPON ADR 5 ORD | 151290889 | 2     |
| CEMEX SAB DE CV            | SPON ADR 5 ORD | 151290889 | 3     |
| CEMEX SAB DE CV            | SPON ADR 5 ORD | 151290889 | 6     |
| CEMEX SAB DE CV            | SPON ADR 5 ORD | 151290889 | 24    |
| CEMEX SAB DE CV            | SPON ADR 5 ORD | 151290889 | 42    |
| CEMEX SAB DE CV            | SPON ADR 5 ORD | 151290889 | 474   |
| CEMEX SAB DE CV            | SPON ADR 5 ORD | 151290889 | 487   |
| CENTEX CORP                | COM            | 152312104 | 30    |
| CENTEX CORP                | COM            | 152312104 | 60    |
| CENTEX CORP                | COM            | 152312104 | 1,123 |
| CENTEX CORP                | COM            | 152312104 | 1,144 |
| CENTRAL EUROPEAN DIST CORP | COM            | 153435102 | 70    |
| CENTRAL EUROPEAN DIST CORP | COM            | 153435102 | 495   |
| CENTRAL EUROPEAN DIST CORP | COM            | 153435102 | 1549  |
| CENTRAL EUROPEAN DIST CORP | COM            | 153435102 | 2406  |
| CENTRAL FD CDA LTD         | CL A           | 153501101 | 500   |
| CENTURYTEL INC             | COM            | 156700106 | 1,334 |
| CENTURYTEL INC             | COM            | 156700106 | 1,970 |
| CENTURYTEL INC             | COM            | 156700106 | 7,637 |
| CEPHALON INC               | COM            | 156708109 | 145   |
| CEPHALON INC               | COM            | 156708109 | 176   |
| CEPHALON INC               | COM            | 156708109 | 411   |
| CERIDIAN CORP NEW          | COM            | 156779100 | 457   |
| CERNER CORP                | COM            | 156782104 | 7     |
| CERNER CORP                | COM            | 156782104 | 845   |
| CHAPARRAL STL CO DEL       | COM            | 159423102 | 69    |
| CHAPARRAL STL CO DEL       | COM            | 159423102 | 71    |
| CHAPARRAL STL CO DEL       | COM            | 159423102 | 89    |
| CHEESECAKE FACTORY INC     | COM            | 163072101 | 4     |
| CHEESECAKE FACTORY INC     | COM            | 163072101 | 37    |
| CHEESECAKE FACTORY INC     | COM            | 163072101 | 61    |
| CHEESECAKE FACTORY INC     | COM            | 163072101 | 93    |
| CHEESECAKE FACTORY INC     | COM            | 163072101 | 98    |
| CHEESECAKE FACTORY INC     | COM            | 163072101 | 3,198 |
| CHESAPEAKE ENERGY CORP     | COM            | 165167107 | 6     |
| CHESAPEAKE ENERGY CORP     | COM            | 165167107 | 20    |
| CHESAPEAKE ENERGY CORP     | COM            | 165167107 | 29    |
| CHESAPEAKE ENERGY CORP     | COM            | 165167107 | 116   |
| CHESAPEAKE ENERGY CORP     | COM            | 165167107 | 386   |
| CHESAPEAKE ENERGY CORP     | COM            | 165167107 | 459   |
| CHESAPEAKE ENERGY CORP     | COM            | 165167107 | 576   |
| CHESAPEAKE ENERGY CORP     | COM            | 165167107 | 1,292 |
| CHESAPEAKE ENERGY CORP     | COM            | 165167107 | 1,965 |
| CHEVRON CORP NEW           | COM            | 166764100 | 35    |
| CHEVRON CORP NEW           | COM            | 166764100 | 40    |
| CHEVRON CORP NEW           | COM            | 166764100 | 62    |
| CHEVRON CORP NEW           | COM            | 166764100 | 74    |
| CHEVRON CORP NEW           | COM            | 166764100 | 91    |
| CHEVRON CORP NEW           | COM            | 166764100 | 302   |
| CHEVRON CORP NEW           | com            | 166764100 | 464   |
| CHEVRON CORP NEW           | COM            | 166764100 | 529   |



Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| CHEVRON CORP NEW             | COM           | 166764100 | 647    |
| CHEVRON CORP NEW             | COM           | 166764100 | 685    |
| CHEVRON CORP NEW             | COM           | 166764100 | 694    |
| CHEVRON CORP NEW             | COM           | 166764100 | 747    |
| CHEVRON CORP NEW             | COM           | 166764100 | 1,129  |
| CHEVRON CORP NEW             | COM           | 166764100 | 1,908  |
| CHEVRON CORP NEW             | COM           | 166764100 | 3212   |
| CHEVRON CORP NEW             | COM           | 166764100 | 3,438  |
| CHEVRON CORP NEW             | COM           | 166764100 | 9,831  |
| CHEVRON CORP NEW             | COM           | 166764100 | 10,576 |
| CHEVRON CORP NEW             | COM           | 166764100 | 26,421 |
| CHEVRON CORP NEW             | COM           | 166764100 | 31,967 |
| CHICOS FAS INC               | COM           | 168615102 | 4      |
| CHICOS FAS INC               | COM           | 168615102 | 21     |
| CHICOS FAS INC               | COM           | 168615102 | 21     |
| CHICOS FAS INC               | COM           | 168615102 | 237    |
| CHICOS FAS INC               | COM           | 168615102 | 391    |
| CHICOS FAS INC               | COM           | 168615102 | 422    |
| CHINA TECHFAITH WIRLS COMM T | SPONSORED ADR | 169424108 | 25,160 |
| CHIQUITA BRANDS INTL INC     | COM           | 170032809 | 247    |
| CHUBB CORP                   | COM           | 171232101 | 11     |
| CHUBB CORP                   | COM           | 171232101 | 32     |
| CHUBB CORP                   | COM           | 171232101 | 64     |
| CHUBB CORP                   | COM           | 171232101 | 290    |
| CHUBB CORP                   | COM           | 171232101 | 565    |
| CHUBB CORP                   | COM           | 171232101 | 1,416  |
| CHUBB CORP                   | COM           | 171232101 | 4,774  |
| CHUBB CORP                   | COM           | 171232101 | 9,178  |
| CINCINNATI FINL CORP         | COM           | 172062101 | 24     |
| CINCINNATI FINL CORP         | COM           | 172062101 | 1,552  |
| CIRCUIT CITY STORE INC       | COM           | 172737108 | 298    |
| CIRCUIT CITY STORE INC       | COM           | 172737108 | 380    |
| CIRCUIT CITY STORE INC       | COM           | 172737108 | 464    |
| CIRCUIT CITY STORE INC       | COM           | 172737108 | 1461   |
| CIRCUIT CITY STORE INC       | COM           | 172737108 | 1,690  |
| CINTAS CORP                  | COM           | 172908105 | 15     |
| CINTAS CORP                  | COM           | 172908105 | 17     |
| CINTAS CORP                  | COM           | 172908105 | 398    |
| CINTAS CORP                  | COM           | 172908105 | 783    |
| CITIGROUP INC                | COM           | 172967101 | 11     |
| CITIGROUP INC                | COM           | 172967101 | 17     |
| CITIGROUP INC                | com           | 172967101 | 50     |
| CITIGROUP INC                | COM           | 172967101 | 56     |
| CITIGROUP INC                | COM           | 172967101 | 89     |
| CITIGROUP INC                | COM           | 172967101 | 117    |
| CITIGROUP INC                | COM           | 172967101 | 178    |
| CITIGROUP INC                | COM           | 172967101 | 256    |
| CITIGROUP INC                | COM           | 172967101 | 274    |
| CITIGROUP INC                | COM           | 172967101 | 344    |
| CITIGROUP INC                | COM           | 172967101 | 429    |
| CITIGROUP INC                | COM           | 172967101 | 808    |
| CITIGROUP INC                | COM           | 172967101 | 819    |
| CITIGROUP INC                | COM           | 172967101 | 1,115  |
| CITIGROUP INC                | COM           | 172967101 | 1,376  |
| CITIGROUP INC                | COM           | 172967101 | 1,384  |
| CITIGROUP INC                | COM           | 172967101 | 2,498  |
| CITIGROUP INC                | COM           | 172967101 | 3,231  |
| CITIGROUP INC                | COM           | 172967101 | 3320   |
| CITIGROUP INC                | COM           | 172967101 | 3,322  |
| CITIGROUP INC                | COM           | 172967101 | 3,469  |
| CITIGROUP INC                | COM           | 172967101 | 4,025  |
| CITIGROUP INC                | COM           | 172967101 | 7,711  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| CITIGROUP INC                | COM            | 172967101 | 11,033 |
| CITIGROUP INC                | COM            | 172967101 | 29,552 |
| CITIGROUP INC                | COM            | 172967101 | 37,286 |
| CITIGROUP INC                | COM            | 172967101 | 52,763 |
| CITIGROUP INC                | COM            | 172967101 | 55,158 |
| CITRIX SYS INC               | COM            | 177376100 | 6      |
| CITRIX SYS INC               | COM            | 177376100 | 43     |
| CITRIX SYS INC               | COM            | 177376100 | 108    |
| CITRIX SYS INC               | COM            | 177376100 | 703    |
| CITRIX SYS INC               | COM            | 177376100 | 2,421  |
| CLARCOR INC                  | COM            | 179895107 | 753    |
| CLEAR CHANNEL COMMUNICATIONS | COM            | 184502102 | 3      |
| CLEAR CHANNEL COMMUNICATIONS | COM            | 184502102 | 59     |
| CLEAR CHANNEL COMMUNICATIONS | COM            | 184502102 | 396    |
| CLEAR CHANNEL COMMUNICATIONS | COM            | 184502102 | 3,279  |
| CLOROX CO DEL                | COM            | 189054109 | 13     |
| CLOROX CO DEL                | COM            | 189054109 | 31     |
| CLOROX CO DEL                | COM            | 189054109 | 154    |
| CLOROX CO DEL                | COM            | 189054109 | 257    |
| CLOROX CO DEL                | COM            | 189054109 | 375    |
| CLOROX CO DEL                | COM            | 189054109 | 429    |
| CLOROX CO DEL                | com            | 189054109 | 594    |
| CLOROX CO DEL                | COM            | 189054109 | 1,428  |
| COACH INC                    | COM            | 189754104 | 9      |
| COACH INC                    | COM            | 189754104 | 56     |
| COACH INC                    | COM            | 189754104 | 271    |
| COACH INC                    | COM            | 189754104 | 786    |
| COACH INC                    | COM            | 189754104 | 3,283  |
| COACH INC                    | COM            | 189754104 | 3,413  |
| COCA COLA CO                 | COM            | 191216100 | 15     |
| COCA COLA CO                 | COM            | 191216100 | 35     |
| COCA COLA CO                 | COM            | 191216100 | 48     |
| COCA COLA CO                 | COM            | 191216100 | 80     |
| COCA COLA CO                 | COM            | 191216100 | 154    |
| COCA COLA CO                 | COM            | 191216100 | 159    |
| COCA COLA CO                 | COM            | 191216100 | 244    |
| COCA COLA CO                 | COM            | 191216100 | 685    |
| COCA COLA CO                 | COM            | 191216100 | 840    |
| COCA COLA CO                 | COM            | 191216100 | 1,907  |
| COCA COLA CO                 | COM            | 191216100 | 2,091  |
| COCA COLA CO                 | COM            | 191216100 | 3,082  |
| COCA COLA CO                 | COM            | 191216100 | 5,405  |
| COCA COLA CO                 | com            | 191216100 | 6,050  |
| COCA COLA CO                 | COM            | 191216100 | 6,993  |
| COCA COLA CO                 | COM            | 191216100 | 7,329  |
| COCA COLA CO                 | COM            | 191216100 | 21,558 |
| COCA COLA CO                 | COM            | 191216100 | 33,733 |
| COCA COLA ENTERPRISES INC    | COM            | 191219104 | 20     |
| COCA COLA ENTERPRISES INC    | COM            | 191219104 | 1,529  |
| COCA-COLA FEMSA S A DE C V   | SPON ADR REP L | 191241108 | 2,463  |
| COEUR D ALENE MINES CORP IDA | COM            | 192108108 | 26     |
| COEUR D ALENE MINES CORP IDA | COM            | 192108108 | 51     |
| COEUR D ALENE MINES CORP IDA | COM            | 192108108 | 57     |
| COEUR D ALENE MINES CORP IDA | com            | 192108108 | 99     |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 8      |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 10     |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 19     |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 133    |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 821    |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 1,686  |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 8,185  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 25     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 33     |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 41     |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 78     |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 163    |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 200    |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 380    |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 394    |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 656    |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 1,006  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 3,346  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 6,598  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 12,621 |
| COLONIAL BANCGROUP INC       | COM            | 195493309 | 5      |
| COLONIAL BANCGROUP INC       | COM            | 195493309 | 7      |
| COLONIAL BANCGROUP INC       | COM            | 195493309 | 376    |
| COMERICA INC                 | COM            | 200340107 | 207    |
| COMERICA INC                 | COM            | 200340107 | 1,807  |
| COMMERCE BANCORP INC NJ      | COM            | 200519106 | 3      |
| COMMERCE BANCORP INC NJ      | COM            | 200519106 | 20     |
| COMMERCE BANCORP INC NJ      | COM            | 200519106 | 27     |
| COMMERCE BANCORP INC NJ      | COM            | 200519106 | 100    |
| COMMERCE BANCORP INC NJ      | COM            | 200519106 | 141    |
| COMMERCE BANCORP INC NJ      | COM            | 200519106 | 1,022  |
| COMMUNITY HEALTH SYS INC NEW | COM            | 203668108 | 323    |
| COMMUNITY HEALTH SYS INC NEW | COM            | 203668108 | 601    |
| COMMUNITY HEALTH SYS INC NEW | COM            | 203668108 | 685    |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD | 204409601 | 1      |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD | 204409601 | 1,422  |
| COMPANHIA VALE DO RIO DOCE   | SPON ADR PFD   | 204412100 | 14     |
| COMPANHIA VALE DO RIO DOCE   | SPON ADR PFD   | 204412100 | 95     |
| COMPANHIA VALE DO RIO DOCE   | SPON ADR PFD   | 204412100 | 1,598  |
| COMPANHIA VALE DO RIO DOCE   | SPON ADR PFD   | 204412100 | 3,230  |
| COMPANHIA VALE DO RIO DOCE   | SPON ADR PFD   | 204412100 | 3,917  |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 5      |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 11     |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 14     |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 20     |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 87     |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 240    |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 366    |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 660    |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 1920   |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 2,146  |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 3,024  |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 3333   |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 9,733  |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 4      |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 1,932  |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 2,138  |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 4,505  |
| COMPUWARE CORP               | COM            | 205638109 | 10     |
| COMPUWARE CORP               | COM            | 205638109 | 476    |
| COMVERSE TECHNOLOGY INC      | COM PAR \$0.10 | 205862402 | 12     |
| COMVERSE TECHNOLOGY INC      | COM PAR \$0.10 | 205862402 | 621    |
| CONAGRA FOODS INC            | COM            | 205887102 | 5      |
| CONAGRA FOODS INC            | COM            | 205887102 | 6      |
| CONAGRA FOODS INC            | COM            | 205887102 | 24     |
| CONAGRA FOODS INC            | COM            | 205887102 | 36     |
| CONAGRA FOODS INC            | COM            | 205887102 | 44     |
| CONAGRA FOODS INC            | COM            | 205887102 | 320    |
| CONAGRA FOODS INC            | COM            | 205887102 | 2,195  |
| CONCORD CAMERA CORP          | COM NEW        | 206156200 | 298    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |                  |           |        |
|------------------------------|------------------|-----------|--------|
| CONOR MEDSYSTEMS INC         | COM              | 208264101 | 2,801  |
| CONSOLIDATED EDISON INC      | COM              | 209115104 | 65     |
| CONSOLIDATED EDISON INC      | COM              | 209115104 | 351    |
| CONSOLIDATED EDISON INC      | COM              | 209115104 | 1,460  |
| CONSOLIDATED EDISON INC      | COM              | 209115104 | 1,785  |
| CONSOLIDATED EDISON INC      | COM              | 209115104 | 2,093  |
| CONSOLIDATED EDISON INC      | COM              | 209115104 | 25,963 |
| CONSTELLATION ENERGY GROUP I | COM              | 210371100 | 21     |
| CONSTELLATION ENERGY GROUP I | COM              | 210371100 | 145    |
| CONSTELLATION ENERGY GROUP I | COM              | 210371100 | 285    |
| CONSTELLATION ENERGY GROUP I | COM              | 210371100 | 289    |
| CONSTELLATION ENERGY GROUP I | COM              | 210371100 | 1,970  |
| CONVERGYS CORP               | COM              | 212485106 | 8      |
| CONVERGYS CORP               | COM              | 212485106 | 9      |
| CONVERGYS CORP               | COM              | 212485106 | 10     |
| CONVERGYS CORP               | COM              | 212485106 | 190    |
| CONVERGYS CORP               | COM              | 212485106 | 575    |
| COPART INC                   | COM              | 217204106 | 63     |
| COPART INC                   | COM              | 217204106 | 186    |
| COPART INC                   | COM              | 217204106 | 225    |
| CORNELL COMPANIES INC        | COM              | 219141108 | 403    |
| CORNING INC                  | COM              | 219350105 | 37     |
| CORNING INC                  | com              | 219350105 | 43     |
| CORNING INC                  | COM              | 219350105 | 176    |
| CORNING INC                  | COM              | 219350105 | 252    |
| CORNING INC                  | COM              | 219350105 | 260    |
| CORNING INC                  | COM              | 219350105 | 281    |
| CORNING INC                  | COM              | 219350105 | 374    |
| CORNING INC                  | COM              | 219350105 | 475    |
| CORNING INC                  | COM              | 219350105 | 675    |
| CORNING INC                  | COM              | 219350105 | 905    |
| CORNING INC                  | COM              | 219350105 | 2,525  |
| CORNING INC                  | COM              | 219350105 | 5,314  |
| CORUS BANKSHARES INC         | COM              | 220873103 | 272    |
| CORUS ENTERTAINMENT INC      | COM CL B NON VTG | 220874101 | 2,751  |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 7      |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 13     |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 30     |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 106    |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 144    |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 169    |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 664    |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 788    |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 964    |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 1146   |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 5,074  |
| COVANCE INC                  | COM              | 222816100 | 5      |
| COVANCE INC                  | COM              | 222816100 | 333    |
| COVANCE INC                  | COM              | 222816100 | 1,280  |
| COVANCE INC                  | COM              | 222816100 | 2,946  |
| COVANCE INC                  | COM              | 222816100 | 7,274  |
| COVENTRY HEALTH CARE INC     | COM              | 222862104 | 12     |
| COVENTRY HEALTH CARE INC     | COM              | 222862104 | 24     |
| COVENTRY HEALTH CARE INC     | COM              | 222862104 | 132    |
| COVENTRY HEALTH CARE INC     | COM              | 222862104 | 1,819  |
| CRANE CO                     | COM              | 224399105 | 2      |
| CRANE CO                     | COM              | 224399105 | 213    |
| CRANE CO                     | COM              | 224399105 | 256    |
| CREDIT SUISSE GROUP          | SPONSORED ADR    | 225401108 | 13     |
| CREDIT SUISSE GROUP          | SPONSORED ADR    | 225401108 | 31     |
| CREDIT SUISSE GROUP          | SPONSORED ADR    | 225401108 | 287    |
| CREDIT SUISSE GROUP          | SPONSORED ADR    | 225401108 | 962    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                            |               |           |        |
|----------------------------|---------------|-----------|--------|
| CREDIT SUISSE GROUP        | SPONSORED ADR | 225401108 | 2,742  |
| CROWN CASTLE INTL CORP     | COM           | 228227104 | 3      |
| CROWN CASTLE INTL CORP     | COM           | 228227104 | 7      |
| CROWN CASTLE INTL CORP     | COM           | 228227104 | 119    |
| CROWN CASTLE INTL CORP     | COM           | 228227104 | 627    |
| CUMMINS INC                | COM           | 231021106 | 12     |
| CUMMINS INC                | COM           | 231021106 | 16     |
| CUMMINS INC                | COM           | 231021106 | 31     |
| CUMMINS INC                | COM           | 231021106 | 57     |
| CUMMINS INC                | COM           | 231021106 | 1,874  |
| CYPRESS SEMICONDUCTOR CORP | COM           | 232806109 | 923    |
| CYPRESS SEMICONDUCTOR CORP | COM           | 232806109 | 2277   |
| DST SYS INC DEL            | COM           | 233326107 | 9      |
| DST SYS INC DEL            | COM           | 233326107 | 25     |
| DST SYS INC DEL            | COM           | 233326107 | 420    |
| DST SYS INC DEL            | COM           | 233326107 | 1,163  |
| DTE ENERGY CO              | COM           | 233331107 | 6      |
| DTE ENERGY CO              | COM           | 233331107 | 16     |
| DTE ENERGY CO              | COM           | 233331107 | 170    |
| DTE ENERGY CO              | COM           | 233331107 | 1,403  |
| DTE ENERGY CO              | COM           | 233331107 | 77,472 |
| DAKTRONICS INC             | COM           | 234264109 | 58     |
| DAKTRONICS INC             | COM           | 234264109 | 554    |
| DANAHER CORP DEL           | COM           | 235851102 | 7      |
| DANAHER CORP DEL           | COM           | 235851102 | 32     |
| DANAHER CORP DEL           | COM           | 235851102 | 50     |
| DANAHER CORP DEL           | COM           | 235851102 | 54     |
| DANAHER CORP DEL           | COM           | 235851102 | 196    |
| DANAHER CORP DEL           | COM           | 235851102 | 331    |
| DANAHER CORP DEL           | COM           | 235851102 | 348    |
| DANAHER CORP DEL           | COM           | 235851102 | 1,267  |
| DANAHER CORP DEL           | COM           | 235851102 | 3,629  |
| DARDEN RESTAURANTS INC     | COM           | 237194105 | 17     |
| DARDEN RESTAURANTS INC     | COM           | 237194105 | 72     |
| DARDEN RESTAURANTS INC     | COM           | 237194105 | 145    |
| DARDEN RESTAURANTS INC     | COM           | 237194105 | 1,334  |
| DEAN FOODS CO NEW          | COM           | 242370104 | 300    |
| DEAN FOODS CO NEW          | COM           | 242370104 | 856    |
| DEERE & CO                 | COM           | 244199105 | 6      |
| DEERE & CO                 | COM           | 244199105 | 20     |
| DEERE & CO                 | COM           | 244199105 | 38     |
| DEERE & CO                 | COM           | 244199105 | 52     |
| DEERE & CO                 | COM           | 244199105 | 67     |
| DEERE & CO                 | COM           | 244199105 | 197    |
| DEERE & CO                 | COM           | 244199105 | 609    |
| DEERE & CO                 | COM           | 244199105 | 681    |
| DEERE & CO                 | COM           | 244199105 | 824    |
| DEERE & CO                 | COM           | 244199105 | 2854   |
| DEERE & CO                 | COM           | 244199105 | 4,154  |
| DENBURY RES INC            | COM NEW       | 247916208 | 0      |
| DENBURY RES INC            | COM NEW       | 247916208 | 362    |
| DENTSPLY INTL INC NEW      | COM           | 249030107 | 30     |
| DENTSPLY INTL INC NEW      | COM           | 249030107 | 36     |
| DENTSPLY INTL INC NEW      | COM           | 249030107 | 129    |
| DENTSPLY INTL INC NEW      | COM           | 249030107 | 179    |
| DENTSPLY INTL INC NEW      | COM           | 249030107 | 532    |
| DENTSPLY INTL INC NEW      | COM           | 249030107 | 554    |
| DENTSPLY INTL INC NEW      | COM           | 249030107 | 1,300  |
| DEUTSCHE TELEKOM AG        | SPONSORED ADR | 251566105 | 7      |
| DEUTSCHE TELEKOM AG        | SPONSORED ADR | 251566105 | 20     |
| DEUTSCHE TELEKOM AG        | SPONSORED ADR | 251566105 | 57     |
| DEUTSCHE TELEKOM AG        | SPONSORED ADR | 251566105 | 313    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |               |           |         |
|-----------------------------|---------------|-----------|---------|
| DEUTSCHE TELEKOM AG         | SPONSORED ADR | 251566105 | 353     |
| DEVCON INTL CORP            | COM           | 251588109 | 127     |
| DEVELOPERS DIVERSIFIED RLTY | COM           | 251591103 | 3       |
| DEVELOPERS DIVERSIFIED RLTY | COM           | 251591103 | 837     |
| DIAMONDS TR                 | UNIT SER 1    | 252787106 | 118     |
| DIAMONDS TR                 | UNIT SER 1    | 252787106 | 138     |
| DIAMONDS TR                 | UNIT SER 1    | 252787106 | 152     |
| DIAMONDS TR                 | UNIT SER 1    | 252787106 | 535     |
| DIAMONDS TR                 | UNIT SER 1    | 252787106 | 2,550   |
| DIEBOLD INC                 | COM           | 253651103 | 12      |
| DIEBOLD INC                 | COM           | 253651103 | 361     |
| DIEBOLD INC                 | COM           | 253651103 | 393     |
| DIME CMNTY BANCSHARES       | COM           | 253922108 | 4,247   |
| DILLARDS INC                | CL A          | 254067101 | 2       |
| DILLARDS INC                | CL A          | 254067101 | 9       |
| DILLARDS INC                | CL A          | 254067101 | 18      |
| DILLARDS INC                | CL A          | 254067101 | 774     |
| DIODES INC                  | COM           | 254543101 | 43      |
| DIODES INC                  | COM           | 254543101 | 476     |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 7       |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 9       |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 117     |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 145     |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 205     |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 270     |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 391     |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 470     |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 528     |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 860     |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 917     |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 1,385   |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 1634    |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 2,128   |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 3,827   |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 10,368  |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 11,360  |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 15,386  |
| DR REDDYS LABS LTD          | ADR           | 256135203 | 10      |
| DR REDDYS LABS LTD          | ADR           | 256135203 | 589     |
| DR REDDYS LABS LTD          | ADR           | 256135203 | 3,600   |
| DR REDDYS LABS LTD          | ADR           | 256135203 | 9,055   |
| DR REDDYS LABS LTD          | ADR           | 256135203 | 102,296 |
| DOLLAR GEN CORP             | COM           | 256669102 | 16      |
| DOLLAR GEN CORP             | COM           | 256669102 | 577     |
| DOLLAR GEN CORP             | COM           | 256669102 | 613     |
| DOLLAR TREE STORES INC      | COM           | 256747106 | 3       |
| DOLLAR TREE STORES INC      | COM           | 256747106 | 66      |
| DOLLAR TREE STORES INC      | COM           | 256747106 | 320     |
| DOLLAR TREE STORES INC      | COM           | 256747106 | 380     |
| DONNELLEY R R & SONS CO     | COM           | 257867101 | 4       |
| DONNELLEY R R & SONS CO     | COM           | 257867101 | 5       |
| DONNELLEY R R & SONS CO     | COM           | 257867101 | 8       |
| DONNELLEY R R & SONS CO     | COM           | 257867101 | 19      |
| DONNELLEY R R & SONS CO     | COM           | 257867101 | 20      |
| DONNELLEY R R & SONS CO     | COM           | 257867101 | 23      |
| DONNELLEY R R & SONS CO     | COM           | 257867101 | 1,257   |
| DOVER CORP                  | COM           | 260003108 | 30      |
| DOVER CORP                  | COM           | 260003108 | 34      |
| DOVER CORP                  | COM           | 260003108 | 176     |
| DOVER CORP                  | COM           | 260003108 | 353     |
| DOVER CORP                  | COM           | 260003108 | 1,957   |
| DOW CHEM CO                 | COM           | 260543103 | 5       |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |               |           |       |
|-----------------------------|---------------|-----------|-------|
| DOW CHEM CO                 | COM           | 260543103 | 11    |
| DOW CHEM CO                 | COM           | 260543103 | 102   |
| DOW CHEM CO                 | COM           | 260543103 | 182   |
| DOW CHEM CO                 | COM           | 260543103 | 198   |
| DOW CHEM CO                 | COM           | 260543103 | 367   |
| DOW CHEM CO                 | COM           | 260543103 | 399   |
| DOW CHEM CO                 | COM           | 260543103 | 487   |
| DOW CHEM CO                 | COM           | 260543103 | 3,345 |
| DOW CHEM CO                 | COM           | 260543103 | 4,438 |
| DOW CHEM CO                 | COM           | 260543103 | 5,324 |
| DOW CHEM CO                 | COM           | 260543103 | 7,351 |
| DRESS BARN INC              | COM           | 261570105 | 194   |
| DU PONT E I DE NEMOURS & CO | COM           | 263534109 | 14    |
| DU PONT E I DE NEMOURS & CO | COM           | 263534109 | 25    |
| DU PONT E I DE NEMOURS & CO | COM           | 263534109 | 97    |
| DU PONT E I DE NEMOURS & CO | COM           | 263534109 | 109   |
| DU PONT E I DE NEMOURS & CO | COM           | 263534109 | 128   |
| DU PONT E I DE NEMOURS & CO | COM           | 263534109 | 146   |
| DU PONT E I DE NEMOURS & CO | COM           | 263534109 | 228   |
| DU PONT E I DE NEMOURS & CO | COM           | 263534109 | 265   |
| DU PONT E I DE NEMOURS & CO | com           | 263534109 | 795   |
| DU PONT E I DE NEMOURS & CO | COM           | 263534109 | 1,084 |
| DU PONT E I DE NEMOURS & CO | COM           | 263534109 | 1,307 |
| DU PONT E I DE NEMOURS & CO | COM           | 263534109 | 2,878 |
| DU PONT E I DE NEMOURS & CO | COM           | 263534109 | 4,274 |
| DU PONT E I DE NEMOURS & CO | COM           | 263534109 | 4,296 |
| DU PONT E I DE NEMOURS & CO | COM           | 263534109 | 8,457 |
| DUKE REALTY CORP            | COM NEW       | 264411505 | 8     |
| DUKE REALTY CORP            | COM NEW       | 264411505 | 19    |
| DUKE REALTY CORP            | COM NEW       | 264411505 | 57    |
| DUKE REALTY CORP            | COM NEW       | 264411505 | 632   |
| E M C CORP MASS             | COM           | 268648102 | 2     |
| E M C CORP MASS             | com           | 268648102 | 18    |
| E M C CORP MASS             | COM           | 268648102 | 26    |
| E M C CORP MASS             | COM           | 268648102 | 38    |
| E M C CORP MASS             | COM           | 268648102 | 54    |
| E M C CORP MASS             | COM           | 268648102 | 297   |
| E M C CORP MASS             | COM           | 268648102 | 745   |
| E M C CORP MASS             | COM           | 268648102 | 984   |
| E M C CORP MASS             | COM           | 268648102 | 1,125 |
| E M C CORP MASS             | COM           | 268648102 | 2,110 |
| E M C CORP MASS             | COM           | 268648102 | 5,873 |
| E ON AG                     | SPONSORED ADR | 268780103 | 61    |
| E ON AG                     | SPONSORED ADR | 268780103 | 2,264 |
| E TRADE FINANCIAL CORP      | COM           | 269246104 | 1     |
| E TRADE FINANCIAL CORP      | COM           | 269246104 | 23    |
| E TRADE FINANCIAL CORP      | COM           | 269246104 | 31    |
| E TRADE FINANCIAL CORP      | COM           | 269246104 | 269   |
| E TRADE FINANCIAL CORP      | COM           | 269246104 | 2,101 |
| EASTERN CO                  | COM           | 276317104 | 484   |
| EASTMAN CHEM CO             | COM           | 277432100 | 14    |
| EASTMAN CHEM CO             | COM           | 277432100 | 24    |
| EASTMAN CHEM CO             | COM           | 277432100 | 374   |
| EASTMAN CHEM CO             | COM           | 277432100 | 824   |
| EASTMAN CHEM CO             | COM           | 277432100 | 866   |
| EASTMAN KODAK CO            | COM           | 277461109 | 8     |
| EASTMAN KODAK CO            | COM           | 277461109 | 26    |
| EASTMAN KODAK CO            | COM           | 277461109 | 48    |
| EASTMAN KODAK CO            | COM           | 277461109 | 50    |
| EASTMAN KODAK CO            | COM           | 277461109 | 91    |
| EASTMAN KODAK CO            | COM           | 277461109 | 192   |
| EASTMAN KODAK CO            | COM           | 277461109 | 814   |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |      |           |       |
|-----------------------------|------|-----------|-------|
| EASTMAN KODAK CO            | COM  | 277461109 | 1,083 |
| EATON CORP                  | COM  | 278058102 | 25    |
| EATON CORP                  | COM  | 278058102 | 33    |
| EATON CORP                  | COM  | 278058102 | 87    |
| EATON CORP                  | COM  | 278058102 | 135   |
| EATON CORP                  | COM  | 278058102 | 152   |
| EATON CORP                  | COM  | 278058102 | 220   |
| EATON CORP                  | COM  | 278058102 | 271   |
| EATON CORP                  | COM  | 278058102 | 1,238 |
| EATON CORP                  | COM  | 278058102 | 2,471 |
| EATON CORP                  | COM  | 278058102 | 3,013 |
| EBAY INC                    | COM  | 278642103 | 15    |
| EBAY INC                    | COM  | 278642103 | 33    |
| EBAY INC                    | COM  | 278642103 | 36    |
| EBAY INC                    | COM  | 278642103 | 48    |
| EBAY INC                    | COM  | 278642103 | 241   |
| EBAY INC                    | COM  | 278642103 | 669   |
| EBAY INC                    | COM  | 278642103 | 805   |
| EBAY INC                    | COM  | 278642103 | 1,248 |
| EBAY INC                    | COM  | 278642103 | 3,339 |
| EBAY INC                    | COM  | 278642103 | 6,645 |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 7     |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 909   |
| ECOLAB INC                  | COM  | 278865100 | 14    |
| ECOLAB INC                  | COM  | 278865100 | 22    |
| ECOLAB INC                  | COM  | 278865100 | 26    |
| ECOLAB INC                  | COM  | 278865100 | 136   |
| ECOLAB INC                  | COM  | 278865100 | 320   |
| ECOLAB INC                  | COM  | 278865100 | 1,557 |
| ECOLAB INC                  | COM  | 278865100 | 1,763 |
| ECOLAB INC                  | COM  | 278865100 | 2,884 |
| EDISON INTL                 | COM  | 281020107 | 9     |
| EDISON INTL                 | COM  | 281020107 | 174   |
| EDISON INTL                 | COM  | 281020107 | 319   |
| EDISON INTL                 | COM  | 281020107 | 2,990 |
| ELAN PLC                    | ADR  | 284131208 | 18    |
| ELAN PLC                    | ADR  | 284131208 | 59    |
| ELAN PLC                    | ADR  | 284131208 | 89    |
| ELECTRONIC ARTS INC         | COM  | 285512109 | 10    |
| ELECTRONIC ARTS INC         | COM  | 285512109 | 13    |
| ELECTRONIC ARTS INC         | COM  | 285512109 | 23    |
| ELECTRONIC ARTS INC         | COM  | 285512109 | 29    |
| ELECTRONIC ARTS INC         | COM  | 285512109 | 40    |
| ELECTRONIC ARTS INC         | COM  | 285512109 | 47    |
| ELECTRONIC ARTS INC         | COM  | 285512109 | 52    |
| ELECTRONIC ARTS INC         | COM  | 285512109 | 55    |
| ELECTRONIC ARTS INC         | COM  | 285512109 | 60    |
| ELECTRONIC ARTS INC         | COM  | 285512109 | 76    |
| ELECTRONIC ARTS INC         | COM  | 285512109 | 192   |
| ELECTRONIC ARTS INC         | COM  | 285512109 | 1,002 |
| ELECTRONIC ARTS INC         | COM  | 285512109 | 3,004 |
| ELECTRONIC ARTS INC         | COM  | 285512109 | 3,371 |
| ELECTRONIC DATA SYS NEW     | COM  | 285661104 | 0     |
| ELECTRONIC DATA SYS NEW     | COM  | 285661104 | 4     |
| ELECTRONIC DATA SYS NEW     | COM  | 285661104 | 12    |
| ELECTRONIC DATA SYS NEW     | COM  | 285661104 | 39    |
| ELECTRONIC DATA SYS NEW     | COM  | 285661104 | 46    |
| ELECTRONIC DATA SYS NEW     | COM  | 285661104 | 215   |
| ELECTRONIC DATA SYS NEW     | COM  | 285661104 | 303   |
| ELECTRONIC DATA SYS NEW     | COM  | 285661104 | 377   |
| ELECTRONIC DATA SYS NEW     | COM  | 285661104 | 495   |
| ELECTRONIC DATA SYS NEW     | COM  | 285661104 | 2,638 |



Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |              |           |        |
|------------------------------|--------------|-----------|--------|
| EMDEON CORP                  | COM          | 290849108 | 4      |
| EMDEON CORP                  | COM          | 290849108 | 62     |
| EMDEON CORP                  | COM          | 290849108 | 364    |
| EMERSON ELEC CO              | COM          | 291011104 | 5      |
| EMERSON ELEC CO              | COM          | 291011104 | 54     |
| EMERSON ELEC CO              | COM          | 291011104 | 238    |
| EMERSON ELEC CO              | COM          | 291011104 | 550    |
| EMERSON ELEC CO              | COM          | 291011104 | 583    |
| EMERSON ELEC CO              | COM          | 291011104 | 614    |
| EMERSON ELEC CO              | COM          | 291011104 | 1,850  |
| EMERSON ELEC CO              | COM          | 291011104 | 2,730  |
| EMERSON ELEC CO              | COM          | 291011104 | 7,620  |
| EMMIS COMMUNICATIONS CORP    | CL A         | 291525103 | 1,162  |
| ENCANA CORP                  | COM          | 292505104 | 9      |
| ENCANA CORP                  | COM          | 292505104 | 51     |
| ENCANA CORP                  | COM          | 292505104 | 190    |
| ENCANA CORP                  | COM          | 292505104 | 299    |
| ENCANA CORP                  | COM          | 292505104 | 1,353  |
| ENCANA CORP                  | COM          | 292505104 | 8,771  |
| ENCANA CORP                  | com          | 292505104 | 11,470 |
| EQUIFAX INC                  | COM          | 294429105 | 17     |
| EQUIFAX INC                  | COM          | 294429105 | 1,212  |
| EQUITABLE RES INC            | COM          | 294549100 | 484    |
| EQUITY OFFICE PROPERTIES TRU | COM          | 294741103 | 5      |
| EQUITY OFFICE PROPERTIES TRU | COM          | 294741103 | 337    |
| EQUITY OFFICE PROPERTIES TRU | COM          | 294741103 | 358    |
| EQUITY OFFICE PROPERTIES TRU | COM          | 294741103 | 2,794  |
| ERICSSON L M TEL CO          | ADR B SEK 10 | 294821608 | 10     |
| ERICSSON L M TEL CO          | ADR B SEK 10 | 294821608 | 16     |
| ERICSSON L M TEL CO          | ADR B SEK 10 | 294821608 | 201    |
| ERICSSON L M TEL CO          | ADR B SEK 10 | 294821608 | 322    |
| ERICSSON L M TEL CO          | ADR B SEK 10 | 294821608 | 451    |
| ERICSSON L M TEL CO          | ADR B SEK 10 | 294821608 | 537    |
| ERICSSON L M TEL CO          | ADR B SEK 10 | 294821608 | 921    |
| ERICSSON L M TEL CO          | ADR B SEK 10 | 294821608 | 1,078  |
| ESSEX CORP                   | COM          | 296744105 | 573    |
| ETHAN ALLEN INTERIORS INC    | COM          | 297602104 | 269    |
| EXPEDITORS INTL WASH INC     | COM          | 302130109 | 7      |
| EXPEDITORS INTL WASH INC     | COM          | 302130109 | 220    |
| EXPEDITORS INTL WASH INC     | COM          | 302130109 | 243    |
| EXPEDITORS INTL WASH INC     | COM          | 302130109 | 862    |
| EXPEDITORS INTL WASH INC     | COM          | 302130109 | 898    |
| EXPRESS SCRIPTS INC          | COM          | 302182100 | 33     |
| EXPRESS SCRIPTS INC          | COM          | 302182100 | 86     |
| EXPRESS SCRIPTS INC          | COM          | 302182100 | 322    |
| EXPRESS SCRIPTS INC          | COM          | 302182100 | 1,827  |
| EXPRESS SCRIPTS INC          | COM          | 302182100 | 5,218  |
| FPL GROUP INC                | COM          | 302571104 | 22     |
| FPL GROUP INC                | COM          | 302571104 | 33     |
| FPL GROUP INC                | COM          | 302571104 | 354    |
| FPL GROUP INC                | COM          | 302571104 | 382    |
| FPL GROUP INC                | COM          | 302571104 | 403    |
| FPL GROUP INC                | COM          | 302571104 | 1,094  |
| FPL GROUP INC                | COM          | 302571104 | 4,150  |
| FACTSET RESH SYS INC         | COM          | 303075105 | 762    |
| FAIR ISAAC CORP              | COM          | 303250104 | 16     |
| FAIR ISAAC CORP              | COM          | 303250104 | 20     |
| FAIR ISAAC CORP              | COM          | 303250104 | 62     |
| FAIR ISAAC CORP              | COM          | 303250104 | 295    |
| FAMILY DLR STORES INC        | COM          | 307000109 | 15     |
| FAMILY DLR STORES INC        | COM          | 307000109 | 27     |
| FAMILY DLR STORES INC        | COM          | 307000109 | 111    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                          |      |           |         |
|--------------------------|------|-----------|---------|
| FAMILY DLR STORES INC    | COM  | 307000109 | 141     |
| FAMILY DLR STORES INC    | COM  | 307000109 | 270     |
| FAMILY DLR STORES INC    | COM  | 307000109 | 1,131   |
| FASTENAL CO              | COM  | 311900104 | 1       |
| FASTENAL CO              | COM  | 311900104 | 510     |
| FEDERAL HOME LN MTG CORP | COM  | 313400301 | 14      |
| FEDERAL HOME LN MTG CORP | COM  | 313400301 | 16      |
| FEDERAL HOME LN MTG CORP | COM  | 313400301 | 132     |
| FEDERAL HOME LN MTG CORP | COM  | 313400301 | 143     |
| FEDERAL HOME LN MTG CORP | COM  | 313400301 | 425     |
| FEDERAL HOME LN MTG CORP | COM  | 313400301 | 501     |
| FEDERAL HOME LN MTG CORP | COM  | 313400301 | 509     |
| FEDERAL HOME LN MTG CORP | COM  | 313400301 | 539     |
| FEDERAL HOME LN MTG CORP | COM  | 313400301 | 665     |
| FEDERAL HOME LN MTG CORP | COM  | 313400301 | 747     |
| FEDERAL HOME LN MTG CORP | COM  | 313400301 | 2,021   |
| FEDERAL HOME LN MTG CORP | COM  | 313400301 | 8,745   |
| FEDERAL HOME LN MTG CORP | COM  | 313400301 | 105,121 |
| Federal Natl Mtg Assn    | COM  | 313586109 | 1       |
| FEDERAL NATL MTG ASSN    | COM  | 313586109 | 7       |
| FEDERAL NATL MTG ASSN    | COM  | 313586109 | 15      |
| FEDERAL NATL MTG ASSN    | COM  | 313586109 | 369     |
| FEDERAL NATL MTG ASSN    | COM  | 313586109 | 457     |
| FEDERAL NATL MTG ASSN    | COM  | 313586109 | 481     |
| FEDERAL NATL MTG ASSN    | COM  | 313586109 | 611     |
| FEDERAL NATL MTG ASSN    | COM  | 313586109 | 1,370   |
| FEDERAL NATL MTG ASSN    | COM  | 313586109 | 2,256   |
| FEDERAL NATL MTG ASSN    | COM  | 313586109 | 11,580  |
| FEDERAL NATL MTG ASSN    | COM  | 313586109 | 949,660 |
| FEDERATED INVS INC PA    | CL B | 314211103 | 5       |
| FEDERATED INVS INC PA    | CL B | 314211103 | 372     |
| FIFTH THIRD BANCORP      | COM  | 316773100 | 12      |
| FIFTH THIRD BANCORP      | COM  | 316773100 | 33      |
| FIFTH THIRD BANCORP      | COM  | 316773100 | 69      |
| FIFTH THIRD BANCORP      | COM  | 316773100 | 115     |
| FIFTH THIRD BANCORP      | COM  | 316773100 | 154     |
| FIFTH THIRD BANCORP      | COM  | 316773100 | 681     |
| FIFTH THIRD BANCORP      | COM  | 316773100 | 3,429   |
| FIFTH THIRD BANCORP      | COM  | 316773100 | 4,304   |
| FIRST DATA CORP          | COM  | 319963104 | 4       |
| FIRST DATA CORP          | COM  | 319963104 | 15      |
| FIRST DATA CORP          | COM  | 319963104 | 24      |
| FIRST DATA CORP          | COM  | 319963104 | 59      |
| FIRST DATA CORP          | COM  | 319963104 | 142     |
| FIRST DATA CORP          | COM  | 319963104 | 156     |
| FIRST DATA CORP          | COM  | 319963104 | 157     |
| FIRST DATA CORP          | COM  | 319963104 | 470     |
| FIRST DATA CORP          | COM  | 319963104 | 3,535   |
| FIRST HORIZON NATL CORP  | COM  | 320517105 | 15      |
| FIRST HORIZON NATL CORP  | COM  | 320517105 | 203     |
| FIRST HORIZON NATL CORP  | COM  | 320517105 | 259     |
| FIRST HORIZON NATL CORP  | COM  | 320517105 | 789     |
| FIRST MARBLEHEAD CORP    | COM  | 320771108 | 2       |
| FIRST MARBLEHEAD CORP    | COM  | 320771108 | 230     |
| FIRST MARBLEHEAD CORP    | COM  | 320771108 | 240     |
| FIRST MARBLEHEAD CORP    | COM  | 320771108 | 285     |
| FISERV INC               | COM  | 337738108 | 63      |
| FISERV INC               | COM  | 337738108 | 1,172   |
| FISERV INC               | COM  | 337738108 | 2,294   |
| FISERV INC               | COM  | 337738108 | 2,563   |
| FIRSTENERGY CORP         | COM  | 337932107 | 14      |
| FIRSTENERGY CORP         | COM  | 337932107 | 25      |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                         |                |           |       |
|-------------------------|----------------|-----------|-------|
| FIRSTENERGY CORP        | COM            | 337932107 | 30    |
| FIRSTENERGY CORP        | COM            | 337932107 | 62    |
| FIRSTENERGY CORP        | COM            | 337932107 | 4,172 |
| FLUOR CORP NEW          | COM            | 343412102 | 16    |
| FLUOR CORP NEW          | COM            | 343412102 | 18    |
| FLUOR CORP NEW          | COM            | 343412102 | 20    |
| FLUOR CORP NEW          | COM            | 343412102 | 124   |
| FLUOR CORP NEW          | COM            | 343412102 | 131   |
| FLUOR CORP NEW          | COM            | 343412102 | 139   |
| FLUOR CORP NEW          | COM            | 343412102 | 367   |
| FLUOR CORP NEW          | COM            | 343412102 | 1,030 |
| FLUSHING FINL CORP      | COM            | 343873105 | 6,902 |
| FOOT LOCKER INC         | COM            | 344849104 | 35    |
| FOOT LOCKER INC         | COM            | 344849104 | 92    |
| FOOT LOCKER INC         | COM            | 344849104 | 296   |
| FORD MTR CO DEL         | COM PAR \$0.01 | 345370860 | 3     |
| FORD MTR CO DEL         | COM PAR \$0.01 | 345370860 | 14    |
| FORD MTR CO DEL         | COM PAR \$0.01 | 345370860 | 28    |
| FORD MTR CO DEL         | COM PAR \$0.01 | 345370860 | 52    |
| FORD MTR CO DEL         | COM PAR \$0.01 | 345370860 | 64    |
| FORD MTR CO DEL         | COM PAR \$0.01 | 345370860 | 266   |
| FORD MTR CO DEL         | COM PAR \$0.01 | 345370860 | 347   |
| FORD MTR CO DEL         | COM PAR \$0.01 | 345370860 | 573   |
| FORD MTR CO DEL         | COM PAR \$0.01 | 345370860 | 2,455 |
| FOREST LABS INC         | COM            | 345838106 | 14    |
| FOREST LABS INC         | COM            | 345838106 | 50    |
| FOREST LABS INC         | COM            | 345838106 | 79    |
| FOREST LABS INC         | COM            | 345838106 | 182   |
| FOREST LABS INC         | COM            | 345838106 | 3,299 |
| FORTUNE BRANDS INC      | COM            | 349631101 | 38    |
| FORTUNE BRANDS INC      | COM            | 349631101 | 60    |
| FORTUNE BRANDS INC      | COM            | 349631101 | 126   |
| FORTUNE BRANDS INC      | COM            | 349631101 | 137   |
| FORTUNE BRANDS INC      | COM            | 349631101 | 286   |
| FORTUNE BRANDS INC      | COM            | 349631101 | 2,796 |
| FRANKLIN RES INC        | COM            | 354613101 | 4     |
| FRANKLIN RES INC        | COM            | 354613101 | 12    |
| FRANKLIN RES INC        | COM            | 354613101 | 242   |
| FRANKLIN RES INC        | COM            | 354613101 | 694   |
| FRANKLIN RES INC        | COM            | 354613101 | 1,287 |
| FRANKLIN RES INC        | COM            | 354613101 | 3,861 |
| FRANKLIN RES INC        | COM            | 354613101 | 5,198 |
| FULTON FINL CORP PA     | COM            | 360271100 | 230   |
| GALLAGHER ARTHUR J & CO | COM            | 363576109 | 335   |
| GALLAHER GROUP PLC      | SPONSORED ADR  | 363595109 | 15    |
| GALLAHER GROUP PLC      | SPONSORED ADR  | 363595109 | 171   |
| GALLAHER GROUP PLC      | SPONSORED ADR  | 363595109 | 902   |
| GANNETT INC             | COM            | 364730101 | 13    |
| GANNETT INC             | COM            | 364730101 | 26    |
| GANNETT INC             | COM            | 364730101 | 45    |
| GANNETT INC             | COM            | 364730101 | 125   |
| GANNETT INC             | COM            | 364730101 | 257   |
| GANNETT INC             | COM            | 364730101 | 852   |
| GANNETT INC             | COM            | 364730101 | 2,962 |
| GAP INC DEL             | COM            | 364760108 | 25    |
| GAP INC DEL             | COM            | 364760108 | 47    |
| GAP INC DEL             | COM            | 364760108 | 78    |
| GAP INC DEL             | COM            | 364760108 | 1,201 |
| GAP INC DEL             | COM            | 364760108 | 1,856 |
| GEHL CO                 | COM            | 368483103 | 2,066 |
| GENENTECH INC           | COM NEW        | 368710406 | 16    |
| GENENTECH INC           | COM NEW        | 368710406 | 32    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                          |         |           |        |
|--------------------------|---------|-----------|--------|
| GENENTECH INC            | COM NEW | 368710406 | 38     |
| GENENTECH INC            | COM NEW | 368710406 | 43     |
| GENENTECH INC            | COM NEW | 368710406 | 81     |
| GENENTECH INC            | com new | 368710406 | 114    |
| GENENTECH INC            | COM NEW | 368710406 | 189    |
| GENENTECH INC            | COM NEW | 368710406 | 252    |
| GENENTECH INC            | COM NEW | 368710406 | 683    |
| GENENTECH INC            | COM NEW | 368710406 | 836    |
| GENENTECH INC            | COM NEW | 368710406 | 1,089  |
| GENENTECH INC            | COM NEW | 368710406 | 3,541  |
| GENENTECH INC            | COM NEW | 368710406 | 5,066  |
| GENENTECH INC            | COM NEW | 368710406 | 6,113  |
| GENERAL DYNAMICS CORP    | COM     | 369550108 | 23     |
| GENERAL DYNAMICS CORP    | COM     | 369550108 | 26     |
| GENERAL DYNAMICS CORP    | COM     | 369550108 | 30     |
| GENERAL DYNAMICS CORP    | COM     | 369550108 | 48     |
| GENERAL DYNAMICS CORP    | com     | 369550108 | 104    |
| GENERAL DYNAMICS CORP    | COM     | 369550108 | 4,327  |
| GENERAL DYNAMICS CORP    | COM     | 369550108 | 6,294  |
| GENERAL ELECTRIC CO      | COM     | 369604103 | 4      |
| GENERAL ELECTRIC CO      | COM     | 369604103 | 327    |
| GENERAL ELECTRIC CO      | COM     | 369604103 | 423    |
| GENERAL ELECTRIC CO      | COM     | 369604103 | 533    |
| GENERAL ELECTRIC CO      | COM     | 369604103 | 548    |
| GENERAL ELECTRIC CO      | COM     | 369604103 | 587    |
| GENERAL ELECTRIC CO      | COM     | 369604103 | 1,058  |
| GENERAL ELECTRIC CO      | COM     | 369604103 | 1,109  |
| GENERAL ELECTRIC CO      | COM     | 369604103 | 1,615  |
| GENERAL ELECTRIC CO      | COM     | 369604103 | 1,622  |
| GENERAL ELECTRIC CO      | COM     | 369604103 | 1637   |
| GENERAL ELECTRIC CO      | COM     | 369604103 | 1722   |
| GENERAL ELECTRIC CO      | COM     | 369604103 | 2,251  |
| GENERAL ELECTRIC CO      | COM     | 369604103 | 3,084  |
| GENERAL ELECTRIC CO      | COM     | 369604103 | 3,572  |
| GENERAL ELECTRIC CO      | COM     | 369604103 | 4,633  |
| GENERAL ELECTRIC CO      | COM     | 369604103 | 3,575  |
| GENERAL ELECTRIC CO      | COM     | 369604103 | 4,804  |
| GENERAL ELECTRIC CO      | COM     | 369604103 | 9,581  |
| GENERAL ELECTRIC CO      | com     | 369604103 | 28,497 |
| GENERAL ELECTRIC CO      | COM     | 369604103 | 28,895 |
| GENERAL ELECTRIC CO      | COM     | 369604103 | 39,875 |
| GENERAL ELECTRIC CO      | COM     | 369604103 | 63,432 |
| GENERAL ELECTRIC CO      | COM     | 369604103 | 73,904 |
| GENERAL GROWTH PPTYS INC | COM     | 370021107 | 1,277  |
| GENERAL MLS INC          | COM     | 370334104 | 10     |
| GENERAL MLS INC          | COM     | 370334104 | 114    |
| GENERAL MLS INC          | COM     | 370334104 | 138    |
| GENERAL MLS INC          | COM     | 370334104 | 1,097  |
| GENERAL MLS INC          | COM     | 370334104 | 3,762  |
| GENERAL MLS INC          | COM     | 370334104 | 5,028  |
| GENERAL MLS INC          | COM     | 370334104 | 5,168  |
| GENERAL MTRS CORP        | COM     | 370442105 | 3      |
| GENERAL MTRS CORP        | COM     | 370442105 | 10     |
| GENERAL MTRS CORP        | COM     | 370442105 | 15     |
| GENERAL MTRS CORP        | COM     | 370442105 | 17     |
| GENERAL MTRS CORP        | COM     | 370442105 | 31     |
| GENERAL MTRS CORP        | COM     | 370442105 | 37     |
| GENERAL MTRS CORP        | COM     | 370442105 | 46     |
| GENERAL MTRS CORP        | COM     | 370442105 | 79     |
| GENERAL MTRS CORP        | COM     | 370442105 | 92     |
| GENERAL MTRS CORP        | COM     | 370442105 | 299    |
| GENERAL MTRS CORP        | COM     | 370442105 | 1,717  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |               |           |       |
|------------------------------|---------------|-----------|-------|
| GENERAL MTRS CORP            | COM           | 370442105 | 4,111 |
| GENTEX CORP                  | COM           | 371901109 | 235   |
| GENUINE PARTS CO             | COM           | 372460105 | 7     |
| GENUINE PARTS CO             | COM           | 372460105 | 711   |
| GENUINE PARTS CO             | COM           | 372460105 | 1,336 |
| GENUINE PARTS CO             | COM           | 372460105 | 2,143 |
| GENZYME CORP                 | COM           | 372917104 | 14    |
| GENZYME CORP                 | COM           | 372917104 | 16    |
| GENZYME CORP                 | COM           | 372917104 | 334   |
| GENZYME CORP                 | COM           | 372917104 | 378   |
| GENZYME CORP                 | COM           | 372917104 | 3,154 |
| GERDAU S A                   | SPONSORED ADR | 373737105 | 1     |
| GERDAU S A                   | SPONSORED ADR | 373737105 | 2     |
| GERDAU S A                   | SPONSORED ADR | 373737105 | 5     |
| GERDAU S A                   | SPONSORED ADR | 373737105 | 58    |
| GERDAU S A                   | SPONSORED ADR | 373737105 | 134   |
| GERDAU S A                   | SPONSORED ADR | 373737105 | 193   |
| GERDAU S A                   | SPONSORED ADR | 373737105 | 491   |
| GIANT INDS INC               | COM           | 374508109 | 4,962 |
| GILEAD SCIENCES INC          | COM           | 375558103 | 13    |
| GILEAD SCIENCES INC          | COM           | 375558103 | 104   |
| GILEAD SCIENCES INC          | COM           | 375558103 | 116   |
| GILEAD SCIENCES INC          | COM           | 375558103 | 130   |
| GILEAD SCIENCES INC          | COM           | 375558103 | 195   |
| GILEAD SCIENCES INC          | COM           | 375558103 | 266   |
| GILEAD SCIENCES INC          | COM           | 375558103 | 727   |
| GILEAD SCIENCES INC          | COM           | 375558103 | 5,608 |
| GILEAD SCIENCES INC          | COM           | 375558103 | 5,739 |
| GLATFELTER                   | COM           | 377316104 | 4     |
| GLATFELTER                   | COM           | 377316104 | 418   |
| GLOBAL INDS LTD              | COM           | 379336100 | 147   |
| GOLD KIST INC                | COM           | 380614107 | 1,131 |
| GOLDCORP INC NEW             | COM           | 380956409 | 13    |
| GOLDCORP INC NEW             | COM           | 380956409 | 34    |
| GOLDCORP INC NEW             | COM           | 380956409 | 83    |
| GOLDCORP INC NEW             | com           | 380956409 | 91    |
| GOLDCORP INC NEW             | COM           | 380956409 | 661   |
| GOLDCORP INC NEW             | COM           | 380956409 | 1,969 |
| GOLDCORP INC NEW             | COM           | 380956409 | 3,512 |
| GOODRICH CORP                | COM           | 382388106 | 16    |
| GOODRICH CORP                | COM           | 382388106 | 244   |
| GOODRICH CORP                | COM           | 382388106 | 1,496 |
| GOODYEAR TIRE & RUBR CO      | COM           | 382550101 | 21    |
| GOODYEAR TIRE & RUBR CO      | COM           | 382550101 | 21    |
| GOODYEAR TIRE & RUBR CO      | COM           | 382550101 | 42    |
| GOODYEAR TIRE & RUBR CO      | COM           | 382550101 | 60    |
| GOODYEAR TIRE & RUBR CO      | COM           | 382550101 | 76    |
| GOODYEAR TIRE & RUBR CO      | COM           | 382550101 | 993   |
| GRAINGER W W INC             | COM           | 384802104 | 920   |
| GRAINGER W W INC             | COM           | 384802104 | 1,523 |
| GREAT LAKES BANCORP INC NEW  | COM           | 390914109 | 1,069 |
| GROUPE DANONE                | SPONSORED ADR | 399449107 | 176   |
| GROUPE DANONE                | SPONSORED ADR | 399449107 | 176   |
| GRUPO AEROPORTUARIO CTR NORT | SPON ADR      | 400501102 | 1,568 |
| GRUPO AEROPORTUARIO DEL PAC  | SPON ADR B    | 400506101 | 0     |
| GRUPO AEROPORTUARIO DEL PAC  | SPON ADR B    | 400506101 | 1     |
| GRUPO AEROPORTUARIO DEL PAC  | SPON ADR B    | 400506101 | 3     |
| GRUPO AEROPORTUARIO DEL PAC  | SPON ADR B    | 400506101 | 652   |
| GRUPO AEROPORTUARIO DEL PAC  | SPON ADR B    | 400506101 | 941   |
| GYRODYNE CO AMER INC         | COM           | 403820103 | 3,756 |
| HSBC HLDGS PLC               | SPON ADR NEW  | 404280406 | 37    |
| HSBC HLDGS PLC               | SPON ADR NEW  | 404280406 | 43    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |                |           |       |
|------------------------------|----------------|-----------|-------|
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 161   |
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 236   |
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 1,264 |
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 3,765 |
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 6,734 |
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 8,802 |
| HSBC HLDGS PLC               | ADR A 1/40PF A | 404280604 | 101   |
| HSBC HLDGS PLC               | ADR A 1/40PF A | 404280604 | 356   |
| HSBC HLDGS PLC               | ADR A 1/40PF A | 404280604 | 392   |
| HSBC HLDGS PLC               | ADR A 1/40PF A | 404280604 | 1,727 |
| HALLIBURTON CO               | COM            | 406216101 | 37    |
| HALLIBURTON CO               | COM            | 406216101 | 42    |
| HALLIBURTON CO               | COM            | 406216101 | 62    |
| HALLIBURTON CO               | COM            | 406216101 | 205   |
| HALLIBURTON CO               | COM            | 406216101 | 686   |
| HALLIBURTON CO               | COM            | 406216101 | 801   |
| HALLIBURTON CO               | COM            | 406216101 | 913   |
| HALLIBURTON CO               | COM            | 406216101 | 1,169 |
| HALLIBURTON CO               | COM            | 406216101 | 3,942 |
| HALLIBURTON CO               | COM            | 406216101 | 5,873 |
| HANSEN NAT CORP              | COM            | 411310105 | 1603  |
| HANSEN NAT CORP              | COM            | 411310105 | 1684  |
| HARDINGE INC                 | COM            | 412324303 | 348   |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 17    |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 18    |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 23    |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 28    |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 35    |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 208   |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 317   |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 399   |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 3,822 |
| HARMAN INTL INDS INC         | COM            | 413086109 | 5     |
| HARMAN INTL INDS INC         | COM            | 413086109 | 25    |
| HARMAN INTL INDS INC         | COM            | 413086109 | 281   |
| HARMAN INTL INDS INC         | COM            | 413086109 | 971   |
| HARMONY GOLD MNG LTD         | SPONSORED ADR  | 413216300 | 236   |
| HARMONY GOLD MNG LTD         | SPONSORED ADR  | 413216300 | 347   |
| HARRAHS ENTMT INC            | COM            | 413619107 | 0     |
| HARRAHS ENTMT INC            | COM            | 413619107 | 83    |
| HARRAHS ENTMT INC            | COM            | 413619107 | 2,412 |
| HARRAHS ENTMT INC            | COM            | 413619107 | 2,803 |
| HARRIS CORP DEL              | com            | 413875105 | 6     |
| HARRIS CORP DEL              | COM            | 413875105 | 301   |
| HARRIS CORP DEL              | COM            | 413875105 | 589   |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 7     |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 159   |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 289   |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 345   |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 863   |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 876   |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 1,205 |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 1,539 |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 5,941 |
| HASBRO INC                   | COM            | 418056107 | 8     |
| HASBRO INC                   | COM            | 418056107 | 14    |
| HASBRO INC                   | COM            | 418056107 | 682   |
| HASBRO INC                   | COM            | 418056107 | 1,272 |
| HEALTH CARE PPTY INVS INC    | COM            | 421915109 | 11    |
| HEALTH CARE PPTY INVS INC    | COM            | 421915109 | 733   |
| HEALTH MGMT ASSOC INC NEW    | CL A           | 421933102 | 15    |
| HEALTH MGMT ASSOC INC NEW    | CL A           | 421933102 | 89    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                           |      |           |        |
|---------------------------|------|-----------|--------|
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 653    |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 738    |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 4,989  |
| HECLA MNG CO              | COM  | 422704106 | 20     |
| HECLA MNG CO              | COM  | 422704106 | 97     |
| HECLA MNG CO              | com  | 422704106 | 176    |
| HEINZ H J CO              | COM  | 423074103 | 1      |
| HEINZ H J CO              | com  | 423074103 | 23     |
| HEINZ H J CO              | COM  | 423074103 | 190    |
| HEINZ H J CO              | COM  | 423074103 | 307    |
| HEINZ H J CO              | COM  | 423074103 | 631    |
| HEINZ H J CO              | COM  | 423074103 | 816    |
| HEINZ H J CO              | COM  | 423074103 | 1,095  |
| HEINZ H J CO              | COM  | 423074103 | 3,039  |
| HERSHEY CO                | COM  | 427866108 | 5      |
| HERSHEY CO                | COM  | 427866108 | 10     |
| HERSHEY CO                | COM  | 427866108 | 25     |
| HERSHEY CO                | COM  | 427866108 | 27     |
| HERSHEY CO                | COM  | 427866108 | 35     |
| HERSHEY CO                | COM  | 427866108 | 125    |
| HERSHEY CO                | COM  | 427866108 | 199    |
| HERSHEY CO                | COM  | 427866108 | 617    |
| HERSHEY CO                | COM  | 427866108 | 1,323  |
| HERSHEY CO                | COM  | 427866108 | 2,566  |
| HEWLETT PACKARD CO        | COM  | 428236103 | 5      |
| HEWLETT PACKARD CO        | COM  | 428236103 | 5      |
| HEWLETT PACKARD CO        | COM  | 428236103 | 12     |
| HEWLETT PACKARD CO        | COM  | 428236103 | 32     |
| HEWLETT PACKARD CO        | COM  | 428236103 | 35     |
| HEWLETT PACKARD CO        | COM  | 428236103 | 58     |
| HEWLETT PACKARD CO        | COM  | 428236103 | 115    |
| HEWLETT PACKARD CO        | com  | 428236103 | 176    |
| HEWLETT PACKARD CO        | COM  | 428236103 | 237    |
| HEWLETT PACKARD CO        | COM  | 428236103 | 565    |
| HEWLETT PACKARD CO        | COM  | 428236103 | 616    |
| HEWLETT PACKARD CO        | COM  | 428236103 | 761    |
| HEWLETT PACKARD CO        | COM  | 428236103 | 877    |
| HEWLETT PACKARD CO        | COM  | 428236103 | 1,117  |
| HEWLETT PACKARD CO        | COM  | 428236103 | 1,954  |
| HEWLETT PACKARD CO        | COM  | 428236103 | 2,194  |
| HEWLETT PACKARD CO        | COM  | 428236103 | 9,585  |
| HEWLETT PACKARD CO        | COM  | 428236103 | 23,295 |
| HEWLETT PACKARD CO        | COM  | 428236103 | 49,427 |
| HILTON HOTELS CORP        | COM  | 432848109 | 21     |
| HILTON HOTELS CORP        | COM  | 432848109 | 220    |
| HILTON HOTELS CORP        | COM  | 432848109 | 318    |
| HILTON HOTELS CORP        | COM  | 432848109 | 844    |
| HILTON HOTELS CORP        | COM  | 432848109 | 2,221  |
| HOME DEPOT INC            | COM  | 437076102 | 12     |
| HOME DEPOT INC            | COM  | 437076102 | 32     |
| HOME DEPOT INC            | COM  | 437076102 | 32     |
| HOME DEPOT INC            | COM  | 437076102 | 49     |
| HOME DEPOT INC            | COM  | 437076102 | 49     |
| HOME DEPOT INC            | COM  | 437076102 | 60     |
| HOME DEPOT INC            | COM  | 437076102 | 64     |
| HOME DEPOT INC            | COM  | 437076102 | 80     |
| HOME DEPOT INC            | COM  | 437076102 | 120    |
| HOME DEPOT INC            | COM  | 437076102 | 164    |
| HOME DEPOT INC            | COM  | 437076102 | 241    |
| HOME DEPOT INC            | COM  | 437076102 | 489    |
| HOME DEPOT INC            | COM  | 437076102 | 790    |
| HOME DEPOT INC            | COM  | 437076102 | 1,227  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                            |                |           |        |
|----------------------------|----------------|-----------|--------|
| HOME DEPOT INC             | COM            | 437076102 | 2,050  |
| HOME DEPOT INC             | com            | 437076102 | 2,128  |
| HOME DEPOT INC             | COM            | 437076102 | 2,256  |
| HOME DEPOT INC             | COM            | 437076102 | 3,623  |
| HOME DEPOT INC             | COM            | 437076102 | 16,441 |
| HONDA MOTOR LTD            | AMERN SHS      | 438128308 | 8      |
| HONDA MOTOR LTD            | AMERN SHS      | 438128308 | 7,747  |
| HONEYWELL INTL INC         | COM            | 438516106 | 14     |
| HONEYWELL INTL INC         | COM            | 438516106 | 44     |
| HONEYWELL INTL INC         | COM            | 438516106 | 72     |
| HONEYWELL INTL INC         | COM            | 438516106 | 85     |
| HONEYWELL INTL INC         | COM            | 438516106 | 224    |
| HONEYWELL INTL INC         | COM            | 438516106 | 371    |
| HONEYWELL INTL INC         | com            | 438516106 | 382    |
| HONEYWELL INTL INC         | COM            | 438516106 | 417    |
| HONEYWELL INTL INC         | COM            | 438516106 | 479    |
| HONEYWELL INTL INC         | COM            | 438516106 | 962    |
| HONEYWELL INTL INC         | COM            | 438516106 | 1,286  |
| HONEYWELL INTL INC         | COM            | 438516106 | 1,332  |
| HONEYWELL INTL INC         | COM            | 438516106 | 1,402  |
| HONEYWELL INTL INC         | COM            | 438516106 | 1,897  |
| HONEYWELL INTL INC         | COM            | 438516106 | 8,483  |
| HOSPIRA INC                | COM            | 441060100 | 1      |
| HOSPIRA INC                | COM            | 441060100 | 16     |
| HOSPIRA INC                | COM            | 441060100 | 20     |
| HOSPIRA INC                | COM            | 441060100 | 21     |
| HOSPIRA INC                | COM            | 441060100 | 67     |
| HOSPIRA INC                | COM            | 441060100 | 224    |
| HOSPIRA INC                | COM            | 441060100 | 831    |
| HUBBELL INC                | CL B           | 443510201 | 651    |
| HUDSON CITY BANCORP        | COM            | 443683107 | 839    |
| HUMANA INC                 | COM            | 444859102 | 26     |
| HUMANA INC                 | COM            | 444859102 | 1,415  |
| HUMAN GENOME SCIENCES INC  | COM            | 444903108 | 5      |
| HUMAN GENOME SCIENCES INC  | COM            | 444903108 | 35     |
| HUMAN GENOME SCIENCES INC  | COM            | 444903108 | 33,090 |
| HUNT J B TRANS SVCS INC    | COM            | 445658107 | 4      |
| HUNT J B TRANS SVCS INC    | COM            | 445658107 | 134    |
| HUNT J B TRANS SVCS INC    | COM            | 445658107 | 220    |
| HUNT J B TRANS SVCS INC    | COM            | 445658107 | 1,246  |
| HUNTINGTON BANCSHARES INC  | COM            | 446150104 | 16     |
| HUNTINGTON BANCSHARES INC  | COM            | 446150104 | 881    |
| IMS HEALTH INC             | COM            | 449934108 | 22     |
| IMS HEALTH INC             | COM            | 449934108 | 55     |
| IMS HEALTH INC             | COM            | 449934108 | 582    |
| IMS HEALTH INC             | COM            | 449934108 | 917    |
| IRSA INVERSIONES Y REP S A | GLOBL DEP RCPT | 450047204 | 25     |
| IRSA INVERSIONES Y REP S A | GLOBL DEP RCPT | 450047204 | 915    |
| ITT CORP NEW               | COM            | 450911102 | 11     |
| ITT CORP NEW               | COM            | 450911102 | 23     |
| ITT CORP NEW               | COM            | 450911102 | 134    |
| ITT CORP NEW               | COM            | 450911102 | 351    |
| ITT CORP NEW               | COM            | 450911102 | 812    |
| ITT CORP NEW               | COM            | 450911102 | 1,305  |
| ITT CORP NEW               | COM            | 450911102 | 1,458  |
| ITT CORP NEW               | COM            | 450911102 | 1,891  |
| ITT CORP NEW               | COM            | 450911102 | 2911   |
| ITT CORP NEW               | COM            | 450911102 | 3,032  |
| ITT CORP NEW               | COM            | 450911102 | 6116   |
| ITT CORP NEW               | COM            | 450911102 | 11,014 |
| IDEARC INC                 | com            | 451663108 | 0      |
| IDEARC INC                 | COM            | 451663108 | 1      |



Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                            |               |           |        |
|----------------------------|---------------|-----------|--------|
| IDEARC INC                 | COM           | 451663108 | 2      |
| IDEARC INC                 | COM           | 451663108 | 2      |
| IDEARC INC                 | COM           | 451663108 | 5      |
| IDEARC INC                 | COM           | 451663108 | 5      |
| IDEARC INC                 | COM           | 451663108 | 10     |
| IDEARC INC                 | COM           | 451663108 | 11     |
| IDEARC INC                 | COM           | 451663108 | 22     |
| IDEARC INC                 | COM           | 451663108 | 27     |
| IDEARC INC                 | COM           | 451663108 | 103    |
| IDEARC INC                 | COM           | 451663108 | 142    |
| IDEARC INC                 | COM           | 451663108 | 436    |
| ILLINOIS TOOL WKS INC      | COM           | 452308109 | 11     |
| ILLINOIS TOOL WKS INC      | COM           | 452308109 | 31     |
| ILLINOIS TOOL WKS INC      | COM           | 452308109 | 37     |
| ILLINOIS TOOL WKS INC      | COM           | 452308109 | 206    |
| ILLINOIS TOOL WKS INC      | COM           | 452308109 | 321    |
| ILLINOIS TOOL WKS INC      | COM           | 452308109 | 1,048  |
| ILLINOIS TOOL WKS INC      | COM           | 452308109 | 1,722  |
| ILLINOIS TOOL WKS INC      | COM           | 452308109 | 1826   |
| ILLINOIS TOOL WKS INC      | com           | 452308109 | 4,030  |
| ILLINOIS TOOL WKS INC      | COM           | 452308109 | 4,491  |
| IMPERIAL OIL LTD           | COM NEW       | 453038408 | 184    |
| IMPERIAL OIL LTD           | COM NEW       | 453038408 | 267    |
| IMPERIAL OIL LTD           | COM NEW       | 453038408 | 8,892  |
| IMPERIAL TOBACCO GROUP PLC | SPONSORED ADR | 453142101 | 9      |
| IMPERIAL TOBACCO GROUP PLC | SPONSORED ADR | 453142101 | 12     |
| IMPERIAL TOBACCO GROUP PLC | SPONSORED ADR | 453142101 | 127    |
| IMPERIAL TOBACCO GROUP PLC | SPONSORED ADR | 453142101 | 1,142  |
| INFOSYS TECHNOLOGIES LTD   | SPONSORED ADR | 456788108 | 1      |
| INFOSYS TECHNOLOGIES LTD   | SPONSORED ADR | 456788108 | 1      |
| INFOSYS TECHNOLOGIES LTD   | SPONSORED ADR | 456788108 | 3      |
| INFOSYS TECHNOLOGIES LTD   | SPONSORED ADR | 456788108 | 5      |
| INFOSYS TECHNOLOGIES LTD   | SPONSORED ADR | 456788108 | 9      |
| INFOSYS TECHNOLOGIES LTD   | SPONSORED ADR | 456788108 | 9      |
| INFOSYS TECHNOLOGIES LTD   | SPONSORED ADR | 456788108 | 134    |
| INFOSYS TECHNOLOGIES LTD   | SPONSORED ADR | 456788108 | 229    |
| INFOSYS TECHNOLOGIES LTD   | SPONSORED ADR | 456788108 | 1,422  |
| INFOSYS TECHNOLOGIES LTD   | SPONSORED ADR | 456788108 | 31,372 |
| ING GROEP N V              | SPONSORED ADR | 456837103 | 20     |
| ING GROEP N V              | SPONSORED ADR | 456837103 | 74     |
| ING GROEP N V              | SPONSORED ADR | 456837103 | 3,820  |
| ING GROEP N V              | SPONSORED ADR | 456837103 | 4,917  |
| INTEL CORP                 | COM           | 458140100 | 3      |
| INTEL CORP                 | COM           | 458140100 | 11     |
| INTEL CORP                 | COM           | 458140100 | 48     |
| INTEL CORP                 | COM           | 458140100 | 73     |
| INTEL CORP                 | COM           | 458140100 | 81     |
| INTEL CORP                 | COM           | 458140100 | 113    |
| INTEL CORP                 | COM           | 458140100 | 160    |
| INTEL CORP                 | COM           | 458140100 | 273    |
| INTEL CORP                 | COM           | 458140100 | 506    |
| INTEL CORP                 | COM           | 458140100 | 611    |
| INTEL CORP                 | COM           | 458140100 | 635    |
| INTEL CORP                 | COM           | 458140100 | 832    |
| INTEL CORP                 | COM           | 458140100 | 984    |
| INTEL CORP                 | COM           | 458140100 | 1,958  |
| INTEL CORP                 | COM           | 458140100 | 1,970  |
| INTEL CORP                 | COM           | 458140100 | 2,549  |
| INTEL CORP                 | COM           | 458140100 | 2,590  |
| INTEL CORP                 | COM           | 458140100 | 2,593  |
| INTEL CORP                 | COM           | 458140100 | 2863   |
| INTEL CORP                 | COM           | 458140100 | 5018   |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |     |           |        |
|------------------------------|-----|-----------|--------|
| INTEL CORP                   | COM | 458140100 | 5,985  |
| INTEL CORP                   | COM | 458140100 | 6,611  |
| INTEL CORP                   | COM | 458140100 | 6,780  |
| INTEL CORP                   | COM | 458140100 | 12,503 |
| INTEL CORP                   | COM | 458140100 | 13,085 |
| INTEL CORP                   | COM | 458140100 | 23,647 |
| INTER TEL INC                | COM | 458372109 | 577    |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 25     |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 39     |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 40     |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 84     |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 97     |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 235    |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 282    |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 285    |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 373    |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 408    |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 422    |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 669    |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 877    |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 1,307  |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 1,389  |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 3,303  |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 8,612  |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 13,229 |
| INTERNATIONAL BUSINESS MACHS | com | 459200101 | 13,516 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 16,991 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 21,868 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 29,849 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 14     |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 30     |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 157    |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 249    |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 679    |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 695    |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 10     |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 10     |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 12     |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 13     |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 35     |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 46     |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 277    |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 901    |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 1,061  |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 3,399  |
| INTL PAPER CO                | COM | 460146103 | 12     |
| INTL PAPER CO                | COM | 460146103 | 51     |
| INTL PAPER CO                | COM | 460146103 | 357    |
| INTL PAPER CO                | COM | 460146103 | 554    |
| INTL PAPER CO                | COM | 460146103 | 3,147  |
| INTERPUBLIC GROUP COS INC    | COM | 460690100 | 4      |
| INTERPUBLIC GROUP COS INC    | COM | 460690100 | 4      |
| INTERPUBLIC GROUP COS INC    | COM | 460690100 | 15     |
| INTERPUBLIC GROUP COS INC    | COM | 460690100 | 774    |
| INTUIT                       | COM | 461202103 | 7      |
| INTUIT                       | COM | 461202103 | 10     |
| INTUIT                       | COM | 461202103 | 275    |
| INTUIT                       | COM | 461202103 | 672    |
| INTUIT                       | COM | 461202103 | 1,686  |
| IRON MTN INC                 | COM | 462846106 | 5      |
| IRON MTN INC                 | COM | 462846106 | 9      |
| IRON MTN INC                 | COM | 462846106 | 24     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                       |                |           |        |
|-----------------------|----------------|-----------|--------|
| IRON MTN INC          | COM            | 462846106 | 542    |
| ISHARES COMEX GOLD TR | ISHARES        | 464285105 | 2      |
| ISHARES COMEX GOLD TR | ISHARES        | 464285105 | 19     |
| ISHARES COMEX GOLD TR | ISHARES        | 464285105 | 31     |
| ISHARES COMEX GOLD TR | ISHARES        | 464285105 | 134    |
| ISHARES COMEX GOLD TR | ISHARES        | 464285105 | 4,015  |
| ISHARES INC           | MSCI AUSTRALIA | 464286103 | 5      |
| ISHARES INC           | MSCI AUSTRALIA | 464286103 | 54     |
| ISHARES INC           | MSCI AUSTRALIA | 464286103 | 94     |
| ISHARES INC           | MSCI AUSTRALIA | 464286103 | 106    |
| ISHARES INC           | MSCI AUSTRALIA | 464286103 | 242    |
| ISHARES INC           | MSCI AUSTRALIA | 464286103 | 1,022  |
| ISHARES INC           | MSCI BRAZIL    | 464286400 | 1      |
| ISHARES INC           | MSCI BRAZIL    | 464286400 | 19     |
| ISHARES INC           | MSCI BRAZIL    | 464286400 | 73     |
| ISHARES INC           | MSCI BRAZIL    | 464286400 | 104    |
| ISHARES INC           | MSCI BRAZIL    | 464286400 | 141    |
| ISHARES INC           | MSCI BRAZIL    | 464286400 | 187    |
| ISHARES INC           | MSCI BRAZIL    | 464286400 | 2818   |
| ISHARES INC           | MSCI CDA INDEX | 464286509 | 56     |
| ISHARES INC           | MSCI CDA INDEX | 464286509 | 63     |
| ISHARES INC           | MSCI CDA INDEX | 464286509 | 304    |
| ISHARES INC           | MSCI CDA INDEX | 464286509 | 2,090  |
| ISHARES INC           | MSCI EMU INDEX | 464286608 | 269    |
| ISHARES INC           | MSCI EMU INDEX | 464286608 | 22,520 |
| ISHARES INC           | MSCI PAC J IDX | 464286665 | 43     |
| ISHARES INC           | MSCI PAC J IDX | 464286665 | 81     |
| ISHARES INC           | MSCI PAC J IDX | 464286665 | 194    |
| ISHARES INC           | MSCI PAC J IDX | 464286665 | 258    |
| ISHARES INC           | MSCI PAC J IDX | 464286665 | 421    |
| ISHARES INC           | MSCI PAC J IDX | 464286665 | 5,302  |
| ISHARES INC           | MSCI SINGAPORE | 464286673 | 3      |
| ISHARES INC           | MSCI SINGAPORE | 464286673 | 22     |
| ISHARES INC           | MSCI SINGAPORE | 464286673 | 60     |
| ISHARES INC           | MSCI SINGAPORE | 464286673 | 190    |
| ISHARES INC           | MSCI SINGAPORE | 464286673 | 195    |
| ISHARES INC           | MSCI UTD KINGD | 464286699 | 14     |
| ISHARES INC           | MSCI UTD KINGD | 464286699 | 35     |
| ISHARES INC           | MSCI UTD KINGD | 464286699 | 980    |
| ISHARES INC           | MSCI UTD KINGD | 464286699 | 11,328 |
| ISHARES INC           | MSCI FRANCE    | 464286707 | 21     |
| ISHARES INC           | MSCI FRANCE    | 464286707 | 76     |
| ISHARES INC           | MSCI FRANCE    | 464286707 | 434    |
| ISHARES INC           | MSCI FRANCE    | 464286707 | 1,558  |
| ISHARES INC           | MSCI TAIWAN    | 464286731 | 2      |
| ISHARES INC           | MSCI TAIWAN    | 464286731 | 4      |
| ISHARES INC           | MSCI TAIWAN    | 464286731 | 13     |
| ISHARES INC           | MSCI TAIWAN    | 464286731 | 109    |
| ISHARES INC           | MSCI TAIWAN    | 464286731 | 257    |
| ISHARES INC           | MSCI TAIWAN    | 464286731 | 375    |
| ISHARES INC           | MSCI TAIWAN    | 464286731 | 402    |
| ISHARES INC           | MSCI TAIWAN    | 464286731 | 530    |
| ISHARES INC           | MSCI TAIWAN    | 464286731 | 566    |
| ISHARES INC           | MSCI TAIWAN    | 464286731 | 881    |
| ISHARES INC           | MSCI TAIWAN    | 464286731 | 1,209  |
| ISHARES INC           | MSCI TAIWAN    | 464286731 | 1,334  |
| ISHARES INC           | MSCI TAIWAN    | 464286731 | 2281   |
| ISHARES INC           | MSCI TAIWAN    | 464286731 | 5,344  |
| ISHARES INC           | MSCI SWITZERLD | 464286749 | 12     |
| ISHARES INC           | MSCI SWITZERLD | 464286749 | 137    |
| ISHARES INC           | MSCI SWITZERLD | 464286749 | 1,068  |
| ISHARES INC           | MSCI SWEDEN    | 464286756 | 6      |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|             |                |           |         |
|-------------|----------------|-----------|---------|
| ISHARES INC | MSCI SWEDEN    | 464286756 | 123     |
| ISHARES INC | MSCI SWEDEN    | 464286756 | 426     |
| ISHARES INC | MSCI SPAIN     | 464286764 | 11      |
| ISHARES INC | MSCI SPAIN     | 464286764 | 123     |
| ISHARES INC | MSCI SPAIN     | 464286764 | 244     |
| ISHARES INC | MSCI SPAIN     | 464286764 | 705     |
| ISHARES INC | MSCI S KOREA   | 464286772 | 1       |
| ISHARES INC | MSCI S KOREA   | 464286772 | 2       |
| ISHARES INC | MSCI S KOREA   | 464286772 | 7       |
| ISHARES INC | MSCI S KOREA   | 464286772 | 22      |
| ISHARES INC | MSCI S KOREA   | 464286772 | 196     |
| ISHARES INC | MSCI S KOREA   | 464286772 | 198     |
| ISHARES INC | MSCI S KOREA   | 464286772 | 257     |
| ISHARES INC | MSCI S KOREA   | 464286772 | 266     |
| ISHARES INC | MSCI S KOREA   | 464286772 | 2,048   |
| ISHARES INC | MSCI GERMAN    | 464286806 | 16      |
| ISHARES INC | MSCI GERMAN    | 464286806 | 156     |
| ISHARES INC | MSCI GERMAN    | 464286806 | 208     |
| ISHARES INC | MSCI GERMAN    | 464286806 | 439     |
| ISHARES INC | MSCI GERMAN    | 464286806 | 668     |
| ISHARES INC | MSCI GERMAN    | 464286806 | 781     |
| ISHARES INC | MSCI GERMAN    | 464286806 | 1,158   |
| ISHARES INC | MSCI NETHERLND | 464286814 | 5       |
| ISHARES INC | MSCI NETHERLND | 464286814 | 176     |
| ISHARES INC | MSCI NETHERLND | 464286814 | 529     |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 0       |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 5       |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 7       |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 20      |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 240     |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 290     |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 480     |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 1,339   |
| ISHARES INC | MSCI JAPAN     | 464286848 | 18      |
| ISHARES INC | MSCI JAPAN     | 464286848 | 78      |
| ISHARES INC | MSCI JAPAN     | 464286848 | 208     |
| ISHARES INC | MSCI JAPAN     | 464286848 | 1,111   |
| ISHARES INC | MSCI JAPAN     | 464286848 | 1497    |
| ISHARES INC | MSCI JAPAN     | 464286848 | 1,524   |
| ISHARES INC | MSCI JAPAN     | 464286848 | 2,190   |
| ISHARES INC | MSCI JAPAN     | 464286848 | 2,313   |
| ISHARES INC | MSCI JAPAN     | 464286848 | 2,979   |
| ISHARES INC | MSCI JAPAN     | 464286848 | 7,159   |
| ISHARES INC | MSCI JAPAN     | 464286848 | 8,731   |
| Ishares Inc | MSCI JAPAN     | 464286848 | 157,331 |
| ISHARES INC | MSCI ITALY     | 464286855 | 4       |
| ISHARES INC | MSCI ITALY     | 464286855 | 7       |
| ISHARES INC | MSCI ITALY     | 464286855 | 175     |
| ISHARES INC | MSCI ITALY     | 464286855 | 629     |
| ISHARES INC | MSCI HONG KONG | 464286871 | 1       |
| ISHARES INC | MSCI HONG KONG | 464286871 | 2       |
| ISHARES INC | MSCI HONG KONG | 464286871 | 5       |
| ISHARES INC | MSCI HONG KONG | 464286871 | 5       |
| ISHARES INC | MSCI HONG KONG | 464286871 | 15      |
| ISHARES INC | MSCI HONG KONG | 464286871 | 145     |
| ISHARES INC | MSCI HONG KONG | 464286871 | 200     |
| ISHARES INC | MSCI HONG KONG | 464286871 | 341     |
| ISHARES INC | MSCI HONG KONG | 464286871 | 775     |
| ISHARES TR  | S&P 100 IDX FD | 464287101 | 1,446   |
| ISHARES TR  | S&P 100 IDX FD | 464287101 | 1545    |
| ISHARES TR  | S&P 100 IDX FD | 464287101 | 4065    |
| ISHARES TR  | S&P 100 IDX FD | 464287101 | 48,440  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|            |                |           |        |
|------------|----------------|-----------|--------|
| ISHARES TR | US TIPS BD FD  | 464287176 | 208    |
| ISHARES TR | US TIPS BD FD  | 464287176 | 1,279  |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 4      |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 12     |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 25     |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 68     |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 138    |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 143    |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 181    |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 252    |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 281    |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 376    |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 2877   |
| ISHARES TR | S&P 500 INDEX  | 464287200 | 76     |
| ISHARES TR | S&P 500 INDEX  | 464287200 | 142    |
| ISHARES TR | S&P 500 INDEX  | 464287200 | 642    |
| ISHARES TR | S&P 500 INDEX  | 464287200 | 2,067  |
| ISHARES TR | S&P 500 INDEX  | 464287200 | 4,793  |
| ISHARES TR | S&P 500 INDEX  | 464287200 | 14,638 |
| ISHARES TR | LEHMAN AGG BND | 464287226 | 164    |
| ISHARES TR | LEHMAN AGG BND | 464287226 | 974    |
| ISHARES TR | LEHMAN AGG BND | 464287226 | 1,133  |
| ISHARES TR | LEHMAN AGG BND | 464287226 | 9,331  |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 110    |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 143    |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 143    |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 645    |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 1,003  |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 1,256  |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 1,203  |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 5,852  |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 18,274 |
| ISHARES TR | IBOXX INV CPBD | 464287242 | 197    |
| ISHARES TR | IBOXX INV CPBD | 464287242 | 748    |
| ISHARES TR | IBOXX INV CPBD | 464287242 | 1,491  |
| ISHARES TR | S&P GBL HLTHCR | 464287325 | 57     |
| ISHARES TR | S&P GBL HLTHCR | 464287325 | 58     |
| ISHARES TR | S&P GBL HLTHCR | 464287325 | 114    |
| ISHARES TR | S&P GBL HLTHCR | 464287325 | 172    |
| ISHARES TR | S&P GBL HLTHCR | 464287325 | 2,100  |
| ISHARES TR | S&P LTN AM 40  | 464287390 | 34     |
| ISHARES TR | S&P LTN AM 40  | 464287390 | 119    |
| ISHARES TR | S&P LTN AM 40  | 464287390 | 158    |
| ISHARES TR | S&P LTN AM 40  | 464287390 | 714    |
| ISHARES TR | S&P LTN AM 40  | 464287390 | 815    |
| ISHARES TR | 7-10 YR TRS BD | 464287440 | 233    |
| ISHARES TR | 7-10 YR TRS BD | 464287440 | 909    |
| ISHARES TR | 7-10 YR TRS BD | 464287440 | 1,150  |
| ISHARES TR | 1-3 YR TRS BD  | 464287457 | 589    |
| ISHARES TR | 1-3 YR TRS BD  | 464287457 | 953    |
| ISHARES TR | 1-3 YR TRS BD  | 464287457 | 1,296  |
| ISHARES TR | 1-3 YR TRS BD  | 464287457 | 4,590  |
| ISHARES TR | MSCI EAFE IDX  | 464287465 | 292    |
| ISHARES TR | MSCI EAFE IDX  | 464287465 | 386    |
| ISHARES TR | MSCI EAFE IDX  | 464287465 | 769    |
| ISHARES TR | MSCI EAFE IDX  | 464287465 | 979    |
| ISHARES TR | MSCI EAFE IDX  | 464287465 | 1,545  |
| ISHARES TR | MSCI EAFE IDX  | 464287465 | 1,440  |
| ISHARES TR | MSCI EAFE IDX  | 464287465 | 3,379  |
| ISHARES TR | S&P MIDCAP 400 | 464287507 | 160    |
| ISHARES TR | S&P MIDCAP 400 | 464287507 | 423    |
| ISHARES TR | S&P MIDCAP 400 | 464287507 | 579    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                           |                |           |        |
|---------------------------|----------------|-----------|--------|
| ISHARES TR                | S&P MIDCAP 400 | 464287507 | 1,285  |
| ISHARES TR                | S&P MIDCAP 400 | 464287507 | 10,406 |
| ISHARES TR                | GLMN SCHS SOFT | 464287515 | 1,132  |
| ISHARES TR                | GLDM SCHS NETW | 464287531 | 40     |
| ISHARES TR                | GLDM SCHS NETW | 464287531 | 840    |
| ISHARES TR                | COHEN&ST RLTY  | 464287564 | 1,464  |
| ISHARES TR                | COHEN&ST RLTY  | 464287564 | 6,934  |
| ISHARES TR                | S&P GLB100INDX | 464287572 | 2,796  |
| ISHARES TR                | RUSSELL1000VAL | 464287598 | 389    |
| ISHARES TR                | RUSSELL1000VAL | 464287598 | 4,500  |
| ISHARES TR                | S&P MC 400 GRW | 464287606 | 212    |
| ISHARES TR                | S&P MC 400 GRW | 464287606 | 839    |
| ISHARES TR                | RUSSELL1000GRW | 464287614 | 17     |
| ISHARES TR                | RUSSELL1000GRW | 464287614 | 303    |
| ISHARES TR                | RUSSELL1000GRW | 464287614 | 3,871  |
| ISHARES TR                | RUSSELL 1000   | 464287622 | 347    |
| ISHARES TR                | RUSSELL 1000   | 464287622 | 2,711  |
| ISHARES TR                | RUSL 2000 VALU | 464287630 | 56     |
| ISHARES TR                | RUSL 2000 VALU | 464287630 | 410    |
| ISHARES TR                | RUSL 2000 VALU | 464287630 | 6,787  |
| ISHARES TR                | RUSL 2000 GROW | 464287648 | 236    |
| ISHARES TR                | RUSL 2000 GROW | 464287648 | 369    |
| ISHARES TR                | RUSL 2000 GROW | 464287648 | 1,585  |
| ISHARES TR                | RUSSELL 2000   | 464287655 | 47     |
| ISHARES TR                | RUSSELL 2000   | 464287655 | 70     |
| ISHARES TR                | RUSSELL 2000   | 464287655 | 133    |
| ISHARES TR                | RUSSELL 2000   | 464287655 | 176    |
| ISHARES TR                | RUSSELL 2000   | 464287655 | 651    |
| ISHARES TR                | RUSSELL 2000   | 464287655 | 1,847  |
| ISHARES TR                | RUSSELL 2000   | 464287655 | 3,777  |
| ISHARES TR                | DJ US REAL EST | 464287739 | 319    |
| ISHARES TR                | DJ US REAL EST | 464287739 | 1,000  |
| ISHARES TR                | DJ US REAL EST | 464287739 | 1554   |
| ISHARES TR                | DJ US TOTL MKT | 464287846 | 691    |
| ISHARES TR                | S&P EURO PLUS  | 464287861 | 123    |
| ISHARES TR                | S&P EURO PLUS  | 464287861 | 139    |
| ISHARES TR                | S&P EURO PLUS  | 464287861 | 220    |
| ISHARES TR                | S&P EURO PLUS  | 464287861 | 390    |
| ISHARES TR                | S&P EURO PLUS  | 464287861 | 3,806  |
| ISHARES TR                | S&P EURO PLUS  | 464287861 | 3,951  |
| ITRON INC                 | COM            | 465741106 | 4      |
| ITRON INC                 | COM            | 465741106 | 119    |
| JABIL CIRCUIT INC         | COM            | 466313103 | 14     |
| JABIL CIRCUIT INC         | COM            | 466313103 | 308    |
| JABIL CIRCUIT INC         | COM            | 466313103 | 332    |
| JABIL CIRCUIT INC         | COM            | 466313103 | 395    |
| JABIL CIRCUIT INC         | COM            | 466313103 | 732    |
| JABIL CIRCUIT INC         | COM            | 466313103 | 736    |
| JACOBS ENGR GROUP INC DEL | COM            | 469814107 | 11     |
| JACOBS ENGR GROUP INC DEL | COM            | 469814107 | 428    |
| JACOBS ENGR GROUP INC DEL | COM            | 469814107 | 1,248  |
| JOHNSON & JOHNSON         | COM            | 478160104 | 13     |
| JOHNSON & JOHNSON         | COM            | 478160104 | 66     |
| JOHNSON & JOHNSON         | COM            | 478160104 | 79     |
| JOHNSON & JOHNSON         | COM            | 478160104 | 165    |
| JOHNSON & JOHNSON         | COM            | 478160104 | 242    |
| JOHNSON & JOHNSON         | COM            | 478160104 | 264    |
| JOHNSON & JOHNSON         | COM            | 478160104 | 345    |
| JOHNSON & JOHNSON         | COM            | 478160104 | 1,028  |
| JOHNSON & JOHNSON         | COM            | 478160104 | 1,133  |
| JOHNSON & JOHNSON         | COM            | 478160104 | 1,328  |
| JOHNSON & JOHNSON         | COM            | 478160104 | 1,378  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                         |      |           |        |
|-------------------------|------|-----------|--------|
| JOHNSON & JOHNSON       | COM  | 478160104 | 2,140  |
| JOHNSON & JOHNSON       | COM  | 478160104 | 2,832  |
| JOHNSON & JOHNSON       | COM  | 478160104 | 2,888  |
| JOHNSON & JOHNSON       | COM  | 478160104 | 3,171  |
| JOHNSON & JOHNSON       | COM  | 478160104 | 3596   |
| JOHNSON & JOHNSON       | COM  | 478160104 | 6151   |
| JOHNSON & JOHNSON       | COM  | 478160104 | 8,649  |
| JOHNSON & JOHNSON       | COM  | 478160104 | 15,069 |
| JOHNSON & JOHNSON       | COM  | 478160104 | 24,037 |
| JOHNSON & JOHNSON       | com  | 478160104 | 26,137 |
| JOHNSON & JOHNSON       | COM  | 478160104 | 39,828 |
| JOHNSON & JOHNSON       | COM  | 478160104 | 79,104 |
| JOHNSON CTLS INC        | COM  | 478366107 | 26     |
| JOHNSON CTLS INC        | COM  | 478366107 | 226    |
| JOHNSON CTLS INC        | COM  | 478366107 | 281    |
| JOHNSON CTLS INC        | COM  | 478366107 | 343    |
| JOHNSON CTLS INC        | COM  | 478366107 | 2,736  |
| JOHNSON CTLS INC        | COM  | 478366107 | 3,978  |
| JONES APPAREL GROUP INC | COM  | 480074103 | 4      |
| JONES APPAREL GROUP INC | COM  | 480074103 | 12     |
| JONES APPAREL GROUP INC | COM  | 480074103 | 351    |
| JONES APPAREL GROUP INC | COM  | 480074103 | 610    |
| JOY GLOBAL INC          | COM  | 481165108 | 11     |
| JOY GLOBAL INC          | COM  | 481165108 | 20     |
| JOY GLOBAL INC          | COM  | 481165108 | 28     |
| JOY GLOBAL INC          | COM  | 481165108 | 174    |
| KKR FINL CORP           | COM  | 482476306 | 1872   |
| KKR FINL CORP           | COM  | 482476306 | 2893   |
| KLA-TENCOR CORP         | COM  | 482480100 | 0      |
| KLA-TENCOR CORP         | COM  | 482480100 | 30     |
| KLA-TENCOR CORP         | COM  | 482480100 | 78     |
| KLA-TENCOR CORP         | COM  | 482480100 | 92     |
| KLA-TENCOR CORP         | COM  | 482480100 | 152    |
| KLA-TENCOR CORP         | COM  | 482480100 | 1,055  |
| KLA-TENCOR CORP         | COM  | 482480100 | 2,030  |
| K V PHARMACEUTICAL CO   | CL A | 482740206 | 624    |
| KAYDON CORP             | COM  | 486587108 | 8      |
| KAYDON CORP             | COM  | 486587108 | 445    |
| KEANE INC               | COM  | 486665102 | 169    |
| KELLOGG CO              | COM  | 487836108 | 10     |
| KELLOGG CO              | COM  | 487836108 | 20     |
| KELLOGG CO              | COM  | 487836108 | 25     |
| KELLOGG CO              | COM  | 487836108 | 30     |
| KELLOGG CO              | COM  | 487836108 | 38     |
| KELLOGG CO              | COM  | 487836108 | 56     |
| KELLOGG CO              | COM  | 487836108 | 380    |
| KELLOGG CO              | COM  | 487836108 | 588    |
| KELLOGG CO              | COM  | 487836108 | 2,570  |
| KEMET CORP              | COM  | 488360108 | 7      |
| KEMET CORP              | COM  | 488360108 | 10     |
| KEMET CORP              | COM  | 488360108 | 105    |
| KENSEY NASH CORP        | COM  | 490057106 | 612    |
| KEYCORP NEW             | COM  | 493267108 | 11     |
| KEYCORP NEW             | COM  | 493267108 | 19     |
| KEYCORP NEW             | COM  | 493267108 | 137    |
| KEYCORP NEW             | COM  | 493267108 | 662    |
| KEYCORP NEW             | COM  | 493267108 | 2,815  |
| KEYCORP NEW             | COM  | 493267108 | 4,063  |
| KIMBERLY CLARK CORP     | COM  | 494368103 | 6      |
| KIMBERLY CLARK CORP     | COM  | 494368103 | 15     |
| KIMBERLY CLARK CORP     | COM  | 494368103 | 83     |
| KIMBERLY CLARK CORP     | COM  | 494368103 | 102    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |               |           |        |
|-----------------------------|---------------|-----------|--------|
| KIMBERLY CLARK CORP         | COM           | 494368103 | 212    |
| KIMBERLY CLARK CORP         | COM           | 494368103 | 273    |
| KIMBERLY CLARK CORP         | COM           | 494368103 | 516    |
| KIMBERLY CLARK CORP         | COM           | 494368103 | 1,338  |
| KIMBERLY CLARK CORP         | COM           | 494368103 | 1,494  |
| KIMBERLY CLARK CORP         | COM           | 494368103 | 4,195  |
| KIMBERLY CLARK CORP         | COM           | 494368103 | 6,097  |
| KING PHARMACEUTICALS INC    | COM           | 495582108 | 8      |
| KING PHARMACEUTICALS INC    | COM           | 495582108 | 14     |
| KING PHARMACEUTICALS INC    | COM           | 495582108 | 33     |
| KING PHARMACEUTICALS INC    | COM           | 495582108 | 138    |
| KING PHARMACEUTICALS INC    | COM           | 495582108 | 1,263  |
| KINROSS GOLD CORP           | COM NO PAR    | 496902404 | 1      |
| KINROSS GOLD CORP           | COM NO PAR    | 496902404 | 6      |
| KINROSS GOLD CORP           | COM NO PAR    | 496902404 | 10     |
| KINROSS GOLD CORP           | COM NO PAR    | 496902404 | 95     |
| KINROSS GOLD CORP           | COM NO PAR    | 496902404 | 135    |
| KINGSWAY FINL SVCS INC      | COM           | 496904103 | 551    |
| KIRBY CORP                  | COM           | 497266106 | 8      |
| KIRBY CORP                  | COM           | 497266106 | 4,572  |
| KOHL'S CORP                 | COM           | 500255104 | 6      |
| KOHL'S CORP                 | COM           | 500255104 | 41     |
| KOHL'S CORP                 | COM           | 500255104 | 109    |
| KOHL'S CORP                 | COM           | 500255104 | 136    |
| KOHL'S CORP                 | COM           | 500255104 | 198    |
| KOHL'S CORP                 | COM           | 500255104 | 336    |
| KOHL'S CORP                 | COM           | 500255104 | 431    |
| KOHL'S CORP                 | COM           | 500255104 | 1,063  |
| KOHL'S CORP                 | COM           | 500255104 | 1,711  |
| KOHL'S CORP                 | COM           | 500255104 | 2298   |
| KOHL'S CORP                 | COM           | 500255104 | 3475   |
| KOHL'S CORP                 | COM           | 500255104 | 3,747  |
| KOHL'S CORP                 | COM           | 500255104 | 4,484  |
| KONINKLIJKE AHOLD N V       | SPON ADR NEW  | 500467303 | 14     |
| KONINKLIJKE AHOLD N V       | SPON ADR NEW  | 500467303 | 28     |
| KONINKLIJKE AHOLD N V       | SPON ADR NEW  | 500467303 | 217    |
| KONINKLIJKE AHOLD N V       | SPON ADR NEW  | 500467303 | 311    |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 8      |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 31     |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 562    |
| KOREA ELECTRIC PWR          | SPONSORED ADR | 500631106 | 2      |
| KOREA ELECTRIC PWR          | SPONSORED ADR | 500631106 | 3      |
| KOREA ELECTRIC PWR          | SPONSORED ADR | 500631106 | 3      |
| KOREA ELECTRIC PWR          | SPONSORED ADR | 500631106 | 17     |
| KOREA ELECTRIC PWR          | SPONSORED ADR | 500631106 | 26     |
| KOREA ELECTRIC PWR          | SPONSORED ADR | 500631106 | 202    |
| KOREA ELECTRIC PWR          | SPONSORED ADR | 500631106 | 373    |
| KOREA ELECTRIC PWR          | SPONSORED ADR | 500631106 | 626    |
| KOREA ELECTRIC PWR          | SPONSORED ADR | 500631106 | 14,351 |
| KOREA FD                    | COM           | 500634100 | 376    |
| KOREA FD                    | COM           | 500634100 | 532    |
| KOREA FD                    | COM           | 500634100 | 854    |
| KROGER CO                   | COM           | 501044101 | 2      |
| KROGER CO                   | COM           | 501044101 | 16     |
| KROGER CO                   | COM           | 501044101 | 18     |
| KROGER CO                   | COM           | 501044101 | 32     |
| KROGER CO                   | COM           | 501044101 | 52     |
| KROGER CO                   | COM           | 501044101 | 335    |
| KROGER CO                   | COM           | 501044101 | 460    |
| KROGER CO                   | COM           | 501044101 | 3,488  |
| LSI LOGIC CORP              | COM           | 502161102 | 10     |
| LSI LOGIC CORP              | COM           | 502161102 | 14     |



Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |         |           |       |
|------------------------------|---------|-----------|-------|
| LSI LOGIC CORP               | COM     | 502161102 | 63    |
| LSI LOGIC CORP               | COM     | 502161102 | 86    |
| LSI LOGIC CORP               | COM     | 502161102 | 217   |
| LSI LOGIC CORP               | COM     | 502161102 | 594   |
| L-3 COMMUNICATIONS HLDGS INC | COM     | 502424104 | 9     |
| L-3 COMMUNICATIONS HLDGS INC | COM     | 502424104 | 13    |
| L-3 COMMUNICATIONS HLDGS INC | COM     | 502424104 | 23    |
| L-3 COMMUNICATIONS HLDGS INC | COM     | 502424104 | 31    |
| L-3 COMMUNICATIONS HLDGS INC | COM     | 502424104 | 52    |
| L-3 COMMUNICATIONS HLDGS INC | COM     | 502424104 | 859   |
| L-3 COMMUNICATIONS HLDGS INC | COM     | 502424104 | 2,458 |
| LAM RESEARCH CORP            | COM     | 512807108 | 11    |
| LAM RESEARCH CORP            | COM     | 512807108 | 33    |
| LAM RESEARCH CORP            | COM     | 512807108 | 42    |
| LAM RESEARCH CORP            | COM     | 512807108 | 76    |
| LAM RESEARCH CORP            | COM     | 512807108 | 107   |
| LAM RESEARCH CORP            | COM     | 512807108 | 754   |
| LANDSTAR SYS INC             | COM     | 515098101 | 237   |
| LANDSTAR SYS INC             | COM     | 515098101 | 603   |
| LAS VEGAS SANDS CORP         | COM     | 517834107 | 984   |
| LAUDER ESTEE COS INC         | CL A    | 518439104 | 5     |
| LAUDER ESTEE COS INC         | CL A    | 518439104 | 14    |
| LAUDER ESTEE COS INC         | CL A    | 518439104 | 29    |
| LAUDER ESTEE COS INC         | CL A    | 518439104 | 171   |
| LAUDER ESTEE COS INC         | CL A    | 518439104 | 189   |
| LAUDER ESTEE COS INC         | CL A    | 518439104 | 241   |
| LAUDER ESTEE COS INC         | CL A    | 518439104 | 310   |
| LAUDER ESTEE COS INC         | CL A    | 518439104 | 614   |
| LAUDER ESTEE COS INC         | CL A    | 518439104 | 823   |
| LEAP WIRELESS INTL INC       | COM NEW | 521863308 | 4     |
| LEAP WIRELESS INTL INC       | COM NEW | 521863308 | 268   |
| LEAP WIRELESS INTL INC       | COM NEW | 521863308 | 421   |
| LEGGETT & PLATT INC          | COM     | 524660107 | 14    |
| LEGGETT & PLATT INC          | COM     | 524660107 | 43    |
| LEGGETT & PLATT INC          | COM     | 524660107 | 222   |
| LEGGETT & PLATT INC          | COM     | 524660107 | 696   |
| LEGG MASON INC               | COM     | 524901105 | 39    |
| LEGG MASON INC               | COM     | 524901105 | 209   |
| LEGG MASON INC               | COM     | 524901105 | 276   |
| LEGG MASON INC               | COM     | 524901105 | 304   |
| LEGG MASON INC               | COM     | 524901105 | 609   |
| LEGG MASON INC               | COM     | 524901105 | 2,166 |
| LEHMAN BROS HLDGS INC        | COM     | 524908100 | 8     |
| LEHMAN BROS HLDGS INC        | COM     | 524908100 | 19    |
| LEHMAN BROS HLDGS INC        | COM     | 524908100 | 30    |
| LEHMAN BROS HLDGS INC        | COM     | 524908100 | 62    |
| LEHMAN BROS HLDGS INC        | COM     | 524908100 | 102   |
| LEHMAN BROS HLDGS INC        | COM     | 524908100 | 156   |
| LEHMAN BROS HLDGS INC        | COM     | 524908100 | 297   |
| LEHMAN BROS HLDGS INC        | COM     | 524908100 | 305   |
| LEHMAN BROS HLDGS INC        | COM     | 524908100 | 6,935 |
| LEHMAN BROS HLDGS INC        | COM     | 524908100 | 8,613 |
| LENNAR CORP                  | CL A    | 526057104 | 0     |
| LENNAR CORP                  | CL A    | 526057104 | 22    |
| LENNAR CORP                  | CL A    | 526057104 | 105   |
| LENNAR CORP                  | CL A    | 526057104 | 1,406 |
| LEUCADIA NATL CORP           | COM     | 527288104 | 398   |
| LEXMARK INTL NEW             | CL A    | 529771107 | 10    |
| LEXMARK INTL NEW             | CL A    | 529771107 | 21    |
| LEXMARK INTL NEW             | CL A    | 529771107 | 47    |
| LEXMARK INTL NEW             | CL A    | 529771107 | 184   |
| LEXMARK INTL NEW             | CL A    | 529771107 | 2,091 |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                        |               |           |        |
|------------------------|---------------|-----------|--------|
| LIBERTY GLOBAL INC     | COM SER A     | 530555101 | 0      |
| LIBERTY GLOBAL INC     | COM SER A     | 530555101 | 1      |
| LIBERTY GLOBAL INC     | COM SER A     | 530555101 | 3      |
| LIBERTY GLOBAL INC     | COM SER A     | 530555101 | 12     |
| LIBERTY GLOBAL INC     | COM SER A     | 530555101 | 664    |
| LIBERTY GLOBAL INC     | COM SER C     | 530555309 | 0      |
| LIBERTY GLOBAL INC     | COM SER C     | 530555309 | 1      |
| LIBERTY GLOBAL INC     | COM SER C     | 530555309 | 1      |
| LIBERTY GLOBAL INC     | COM SER C     | 530555309 | 12     |
| LIBERTY GLOBAL INC     | COM SER C     | 530555309 | 557    |
| LILLY ELI & CO         | COM           | 532457108 | 8      |
| LILLY ELI & CO         | COM           | 532457108 | 10     |
| LILLY ELI & CO         | COM           | 532457108 | 21     |
| LILLY ELI & CO         | COM           | 532457108 | 36     |
| LILLY ELI & CO         | com           | 532457108 | 42     |
| LILLY ELI & CO         | COM           | 532457108 | 52     |
| LILLY ELI & CO         | COM           | 532457108 | 63     |
| LILLY ELI & CO         | COM           | 532457108 | 83     |
| LILLY ELI & CO         | COM           | 532457108 | 125    |
| LILLY ELI & CO         | COM           | 532457108 | 514    |
| LILLY ELI & CO         | COM           | 532457108 | 568    |
| LILLY ELI & CO         | COM           | 532457108 | 900    |
| LILLY ELI & CO         | COM           | 532457108 | 6,078  |
| LILLY ELI & CO         | COM           | 532457108 | 10,894 |
| LIMITED BRANDS INC     | COM           | 532716107 | 75     |
| LIMITED BRANDS INC     | COM           | 532716107 | 234    |
| LIMITED BRANDS INC     | COM           | 532716107 | 280    |
| LIMITED BRANDS INC     | COM           | 532716107 | 752    |
| LIMITED BRANDS INC     | COM           | 532716107 | 2,074  |
| LIMITED BRANDS INC     | COM           | 532716107 | 5,122  |
| LINCARE HLDGS INC      | COM           | 532791100 | 419    |
| LINCOLN ELEC HLDGS INC | COM           | 533900106 | 743    |
| LINCOLN NATL CORP IND  | COM           | 534187109 | 9      |
| LINCOLN NATL CORP IND  | COM           | 534187109 | 21     |
| LINCOLN NATL CORP IND  | COM           | 534187109 | 28     |
| LINCOLN NATL CORP IND  | COM           | 534187109 | 54     |
| LINCOLN NATL CORP IND  | COM           | 534187109 | 322    |
| LINCOLN NATL CORP IND  | COM           | 534187109 | 675    |
| LINCOLN NATL CORP IND  | COM           | 534187109 | 3,853  |
| LINEAR TECHNOLOGY CORP | COM           | 535678106 | 1      |
| LINEAR TECHNOLOGY CORP | COM           | 535678106 | 30     |
| LINEAR TECHNOLOGY CORP | COM           | 535678106 | 1,361  |
| LIZ CLAIBORNE INC      | COM           | 539320101 | 14     |
| LIZ CLAIBORNE INC      | COM           | 539320101 | 834    |
| LLOYDS TSB GROUP PLC   | SPONSORED ADR | 539439109 | 5      |
| LLOYDS TSB GROUP PLC   | SPONSORED ADR | 539439109 | 16     |
| LLOYDS TSB GROUP PLC   | SPONSORED ADR | 539439109 | 34     |
| LLOYDS TSB GROUP PLC   | SPONSORED ADR | 539439109 | 475    |
| LLOYDS TSB GROUP PLC   | SPONSORED ADR | 539439109 | 482    |
| LOCKHEED MARTIN CORP   | COM           | 539830109 | 4      |
| LOCKHEED MARTIN CORP   | COM           | 539830109 | 28     |
| LOCKHEED MARTIN CORP   | COM           | 539830109 | 28     |
| LOCKHEED MARTIN CORP   | COM           | 539830109 | 33     |
| LOCKHEED MARTIN CORP   | COM           | 539830109 | 70     |
| LOCKHEED MARTIN CORP   | COM           | 539830109 | 184    |
| LOCKHEED MARTIN CORP   | COM           | 539830109 | 5,408  |
| LOCKHEED MARTIN CORP   | COM           | 539830109 | 7,301  |
| LOEWS CORP             | COM           | 540424108 | 4      |
| LOEWS CORP             | COM           | 540424108 | 17     |
| LOEWS CORP             | COM           | 540424108 | 25     |
| LOEWS CORP             | COM           | 540424108 | 32     |
| LOEWS CORP             | COM           | 540424108 | 105    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |         |           |        |
|------------------------------|---------|-----------|--------|
| LOEWS CORP                   | COM     | 540424108 | 105    |
| LOEWS CORP                   | COM     | 540424108 | 277    |
| LOEWS CORP                   | COM     | 540424108 | 2,047  |
| LOEWS CORP                   | COM     | 540424108 | 4,449  |
| LONE STAR TECHNOLOGIES INC   | COM     | 542312103 | 3,226  |
| LONGS DRUG STORES CORP       | COM     | 543162101 | 102    |
| LORAL SPACE & COMMUNICATNS L | COM     | 543881106 | 2,360  |
| LOWES COS INC                | COM     | 548661107 | 5      |
| LOWES COS INC                | COM     | 548661107 | 17     |
| LOWES COS INC                | COM     | 548661107 | 25     |
| LOWES COS INC                | COM     | 548661107 | 31     |
| LOWES COS INC                | COM     | 548661107 | 89     |
| LOWES COS INC                | COM     | 548661107 | 170    |
| LOWES COS INC                | COM     | 548661107 | 318    |
| LOWES COS INC                | COM     | 548661107 | 354    |
| LOWES COS INC                | COM     | 548661107 | 412    |
| LOWES COS INC                | COM     | 548661107 | 858    |
| LOWES COS INC                | COM     | 548661107 | 2,070  |
| LOWES COS INC                | COM     | 548661107 | 5,170  |
| LOWES COS INC                | COM     | 548661107 | 9,233  |
| LOWES COS INC                | COM     | 548661107 | 12,107 |
| LUNDIN MINING CORP           | COM     | 550372106 | 1,132  |
| LYONDELL CHEMICAL CO         | COM     | 552078107 | 6      |
| LYONDELL CHEMICAL CO         | COM     | 552078107 | 9      |
| LYONDELL CHEMICAL CO         | COM     | 552078107 | 16     |
| LYONDELL CHEMICAL CO         | COM     | 552078107 | 43     |
| LYONDELL CHEMICAL CO         | COM     | 552078107 | 619    |
| MDU RES GROUP INC            | COM     | 552690109 | 519    |
| MEMC ELECTR MATLS INC        | COM     | 552715104 | 8      |
| MEMC ELECTR MATLS INC        | COM     | 552715104 | 29     |
| MEMC ELECTR MATLS INC        | COM     | 552715104 | 759    |
| MGIC INVT CORP WIS           | COM     | 552848103 | 1      |
| MGIC INVT CORP WIS           | COM     | 552848103 | 4      |
| MGIC INVT CORP WIS           | COM     | 552848103 | 18     |
| MGIC INVT CORP WIS           | COM     | 552848103 | 835    |
| MGI PHARMA INC               | COM     | 552880106 | 226    |
| MGM MIRAGE                   | COM     | 552953101 | 73     |
| MGM MIRAGE                   | COM     | 552953101 | 888    |
| MSC INDL DIRECT INC          | CL A    | 553530106 | 149    |
| MAGELLAN HEALTH SVCS INC     | COM NEW | 559079207 | 4      |
| MAGELLAN HEALTH SVCS INC     | COM NEW | 559079207 | 245    |
| MAGNA INTL INC               | CL A    | 559222401 | 0      |
| MAGNA INTL INC               | CL A    | 559222401 | 10     |
| MAGNA INTL INC               | CL A    | 559222401 | 37     |
| MAGNA INTL INC               | CL A    | 559222401 | 354    |
| MAGNA INTL INC               | CL A    | 559222401 | 5,109  |
| MANOR CARE INC NEW           | COM     | 564055101 | 12     |
| MANOR CARE INC NEW           | COM     | 564055101 | 41     |
| MANOR CARE INC NEW           | COM     | 564055101 | 577    |
| MARATHON OIL CORP            | COM     | 565849106 | 2      |
| MARATHON OIL CORP            | COM     | 565849106 | 17     |
| MARATHON OIL CORP            | COM     | 565849106 | 28     |
| MARATHON OIL CORP            | COM     | 565849106 | 278    |
| MARATHON OIL CORP            | COM     | 565849106 | 333    |
| MARATHON OIL CORP            | COM     | 565849106 | 599    |
| MARATHON OIL CORP            | COM     | 565849106 | 660    |
| MARATHON OIL CORP            | com     | 565849106 | 1,018  |
| MARATHON OIL CORP            | COM     | 565849106 | 6,935  |
| MARSH & MCLENNAN COS INC     | COM     | 571748102 | 4      |
| MARSH & MCLENNAN COS INC     | COM     | 571748102 | 7      |
| MARSH & MCLENNAN COS INC     | COM     | 571748102 | 34     |
| MARSH & MCLENNAN COS INC     | COM     | 571748102 | 74     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                          |             |           |        |
|--------------------------|-------------|-----------|--------|
| MARSH & MCLENNAN COS INC | COM         | 571748102 | 81     |
| MARSH & MCLENNAN COS INC | COM         | 571748102 | 724    |
| MARSH & MCLENNAN COS INC | COM         | 571748102 | 1194   |
| MARSH & MCLENNAN COS INC | COM         | 571748102 | 2,707  |
| MARSHALL & ILSLEY CORP   | COM         | 571834100 | 248    |
| MARSHALL & ILSLEY CORP   | COM         | 571834100 | 2,306  |
| MARRIOTT INTL INC NEW    | CL A        | 571903202 | 9      |
| MARRIOTT INTL INC NEW    | CL A        | 571903202 | 43     |
| MARRIOTT INTL INC NEW    | CL A        | 571903202 | 1,067  |
| MARRIOTT INTL INC NEW    | CL A        | 571903202 | 3,296  |
| MARRIOTT INTL INC NEW    | CL A        | 571903202 | 3,703  |
| MASCO CORP               | COM         | 574599106 | 4      |
| MASCO CORP               | COM         | 574599106 | 6      |
| MASCO CORP               | COM         | 574599106 | 15     |
| MASCO CORP               | COM         | 574599106 | 35     |
| MASCO CORP               | COM         | 574599106 | 2,266  |
| MASSEY ENERGY CORP       | COM         | 576206106 | 5      |
| MASSEY ENERGY CORP       | COM         | 576206106 | 5      |
| MASSEY ENERGY CORP       | COM         | 576206106 | 7      |
| MASSEY ENERGY CORP       | COM         | 576206106 | 2,293  |
| MATSUSHITA ELEC INDL     | ADR         | 576879209 | 28     |
| MATSUSHITA ELEC INDL     | ADR         | 576879209 | 108    |
| MATSUSHITA ELEC INDL     | ADR         | 576879209 | 4,143  |
| MATTEL INC               | COM         | 577081102 | 9      |
| MATTEL INC               | COM         | 577081102 | 22     |
| MATTEL INC               | COM         | 577081102 | 113    |
| MATTEL INC               | COM         | 577081102 | 206    |
| MATTEL INC               | COM         | 577081102 | 277    |
| MATTEL INC               | COM         | 577081102 | 1,830  |
| MATTHEWS INTL CORP       | CL A        | 577128101 | 606    |
| MCAFEE INC               | COM         | 579064106 | 1      |
| MCAFEE INC               | COM         | 579064106 | 28     |
| MCAFEE INC               | COM         | 579064106 | 426    |
| MCAFEE INC               | COM         | 579064106 | 2554   |
| MCCLATCHY CO             | CL A        | 579489105 | 9      |
| MCCLATCHY CO             | CL A        | 579489105 | 22     |
| MCCLATCHY CO             | CL A        | 579489105 | 48     |
| MCCLATCHY CO             | CL A        | 579489105 | 267    |
| MCCORMICK & CO INC       | COM NON VTG | 579780206 | 13     |
| MCCORMICK & CO INC       | COM NON VTG | 579780206 | 96     |
| MCCORMICK & CO INC       | COM NON VTG | 579780206 | 723    |
| MCDATA CORP              | CL B        | 580031102 | 2,087  |
| MCDONALDS CORP           | COM         | 580135101 | 10     |
| MCDONALDS CORP           | COM         | 580135101 | 10     |
| MCDONALDS CORP           | COM         | 580135101 | 20     |
| MCDONALDS CORP           | COM         | 580135101 | 71     |
| MCDONALDS CORP           | COM         | 580135101 | 84     |
| MCDONALDS CORP           | COM         | 580135101 | 133    |
| MCDONALDS CORP           | COM         | 580135101 | 462    |
| MCDONALDS CORP           | COM         | 580135101 | 588    |
| MCDONALDS CORP           | COM         | 580135101 | 598    |
| MCDONALDS CORP           | COM         | 580135101 | 738    |
| MCDONALDS CORP           | COM         | 580135101 | 1,334  |
| MCDONALDS CORP           | COM         | 580135101 | 1,531  |
| MCDONALDS CORP           | COM         | 580135101 | 3,198  |
| MCDONALDS CORP           | COM         | 580135101 | 6,989  |
| MCDONALDS CORP           | COM         | 580135101 | 12,846 |
| MCGRATH RENTCORP         | COM         | 580589109 | 569    |
| MCGRAW HILL COS INC      | COM         | 580645109 | 49     |
| MCGRAW HILL COS INC      | COM         | 580645109 | 136    |
| MCGRAW HILL COS INC      | COM         | 580645109 | 447    |
| MCGRAW HILL COS INC      | COM         | 580645109 | 568    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |     |           |        |
|-----------------------------|-----|-----------|--------|
| MCGRAW HILL COS INC         | COM | 580645109 | 5,303  |
| MCGRAW HILL COS INC         | COM | 580645109 | 5,331  |
| MEADWESTVACO CORP           | COM | 583334107 | 133    |
| MEADWESTVACO CORP           | COM | 583334107 | 265    |
| MEADWESTVACO CORP           | COM | 583334107 | 826    |
| MEASUREMENT SPECIALTIES INC | COM | 583421102 | 549    |
| MEDIMMUNE INC               | COM | 584699102 | 10     |
| MEDIMMUNE INC               | COM | 584699102 | 26     |
| MEDIMMUNE INC               | COM | 584699102 | 42     |
| MEDIMMUNE INC               | COM | 584699102 | 65     |
| MEDIMMUNE INC               | COM | 584699102 | 1,178  |
| MEDTRONIC INC               | COM | 585055106 | 171    |
| MEDTRONIC INC               | COM | 585055106 | 202    |
| MEDTRONIC INC               | COM | 585055106 | 423    |
| MEDTRONIC INC               | COM | 585055106 | 469    |
| MEDTRONIC INC               | COM | 585055106 | 988    |
| MEDTRONIC INC               | COM | 585055106 | 1,140  |
| MEDTRONIC INC               | COM | 585055106 | 1,597  |
| MEDTRONIC INC               | com | 585055106 | 2,659  |
| MEDTRONIC INC               | COM | 585055106 | 4,959  |
| MEDTRONIC INC               | COM | 585055106 | 5,675  |
| MEDTRONIC INC               | COM | 585055106 | 11,966 |
| MENS WEARHOUSE INC          | COM | 587118100 | 4      |
| MENS WEARHOUSE INC          | COM | 587118100 | 210    |
| MERCANTILE BANKSHARES CORP  | COM | 587405101 | 677    |
| MERCK & CO INC              | COM | 589331107 | 4      |
| MERCK & CO INC              | COM | 589331107 | 9      |
| MERCK & CO INC              | COM | 589331107 | 31     |
| MERCK & CO INC              | COM | 589331107 | 87     |
| MERCK & CO INC              | COM | 589331107 | 87     |
| MERCK & CO INC              | COM | 589331107 | 178    |
| MERCK & CO INC              | COM | 589331107 | 318    |
| MERCK & CO INC              | COM | 589331107 | 365    |
| MERCK & CO INC              | COM | 589331107 | 628    |
| MERCK & CO INC              | COM | 589331107 | 827    |
| MERCK & CO INC              | COM | 589331107 | 1,061  |
| MERCK & CO INC              | COM | 589331107 | 1,086  |
| MERCK & CO INC              | COM | 589331107 | 1,268  |
| MERCK & CO INC              | COM | 589331107 | 1,196  |
| MERCK & CO INC              | COM | 589331107 | 2,014  |
| MERCK & CO INC              | COM | 589331107 | 2,379  |
| MERCK & CO INC              | com | 589331107 | 2,814  |
| MERCK & CO INC              | COM | 589331107 | 4,547  |
| MERCK & CO INC              | COM | 589331107 | 4,568  |
| MERCK & CO INC              | COM | 589331107 | 6,101  |
| MERCK & CO INC              | COM | 589331107 | 19,216 |
| MEREDITH CORP               | COM | 589433101 | 144    |
| MEREDITH CORP               | COM | 589433101 | 640    |
| MERRILL LYNCH & CO INC      | COM | 590188108 | 108    |
| MERRILL LYNCH & CO INC      | COM | 590188108 | 140    |
| MERRILL LYNCH & CO INC      | COM | 590188108 | 358    |
| MERRILL LYNCH & CO INC      | COM | 590188108 | 385    |
| MERRILL LYNCH & CO INC      | COM | 590188108 | 481    |
| MERRILL LYNCH & CO INC      | COM | 590188108 | 732    |
| MERRILL LYNCH & CO INC      | COM | 590188108 | 754    |
| MERRILL LYNCH & CO INC      | COM | 590188108 | 1,629  |
| MERRILL LYNCH & CO INC      | COM | 590188108 | 2,744  |
| MERRILL LYNCH & CO INC      | COM | 590188108 | 4,872  |
| MERRILL LYNCH & CO INC      | COM | 590188108 | 9,108  |
| MERRILL LYNCH & CO INC      | COM | 590188108 | 13,936 |
| MERRILL LYNCH & CO INC      | COM | 590188108 | 18,427 |
| MEXICO FD INC               | COM | 592835102 | 157    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| MEXICO FD INC                | COM           | 592835102 | 863    |
| MICROSOFT CORP               | COM           | 594918104 | 5      |
| MICROSOFT CORP               | COM           | 594918104 | 55     |
| MICROSOFT CORP               | COM           | 594918104 | 63     |
| MICROSOFT CORP               | COM           | 594918104 | 90     |
| MICROSOFT CORP               | COM           | 594918104 | 412    |
| MICROSOFT CORP               | COM           | 594918104 | 439    |
| MICROSOFT CORP               | COM           | 594918104 | 646    |
| MICROSOFT CORP               | COM           | 594918104 | 696    |
| MICROSOFT CORP               | COM           | 594918104 | 794    |
| MICROSOFT CORP               | COM           | 594918104 | 961    |
| MICROSOFT CORP               | COM           | 594918104 | 1,190  |
| MICROSOFT CORP               | COM           | 594918104 | 1207   |
| MICROSOFT CORP               | COM           | 594918104 | 1,220  |
| MICROSOFT CORP               | COM           | 594918104 | 1,523  |
| MICROSOFT CORP               | COM           | 594918104 | 1,814  |
| MICROSOFT CORP               | COM           | 594918104 | 2,135  |
| MICROSOFT CORP               | COM           | 594918104 | 2949   |
| MICROSOFT CORP               | COM           | 594918104 | 3,072  |
| MICROSOFT CORP               | COM           | 594918104 | 4,267  |
| MICROSOFT CORP               | COM           | 594918104 | 5,952  |
| MICROSOFT CORP               | COM           | 594918104 | 11,930 |
| MICROSOFT CORP               | COM           | 594918104 | 23,721 |
| MICROSOFT CORP               | COM           | 594918104 | 25,089 |
| MICROSOFT CORP               | COM           | 594918104 | 57,834 |
| MICROSOFT CORP               | COM           | 594918104 | 66,737 |
| MICROCHIP TECHNOLOGY INC     | COM           | 595017104 | 0      |
| MICROCHIP TECHNOLOGY INC     | COM           | 595017104 | 105    |
| MICROCHIP TECHNOLOGY INC     | COM           | 595017104 | 286    |
| MICROCHIP TECHNOLOGY INC     | COM           | 595017104 | 722    |
| MICROCHIP TECHNOLOGY INC     | COM           | 595017104 | 2,616  |
| MICRON TECHNOLOGY INC        | com           | 595112103 | 3      |
| MICRON TECHNOLOGY INC        | COM           | 595112103 | 3      |
| MICRON TECHNOLOGY INC        | COM           | 595112103 | 11     |
| MICRON TECHNOLOGY INC        | COM           | 595112103 | 17     |
| MICRON TECHNOLOGY INC        | COM           | 595112103 | 18     |
| MICRON TECHNOLOGY INC        | COM           | 595112103 | 30     |
| MICRON TECHNOLOGY INC        | COM           | 595112103 | 31     |
| MICRON TECHNOLOGY INC        | COM           | 595112103 | 109    |
| MICRON TECHNOLOGY INC        | COM           | 595112103 | 196    |
| MICRON TECHNOLOGY INC        | COM           | 595112103 | 215    |
| MICRON TECHNOLOGY INC        | COM           | 595112103 | 1,857  |
| MIDCAP SPDR TR               | UNIT SER 1    | 595635103 | 102    |
| MIDCAP SPDR TR               | UNIT SER 1    | 595635103 | 340    |
| MIDCAP SPDR TR               | UNIT SER 1    | 595635103 | 43,111 |
| MILLENNIUM PHARMACEUTICALS I | COM           | 599902103 | 9      |
| MILLENNIUM PHARMACEUTICALS I | COM           | 599902103 | 93     |
| MILLENNIUM PHARMACEUTICALS I | COM           | 599902103 | 327    |
| MILLS CORP                   | com           | 601148109 | 10     |
| MILLS CORP                   | COM           | 601148109 | 476    |
| MINIBISHI UFJ FINL GROUP IN  | SPONSORED ADR | 606822104 | 15     |
| MINIBISHI UFJ FINL GROUP IN  | SPONSORED ADR | 606822104 | 15     |
| MINIBISHI UFJ FINL GROUP IN  | SPONSORED ADR | 606822104 | 187    |
| MINIBISHI UFJ FINL GROUP IN  | SPONSORED ADR | 606822104 | 275    |
| MINIBISHI UFJ FINL GROUP IN  | SPONSORED ADR | 606822104 | 962    |
| MINIBISHI UFJ FINL GROUP IN  | SPONSORED ADR | 606822104 | 1,089  |
| MINIBISHI UFJ FINL GROUP IN  | SPONSORED ADR | 606822104 | 1,295  |
| MOBILE TELESYSTEMS OJSC      | SPONSORED ADR | 607409109 | 1      |
| MOBILE TELESYSTEMS OJSC      | SPONSORED ADR | 607409109 | 3      |
| MOBILE TELESYSTEMS OJSC      | SPONSORED ADR | 607409109 | 9      |
| MOBILE TELESYSTEMS OJSC      | SPONSORED ADR | 607409109 | 1,159  |
| MOBILE TELESYSTEMS OJSC      | SPONSORED ADR | 607409109 | 2,208  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                         |               |           |        |
|-------------------------|---------------|-----------|--------|
| MOBILE TELESYSTEMS OJSC | SPONSORED ADR | 607409109 | 4,403  |
| MOLEX INC               | COM           | 608554101 | 16     |
| MOLEX INC               | COM           | 608554101 | 28     |
| MOLEX INC               | COM           | 608554101 | 54     |
| MOLEX INC               | COM           | 608554101 | 349    |
| MOLEX INC               | COM           | 608554101 | 425    |
| MOLEX INC               | COM           | 608554101 | 2,137  |
| MOLEX INC               | CL A          | 608554200 | 202    |
| MOLEX INC               | CL A          | 608554200 | 377    |
| MONSTER WORLDWIDE INC   | COM           | 611742107 | 2      |
| MONSTER WORLDWIDE INC   | COM           | 611742107 | 17     |
| MONSTER WORLDWIDE INC   | COM           | 611742107 | 42     |
| MONSTER WORLDWIDE INC   | COM           | 611742107 | 834    |
| MOODYS CORP             | COM           | 615369105 | 10     |
| MOODYS CORP             | COM           | 615369105 | 50     |
| MOODYS CORP             | COM           | 615369105 | 55     |
| MOODYS CORP             | COM           | 615369105 | 69     |
| MOODYS CORP             | COM           | 615369105 | 139    |
| MOODYS CORP             | COM           | 615369105 | 157    |
| MOODYS CORP             | COM           | 615369105 | 193    |
| MOODYS CORP             | COM           | 615369105 | 4,399  |
| MOOG INC                | CL A          | 615394202 | 4      |
| MOOG INC                | CL A          | 615394202 | 45,050 |
| MOOG INC                | CL B          | 615394301 | 88,275 |
| MORGAN STANLEY          | COM NEW       | 617446448 | 12     |
| MORGAN STANLEY          | COM NEW       | 617446448 | 34     |
| MORGAN STANLEY          | COM NEW       | 617446448 | 34     |
| MORGAN STANLEY          | COM NEW       | 617446448 | 57     |
| MORGAN STANLEY          | COM NEW       | 617446448 | 122    |
| MORGAN STANLEY          | COM NEW       | 617446448 | 124    |
| MORGAN STANLEY          | COM NEW       | 617446448 | 186    |
| MORGAN STANLEY          | COM NEW       | 617446448 | 597    |
| MORGAN STANLEY          | COM NEW       | 617446448 | 891    |
| MORGAN STANLEY          | COM NEW       | 617446448 | 1,887  |
| MORGAN STANLEY          | COM NEW       | 617446448 | 2,085  |
| MORGAN STANLEY          | COM NEW       | 617446448 | 7,986  |
| MORGAN STANLEY          | com new       | 617446448 | 8,273  |
| MORGAN STANLEY          | COM NEW       | 617446448 | 18,923 |
| MOTOROLA INC            | COM           | 620076109 | 1      |
| MOTOROLA INC            | COM           | 620076109 | 4      |
| MOTOROLA INC            | COM           | 620076109 | 37     |
| MOTOROLA INC            | COM           | 620076109 | 89     |
| MOTOROLA INC            | COM           | 620076109 | 180    |
| MOTOROLA INC            | COM           | 620076109 | 291    |
| MOTOROLA INC            | com           | 620076109 | 306    |
| MOTOROLA INC            | COM           | 620076109 | 488    |
| MOTOROLA INC            | COM           | 620076109 | 516    |
| MOTOROLA INC            | COM           | 620076109 | 549    |
| MOTOROLA INC            | COM           | 620076109 | 724    |
| MOTOROLA INC            | COM           | 620076109 | 619    |
| MOTOROLA INC            | COM           | 620076109 | 1,078  |
| MOTOROLA INC            | COM           | 620076109 | 3,359  |
| MOTOROLA INC            | COM           | 620076109 | 10,180 |
| MOTOROLA INC            | COM           | 620076109 | 15,639 |
| MOTOROLA INC            | COM           | 620076109 | 20,530 |
| MURPHY OIL CORP         | COM           | 626717102 | 11     |
| MURPHY OIL CORP         | COM           | 626717102 | 25     |
| MURPHY OIL CORP         | COM           | 626717102 | 51     |
| MURPHY OIL CORP         | COM           | 626717102 | 1,492  |
| MYLAN LABS INC          | COM           | 628530107 | 6      |
| MYLAN LABS INC          | COM           | 628530107 | 10     |
| MYLAN LABS INC          | COM           | 628530107 | 17     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |            |           |        |
|------------------------------|------------|-----------|--------|
| MYLAN LABS INC               | COM        | 628530107 | 20     |
| MYLAN LABS INC               | COM        | 628530107 | 60     |
| MYLAN LABS INC               | COM        | 628530107 | 212    |
| MYLAN LABS INC               | COM        | 628530107 | 655    |
| NUCO2 INC                    | COM        | 629428103 | 365    |
| NASDAQ 100 TR                | UNIT SER 1 | 631100104 | 55     |
| NASDAQ 100 TR                | UNIT SER 1 | 631100104 | 86     |
| NASDAQ 100 TR                | UNIT SER 1 | 631100104 | 86     |
| NASDAQ 100 TR                | UNIT SER 1 | 631100104 | 143    |
| NASDAQ 100 TR                | UNIT SER 1 | 631100104 | 147    |
| NASDAQ 100 TR                | UNIT SER 1 | 631100104 | 243    |
| NASDAQ 100 TR                | UNIT SER 1 | 631100104 | 584    |
| NASDAQ 100 TR                | UNIT SER 1 | 631100104 | 765    |
| NASDAQ 100 TR                | UNIT SER 1 | 631100104 | 1,396  |
| NASDAQ 100 TR                | UNIT SER 1 | 631100104 | 2,200  |
| NASDAQ 100 TR                | UNIT SER 1 | 631100104 | 4,192  |
| NASDAQ 100 TR                | UNIT SER 1 | 631100104 | 6,327  |
| NASDAQ 100 TR                | UNIT SER 1 | 631100104 | 6541   |
| NASDAQ 100 TR                | UNIT SER 1 | 631100104 | 15,832 |
| NATIONAL CITY CORP           | COM        | 635405103 | 26     |
| NATIONAL CITY CORP           | COM        | 635405103 | 61     |
| NATIONAL CITY CORP           | COM        | 635405103 | 77     |
| NATIONAL CITY CORP           | COM        | 635405103 | 249    |
| NATIONAL CITY CORP           | COM        | 635405103 | 758    |
| NATIONAL CITY CORP           | COM        | 635405103 | 4,272  |
| NATIONAL FUEL GAS CO N J     | COM        | 636180101 | 209    |
| NATIONAL FUEL GAS CO N J     | COM        | 636180101 | 250    |
| NATIONAL OILWELL VARCO INC   | COM        | 637071101 | 6      |
| NATIONAL OILWELL VARCO INC   | COM        | 637071101 | 12     |
| NATIONAL OILWELL VARCO INC   | COM        | 637071101 | 13     |
| NATIONAL OILWELL VARCO INC   | COM        | 637071101 | 26     |
| NATIONAL OILWELL VARCO INC   | COM        | 637071101 | 61     |
| NATIONAL OILWELL VARCO INC   | COM        | 637071101 | 63     |
| NATIONAL OILWELL VARCO INC   | COM        | 637071101 | 107    |
| NATIONAL OILWELL VARCO INC   | COM        | 637071101 | 231    |
| NATIONAL OILWELL VARCO INC   | COM        | 637071101 | 628    |
| NATIONAL OILWELL VARCO INC   | COM        | 637071101 | 1,166  |
| NATIONAL OILWELL VARCO INC   | COM        | 637071101 | 1,959  |
| NATIONAL OILWELL VARCO INC   | COM        | 637071101 | 2,207  |
| NATIONAL OILWELL VARCO INC   | COM        | 637071101 | 2918   |
| NATIONAL OILWELL VARCO INC   | COM        | 637071101 | 7774   |
| NATIONAL SEMICONDUCTOR CORP  | COM        | 637640103 | 2      |
| NATIONAL SEMICONDUCTOR CORP  | COM        | 637640103 | 25     |
| NATIONAL SEMICONDUCTOR CORP  | COM        | 637640103 | 68     |
| NATIONAL SEMICONDUCTOR CORP  | COM        | 637640103 | 136    |
| NATIONAL SEMICONDUCTOR CORP  | COM        | 637640103 | 167    |
| NATIONAL SEMICONDUCTOR CORP  | COM        | 637640103 | 1,166  |
| NEKTAR THERAPEUTICS          | COM        | 640268108 | 3      |
| NEKTAR THERAPEUTICS          | COM        | 640268108 | 944    |
| NEW HAMPSHIRE THRIFT BANCSHS | COM        | 644722100 | 804    |
| NEW YORK CMNTY BANCORP INC   | COM        | 649445103 | 1      |
| NEW YORK CMNTY BANCORP INC   | COM        | 649445103 | 45     |
| NEW YORK CMNTY BANCORP INC   | COM        | 649445103 | 459    |
| NEW YORK TIMES CO            | CL A       | 650111107 | 6      |
| NEW YORK TIMES CO            | CL A       | 650111107 | 11     |
| NEW YORK TIMES CO            | CL A       | 650111107 | 26     |
| NEW YORK TIMES CO            | CL A       | 650111107 | 546    |
| NEWELL RUBBERMAID INC        | COM        | 651229106 | 6      |
| NEWELL RUBBERMAID INC        | COM        | 651229106 | 1,014  |
| NEWELL RUBBERMAID INC        | COM        | 651229106 | 1,706  |
| NEWFIELD EXPL CO             | COM        | 651290108 | 587    |
| NEWMONT MINING CORP          | COM        | 651639106 | 1      |



Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                          |               |           |        |
|--------------------------|---------------|-----------|--------|
| NEWMONT MINING CORP      | COM           | 651639106 | 7      |
| NEWMONT MINING CORP      | COM           | 651639106 | 27     |
| NEWMONT MINING CORP      | COM           | 651639106 | 99     |
| NEWMONT MINING CORP      | COM           | 651639106 | 161    |
| NEWMONT MINING CORP      | COM           | 651639106 | 466    |
| NEWMONT MINING CORP      | COM           | 651639106 | 595    |
| NEWMONT MINING CORP      | COM           | 651639106 | 3,397  |
| NEWMONT MINING CORP      | COM           | 651639106 | 4,955  |
| NEWMONT MINING CORP      | COM           | 651639106 | 9,402  |
| NEWMONT MINING CORP      | com           | 651639106 | 31,069 |
| NICE SYS LTD             | SPONSORED ADR | 653656108 | 5      |
| NICE SYS LTD             | SPONSORED ADR | 653656108 | 65     |
| NICE SYS LTD             | SPONSORED ADR | 653656108 | 853    |
| NIKE INC                 | CL B          | 654106103 | 9      |
| NIKE INC                 | CL B          | 654106103 | 28     |
| NIKE INC                 | CL B          | 654106103 | 370    |
| NIKE INC                 | CL B          | 654106103 | 429    |
| NIKE INC                 | CL B          | 654106103 | 718    |
| NIKE INC                 | CL B          | 654106103 | 851    |
| NIKE INC                 | CL B          | 654106103 | 2,096  |
| NIKE INC                 | CL B          | 654106103 | 3,134  |
| NIKE INC                 | CL B          | 654106103 | 18,124 |
| NIPPON TELEG & TEL CORP  | SPONSORED ADR | 654624105 | 13     |
| NIPPON TELEG & TEL CORP  | SPONSORED ADR | 654624105 | 59     |
| NIPPON TELEG & TEL CORP  | SPONSORED ADR | 654624105 | 285    |
| NIPPON TELEG & TEL CORP  | SPONSORED ADR | 654624105 | 1,069  |
| NISSAN MOTORS            | SPONSORED ADR | 654744408 | 16     |
| NISSAN MOTORS            | SPONSORED ADR | 654744408 | 634    |
| NISSAN MOTORS            | SPONSORED ADR | 654744408 | 1,120  |
| NOKIA CORP               | SPONSORED ADR | 654902204 | 4      |
| NOKIA CORP               | SPONSORED ADR | 654902204 | 25     |
| NOKIA CORP               | SPONSORED ADR | 654902204 | 33     |
| NOKIA CORP               | SPONSORED ADR | 654902204 | 102    |
| NOKIA CORP               | SPONSORED ADR | 654902204 | 212    |
| NOKIA CORP               | SPONSORED ADR | 654902204 | 399    |
| NOKIA CORP               | SPONSORED ADR | 654902204 | 406    |
| NOKIA CORP               | SPONSORED ADR | 654902204 | 527    |
| NOKIA CORP               | SPONSORED ADR | 654902204 | 1,535  |
| NOKIA CORP               | SPONSORED ADR | 654902204 | 2,775  |
| NOKIA CORP               | SPONSORED ADR | 654902204 | 2,965  |
| NOBLE ENERGY INC         | COM           | 655044105 | 7      |
| NOBLE ENERGY INC         | COM           | 655044105 | 11     |
| NOBLE ENERGY INC         | COM           | 655044105 | 64     |
| NOBLE ENERGY INC         | COM           | 655044105 | 552    |
| NOBLE ENERGY INC         | COM           | 655044105 | 888    |
| NORDSTROM INC            | COM           | 655664100 | 4      |
| NORDSTROM INC            | COM           | 655664100 | 2,724  |
| NORDSTROM INC            | COM           | 655664100 | 3,615  |
| NORFOLK SOUTHERN CORP    | COM           | 655844108 | 52     |
| NORFOLK SOUTHERN CORP    | COM           | 655844108 | 792    |
| NORFOLK SOUTHERN CORP    | COM           | 655844108 | 2,098  |
| NORFOLK SOUTHERN CORP    | COM           | 655844108 | 2,294  |
| NORFOLK SOUTHERN CORP    | COM           | 655844108 | 3,688  |
| NORTEL NETWORKS CORP NEW | COM NEW       | 656568508 | 2      |
| NORTEL NETWORKS CORP NEW | COM NEW       | 656568508 | 2      |
| NORTEL NETWORKS CORP NEW | COM NEW       | 656568508 | 681    |
| NORTEL NETWORKS CORP NEW | COM NEW       | 656568508 | 1,516  |
| NORTEL NETWORKS CORP NEW | COM NEW       | 656568508 | 2,543  |
| NORTHEAST UTILS          | COM           | 664397106 | 5      |
| NORTHEAST UTILS          | COM           | 664397106 | 469    |
| NORTHERN ORION RES INC   | COM           | 665575106 | 102    |
| NORTHERN TR CORP         | COM           | 665859104 | 12     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |               |           |       |
|------------------------------|---------------|-----------|-------|
| NORTHERN TR CORP             | COM           | 665859104 | 33    |
| NORTHERN TR CORP             | COM           | 665859104 | 2,265 |
| NORTHGATE MINERALS CORP      | COM           | 666416102 | 120   |
| NORTHROP GRUMMAN CORP        | COM           | 666807102 | 18    |
| NORTHROP GRUMMAN CORP        | COM           | 666807102 | 30    |
| NORTHROP GRUMMAN CORP        | COM           | 666807102 | 74    |
| NORTHROP GRUMMAN CORP        | COM           | 666807102 | 356   |
| NORTHROP GRUMMAN CORP        | COM           | 666807102 | 406   |
| NORTHROP GRUMMAN CORP        | COM           | 666807102 | 4,933 |
| NOVELL INC                   | COM           | 670006105 | 1     |
| NOVELL INC                   | COM           | 670006105 | 3     |
| NOVELL INC                   | COM           | 670006105 | 7     |
| NOVELL INC                   | COM           | 670006105 | 90    |
| NOVELL INC                   | COM           | 670006105 | 119   |
| NOVELL INC                   | COM           | 670006105 | 159   |
| NOVELLUS SYS INC             | COM           | 670008101 | 17    |
| NOVELLUS SYS INC             | COM           | 670008101 | 114   |
| NOVELLUS SYS INC             | COM           | 670008101 | 652   |
| NOVELLUS SYS INC             | COM           | 670008101 | 1,135 |
| NUCOR CORP                   | COM           | 670346105 | 11    |
| NUCOR CORP                   | COM           | 670346105 | 12    |
| NUCOR CORP                   | COM           | 670346105 | 238   |
| NUCOR CORP                   | COM           | 670346105 | 1,370 |
| NUCOR CORP                   | COM           | 670346105 | 3,420 |
| NUVEEN NY SELECT QUALITY MUN | COM           | 670976109 | 15    |
| NUVEEN NY SELECT QUALITY MUN | COM           | 670976109 | 149   |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 8     |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 20    |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 36    |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 41    |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 61    |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 91    |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 447   |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 563   |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 2,085 |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 3,074 |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 6,128 |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 8,308 |
| OFFICE DEPOT INC             | COM           | 676220106 | 7     |
| OFFICE DEPOT INC             | COM           | 676220106 | 19    |
| OFFICE DEPOT INC             | COM           | 676220106 | 141   |
| OFFICE DEPOT INC             | COM           | 676220106 | 145   |
| OFFICE DEPOT INC             | COM           | 676220106 | 771   |
| OFFICE DEPOT INC             | COM           | 676220106 | 2,060 |
| OFFICE DEPOT INC             | COM           | 676220106 | 3,092 |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT | 678002106 | 70    |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT | 678002106 | 70    |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT | 678002106 | 209   |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT | 678002106 | 265   |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT | 678002106 | 964   |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT | 678002106 | 1,145 |
| OLD REP INTL CORP            | COM           | 680223104 | 4     |
| OLD REP INTL CORP            | COM           | 680223104 | 9     |
| OLD REP INTL CORP            | COM           | 680223104 | 504   |
| OMNICARE INC                 | COM           | 681904108 | 6     |
| OMNICARE INC                 | COM           | 681904108 | 193   |
| OMNICARE INC                 | COM           | 681904108 | 465   |
| OMNICOM GROUP INC            | COM           | 681919106 | 16    |
| OMNICOM GROUP INC            | COM           | 681919106 | 188   |
| OMNICOM GROUP INC            | COM           | 681919106 | 192   |
| OMNICOM GROUP INC            | COM           | 681919106 | 402   |
| OMNICOM GROUP INC            | COM           | 681919106 | 668   |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| OMNICOM GROUP INC            | COM           | 681919106 | 1,207  |
| OMNICOM GROUP INC            | COM           | 681919106 | 4,372  |
| OMNICOM GROUP INC            | COM           | 681919106 | 5147   |
| OMNICOM GROUP INC            | COM           | 681919106 | 5,752  |
| ONE LIBERTY PPTYS INC        | COM           | 682406103 | 1,502  |
| OREGON STL MLS INC           | COM           | 686079104 | 44     |
| OREGON STL MLS INC           | COM           | 686079104 | 1,370  |
| OVERSEAS SHIPHOLDING GROUP I | COM           | 690368105 | 8,254  |
| OWENS CORNING NEW            | COM           | 690742101 | 590    |
| PNC FINL SVCS GROUP INC      | COM           | 693475105 | 15     |
| PNC FINL SVCS GROUP INC      | COM           | 693475105 | 279    |
| PNC FINL SVCS GROUP INC      | COM           | 693475105 | 723    |
| PNC FINL SVCS GROUP INC      | COM           | 693475105 | 4,297  |
| PNC FINL SVCS GROUP INC      | COM           | 693475105 | 4,598  |
| POSCO                        | SPONSORED ADR | 693483109 | 2      |
| POSCO                        | SPONSORED ADR | 693483109 | 6      |
| POSCO                        | SPONSORED ADR | 693483109 | 11     |
| POSCO                        | SPONSORED ADR | 693483109 | 12     |
| POSCO                        | SPONSORED ADR | 693483109 | 122    |
| POSCO                        | SPONSORED ADR | 693483109 | 124    |
| POSCO                        | SPONSORED ADR | 693483109 | 289    |
| POSCO                        | SPONSORED ADR | 693483109 | 1,047  |
| POSCO                        | SPONSORED ADR | 693483109 | 1,387  |
| POSCO                        | SPONSORED ADR | 693483109 | 2,067  |
| POSCO                        | SPONSORED ADR | 693483109 | 3,702  |
| PPG INDS INC                 | COM           | 693506107 | 13     |
| PPG INDS INC                 | COM           | 693506107 | 30     |
| PPG INDS INC                 | COM           | 693506107 | 321    |
| PPG INDS INC                 | COM           | 693506107 | 569    |
| PPG INDS INC                 | COM           | 693506107 | 607    |
| PPG INDS INC                 | COM           | 693506107 | 2,274  |
| PACCAR INC                   | COM           | 693718108 | 20     |
| PACCAR INC                   | COM           | 693718108 | 38     |
| PACCAR INC                   | COM           | 693718108 | 224    |
| PACCAR INC                   | COM           | 693718108 | 3,521  |
| PACTIV CORP                  | COM           | 695257105 | 40     |
| PACTIV CORP                  | COM           | 695257105 | 53     |
| PACTIV CORP                  | COM           | 695257105 | 801    |
| PACTIV CORP                  | COM           | 695257105 | 3,954  |
| PALL CORP                    | COM           | 696429307 | 10     |
| PALL CORP                    | COM           | 696429307 | 10     |
| PALL CORP                    | COM           | 696429307 | 13     |
| PALL CORP                    | COM           | 696429307 | 86     |
| PALL CORP                    | COM           | 696429307 | 728    |
| PARKER HANNIFIN CORP         | COM           | 701094104 | 15     |
| PARKER HANNIFIN CORP         | COM           | 701094104 | 31     |
| PARKER HANNIFIN CORP         | COM           | 701094104 | 41     |
| PARKER HANNIFIN CORP         | COM           | 701094104 | 61     |
| PARKER HANNIFIN CORP         | COM           | 701094104 | 154    |
| PARKER HANNIFIN CORP         | COM           | 701094104 | 334    |
| PARKER HANNIFIN CORP         | COM           | 701094104 | 1,925  |
| PARKER HANNIFIN CORP         | COM           | 701094104 | 4,351  |
| PATNI COMPUTER SYS           | SPONS ADR     | 703248203 | 41     |
| PATNI COMPUTER SYS           | SPONS ADR     | 703248203 | 452    |
| PATNI COMPUTER SYS           | SPONS ADR     | 703248203 | 11,233 |
| PATTERSON COMPANIES INC      | COM           | 703395103 | 15     |
| PATTERSON COMPANIES INC      | COM           | 703395103 | 60     |
| PATTERSON COMPANIES INC      | COM           | 703395103 | 99     |
| PATTERSON COMPANIES INC      | COM           | 703395103 | 739    |
| PATTERSON UTI ENERGY INC     | COM           | 703481101 | 12     |
| PATTERSON UTI ENERGY INC     | COM           | 703481101 | 18     |
| PATTERSON UTI ENERGY INC     | COM           | 703481101 | 109    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                          |               |           |        |
|--------------------------|---------------|-----------|--------|
| PATTERSON UTI ENERGY INC | COM           | 703481101 | 418    |
| PAYCHEX INC              | COM           | 704326107 | 109    |
| PAYCHEX INC              | COM           | 704326107 | 337    |
| PAYCHEX INC              | COM           | 704326107 | 682    |
| PAYCHEX INC              | COM           | 704326107 | 2,775  |
| PEABODY ENERGY CORP      | COM           | 704549104 | 0      |
| PEABODY ENERGY CORP      | COM           | 704549104 | 18     |
| PEABODY ENERGY CORP      | COM           | 704549104 | 42     |
| PEABODY ENERGY CORP      | COM           | 704549104 | 253    |
| PEABODY ENERGY CORP      | COM           | 704549104 | 285    |
| PEABODY ENERGY CORP      | COM           | 704549104 | 1,007  |
| PEABODY ENERGY CORP      | COM           | 704549104 | 1,683  |
| PEABODY ENERGY CORP      | COM           | 704549104 | 2528   |
| PEABODY ENERGY CORP      | COM           | 704549104 | 5873   |
| PEARSON PLC              | SPONSORED ADR | 705015105 | 2,060  |
| PENGROWTH ENERGY TR      | TR UNIT NEW   | 706902509 | 9      |
| PENGROWTH ENERGY TR      | TR UNIT NEW   | 706902509 | 164    |
| PENGROWTH ENERGY TR      | TR UNIT NEW   | 706902509 | 3,092  |
| PENN WEST ENERGY TR      | TR UNIT       | 707885109 | 61     |
| PENN WEST ENERGY TR      | TR UNIT       | 707885109 | 1,986  |
| PENNEY J C INC           | COM           | 708160106 | 8      |
| PENNEY J C INC           | COM           | 708160106 | 8      |
| PENNEY J C INC           | COM           | 708160106 | 25     |
| PENNEY J C INC           | COM           | 708160106 | 46     |
| PENNEY J C INC           | COM           | 708160106 | 54     |
| PENNEY J C INC           | COM           | 708160106 | 108    |
| PENNEY J C INC           | COM           | 708160106 | 407    |
| PENNEY J C INC           | COM           | 708160106 | 1,118  |
| PENNEY J C INC           | COM           | 708160106 | 1899   |
| PENNEY J C INC           | COM           | 708160106 | 4,045  |
| PENNEY J C INC           | COM           | 708160106 | 5,428  |
| PENTAIR INC              | COM           | 709631105 | 3      |
| PENTAIR INC              | COM           | 709631105 | 5      |
| PENTAIR INC              | COM           | 709631105 | 12     |
| PENTAIR INC              | COM           | 709631105 | 138    |
| PENTAIR INC              | COM           | 709631105 | 204    |
| PENTAIR INC              | COM           | 709631105 | 273    |
| PENTAIR INC              | COM           | 709631105 | 1,891  |
| PEOPLES ENERGY CORP      | COM           | 711030106 | 1      |
| PEOPLES ENERGY CORP      | COM           | 711030106 | 5      |
| PEOPLES ENERGY CORP      | COM           | 711030106 | 38     |
| PEOPLES ENERGY CORP      | COM           | 711030106 | 57     |
| PEOPLES ENERGY CORP      | COM           | 711030106 | 21,176 |
| PEPCO HOLDINGS INC       | COM           | 713291102 | 493    |
| PEPSI BOTTLING GROUP INC | COM           | 713409100 | 14     |
| PEPSI BOTTLING GROUP INC | COM           | 713409100 | 25     |
| PEPSI BOTTLING GROUP INC | COM           | 713409100 | 804    |
| PEPSICO INC              | COM           | 713448108 | 31     |
| PEPSICO INC              | COM           | 713448108 | 37     |
| PEPSICO INC              | COM           | 713448108 | 43     |
| PEPSICO INC              | COM           | 713448108 | 60     |
| PEPSICO INC              | COM           | 713448108 | 103    |
| PEPSICO INC              | COM           | 713448108 | 175    |
| PEPSICO INC              | COM           | 713448108 | 224    |
| PEPSICO INC              | COM           | 713448108 | 245    |
| PEPSICO INC              | COM           | 713448108 | 587    |
| PEPSICO INC              | COM           | 713448108 | 707    |
| PEPSICO INC              | COM           | 713448108 | 723    |
| PEPSICO INC              | COM           | 713448108 | 1,702  |
| PEPSICO INC              | COM           | 713448108 | 1,984  |
| PEPSICO INC              | COM           | 713448108 | 6,004  |
| PEPSICO INC              | COM           | 713448108 | 14,825 |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| PEPSICO INC                  | COM           | 713448108 | 20,865 |
| PEPSICO INC                  | COM           | 713448108 | 21,973 |
| PEPSICO INC                  | CALL          | 713448908 | 43,785 |
| PER-SE TECHNOLOGIES INC      | COM NEW       | 713569309 | 9      |
| PER-SE TECHNOLOGIES INC      | COM NEW       | 713569309 | 3,434  |
| PERKINELMER INC              | COM           | 714046109 | 8      |
| PERKINELMER INC              | COM           | 714046109 | 67     |
| PERKINELMER INC              | COM           | 714046109 | 149    |
| P T TELEKOMUNIKASI INDONESIA | SPONSORED ADR | 715684106 | 1,591  |
| P T TELEKOMUNIKASI INDONESIA | SPONSORED ADR | 715684106 | 1,663  |
| PETROQUEST ENERGY INC        | COM           | 716748108 | 8,281  |
| PETSMART INC                 | COM           | 716768106 | 4      |
| PETSMART INC                 | COM           | 716768106 | 87     |
| PETSMART INC                 | COM           | 716768106 | 152    |
| PETSMART INC                 | COM           | 716768106 | 320    |
| PETSMART INC                 | COM           | 716768106 | 340    |
| PETSMART INC                 | COM           | 716768106 | 433    |
| PFIZER INC                   | COM           | 717081103 | 6      |
| PFIZER INC                   | COM           | 717081103 | 21     |
| PFIZER INC                   | COM           | 717081103 | 59     |
| PFIZER INC                   | COM           | 717081103 | 272    |
| PFIZER INC                   | COM           | 717081103 | 292    |
| PFIZER INC                   | COM           | 717081103 | 401    |
| PFIZER INC                   | COM           | 717081103 | 531    |
| PFIZER INC                   | COM           | 717081103 | 570    |
| PFIZER INC                   | COM           | 717081103 | 647    |
| PFIZER INC                   | COM           | 717081103 | 651    |
| PFIZER INC                   | COM           | 717081103 | 677    |
| PFIZER INC                   | COM           | 717081103 | 862    |
| PFIZER INC                   | COM           | 717081103 | 890    |
| PFIZER INC                   | COM           | 717081103 | 1,106  |
| PFIZER INC                   | COM           | 717081103 | 1,550  |
| PFIZER INC                   | COM           | 717081103 | 1,735  |
| PFIZER INC                   | COM           | 717081103 | 4747   |
| PFIZER INC                   | COM           | 717081103 | 4,853  |
| PFIZER INC                   | COM           | 717081103 | 7,427  |
| PFIZER INC                   | COM           | 717081103 | 10,512 |
| PFIZER INC                   | COM           | 717081103 | 12,553 |
| PFIZER INC                   | COM           | 717081103 | 11,424 |
| PFIZER INC                   | COM           | 717081103 | 23,463 |
| PFIZER INC                   | COM           | 717081103 | 24,997 |
| PFIZER INC                   | COM           | 717081103 | 37,329 |
| PHELPS DODGE CORP            | COM           | 717265102 | 12     |
| PHELPS DODGE CORP            | COM           | 717265102 | 30     |
| PHELPS DODGE CORP            | COM           | 717265102 | 48     |
| PHELPS DODGE CORP            | COM           | 717265102 | 322    |
| PHELPS DODGE CORP            | COM           | 717265102 | 729    |
| PHELPS DODGE CORP            | COM           | 717265102 | 2,634  |
| PHELPS DODGE CORP            | COM           | 717265102 | 5,118  |
| PHELPS DODGE CORP            | COM           | 717265102 | 5,643  |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 2      |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 3      |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 10     |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 10     |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 511    |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 2,009  |
| PINNACLE WEST CAP CORP       | COM           | 723484101 | 14     |
| PINNACLE WEST CAP CORP       | COM           | 723484101 | 825    |
| PIONEER NAT RES CO           | COM           | 723787107 | 4      |
| PIONEER NAT RES CO           | COM           | 723787107 | 47     |
| PIONEER NAT RES CO           | COM           | 723787107 | 582    |
| PITNEY BOWES INC             | COM           | 724479100 | 2      |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                           |               |           |        |
|---------------------------|---------------|-----------|--------|
| PITNEY BOWES INC          | COM           | 724479100 | 22     |
| PITNEY BOWES INC          | COM           | 724479100 | 74     |
| PITNEY BOWES INC          | COM           | 724479100 | 1,699  |
| PITNEY BOWES INC          | COM           | 724479100 | 1,710  |
| PLUM CREEK TIMBER CO INC  | COM           | 729251108 | 23     |
| PLUM CREEK TIMBER CO INC  | COM           | 729251108 | 66     |
| PLUM CREEK TIMBER CO INC  | COM           | 729251108 | 80     |
| PLUM CREEK TIMBER CO INC  | COM           | 729251108 | 108    |
| PLUM CREEK TIMBER CO INC  | COM           | 729251108 | 195    |
| PLUM CREEK TIMBER CO INC  | COM           | 729251108 | 1,163  |
| POPE & TALBOT INC         | COM           | 732827100 | 107    |
| PORTALPLAYER INC          | COM           | 736187204 | 1,694  |
| PORTUGAL TELECOM SGPS S A | SPONSORED ADR | 737273102 | 10     |
| PORTUGAL TELECOM SGPS S A | SPONSORED ADR | 737273102 | 14     |
| PORTUGAL TELECOM SGPS S A | SPONSORED ADR | 737273102 | 141    |
| PORTUGAL TELECOM SGPS S A | SPONSORED ADR | 737273102 | 155    |
| POWER INTEGRATIONS INC    | COM           | 739276103 | 659    |
| PRECISION CASTPARTS CORP  | COM           | 740189105 | 28     |
| PRECISION CASTPARTS CORP  | COM           | 740189105 | 994    |
| PRECISION DRILLING TR     | TR UNIT       | 740215108 | 46     |
| PRECISION DRILLING TR     | TR UNIT       | 740215108 | 93     |
| PRECISION DRILLING TR     | TR UNIT       | 740215108 | 2,686  |
| PRIMEWEST ENERGY TR       | TR UNIT NEW   | 741930309 | 18     |
| PRIMEWEST ENERGY TR       | TR UNIT NEW   | 741930309 | 18     |
| PRIMEWEST ENERGY TR       | TR UNIT NEW   | 741930309 | 386    |
| PROCTER & GAMBLE CO       | COM           | 742718109 | 32     |
| PROCTER & GAMBLE CO       | COM           | 742718109 | 147    |
| PROCTER & GAMBLE CO       | COM           | 742718109 | 211    |
| PROCTER & GAMBLE CO       | COM           | 742718109 | 317    |
| PROCTER & GAMBLE CO       | COM           | 742718109 | 341    |
| PROCTER & GAMBLE CO       | COM           | 742718109 | 400    |
| PROCTER & GAMBLE CO       | COM           | 742718109 | 532    |
| PROCTER & GAMBLE CO       | COM           | 742718109 | 721    |
| PROCTER & GAMBLE CO       | COM           | 742718109 | 865    |
| PROCTER & GAMBLE CO       | COM           | 742718109 | 950    |
| PROCTER & GAMBLE CO       | COM           | 742718109 | 1,205  |
| PROCTER & GAMBLE CO       | COM           | 742718109 | 1,237  |
| PROCTER & GAMBLE CO       | COM           | 742718109 | 1,694  |
| PROCTER & GAMBLE CO       | COM           | 742718109 | 2,278  |
| PROCTER & GAMBLE CO       | COM           | 742718109 | 2,297  |
| PROCTER & GAMBLE CO       | COM           | 742718109 | 3,482  |
| PROCTER & GAMBLE CO       | COM           | 742718109 | 4,826  |
| PROCTER & GAMBLE CO       | COM           | 742718109 | 7,694  |
| PROCTER & GAMBLE CO       | COM           | 742718109 | 7,770  |
| PROCTER & GAMBLE CO       | COM           | 742718109 | 11,893 |
| PROCTER & GAMBLE CO       | COM           | 742718109 | 16,263 |
| PROCTER & GAMBLE CO       | COM           | 742718109 | 22,232 |
| PROCTER & GAMBLE CO       | COM           | 742718109 | 41,039 |
| PROGRESS ENERGY INC       | COM           | 743263105 | 12     |
| PROGRESS ENERGY INC       | COM           | 743263105 | 40     |
| PROGRESS ENERGY INC       | COM           | 743263105 | 44     |
| PROGRESS ENERGY INC       | COM           | 743263105 | 156    |
| PROGRESS ENERGY INC       | COM           | 743263105 | 304    |
| PROGRESS ENERGY INC       | COM           | 743263105 | 1,831  |
| PROGRESS ENERGY INC       | COM           | 743263105 | 24,741 |
| PROGRESSIVE CORP OHIO     | COM           | 743315103 | 15     |
| PROGRESSIVE CORP OHIO     | COM           | 743315103 | 68     |
| PROGRESSIVE CORP OHIO     | COM           | 743315103 | 504    |
| PROGRESSIVE CORP OHIO     | COM           | 743315103 | 3,810  |
| PROLOGIS                  | SH BEN INT    | 743410102 | 9      |
| PROLOGIS                  | SH BEN INT    | 743410102 | 43     |
| PROLOGIS                  | SH BEN INT    | 743410102 | 164    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |             |           |        |
|------------------------------|-------------|-----------|--------|
| PROLOGIS                     | SH BEN INT  | 743410102 | 2,819  |
| PROVIDENT NEW YORK BANCORP   | COM         | 744028101 | 0      |
| PROVIDENT NEW YORK BANCORP   | COM         | 744028101 | 2,717  |
| PRUDENTIAL FINL INC          | COM         | 744320102 | 56     |
| PRUDENTIAL FINL INC          | COM         | 744320102 | 69     |
| PRUDENTIAL FINL INC          | COM         | 744320102 | 253    |
| PRUDENTIAL FINL INC          | COM         | 744320102 | 266    |
| PRUDENTIAL FINL INC          | COM         | 744320102 | 550    |
| PRUDENTIAL FINL INC          | COM         | 744320102 | 7,333  |
| PRUDENTIAL FINL INC          | COM         | 744320102 | 8,353  |
| PUBLIC SVC ENTERPRISE GROUP  | COM         | 744573106 | 5      |
| PUBLIC SVC ENTERPRISE GROUP  | COM         | 744573106 | 35     |
| PUBLIC SVC ENTERPRISE GROUP  | COM         | 744573106 | 54     |
| PUBLIC SVC ENTERPRISE GROUP  | COM         | 744573106 | 3,485  |
| PUGET ENERGY INC NEW         | COM         | 745310102 | 1      |
| PUGET ENERGY INC NEW         | COM         | 745310102 | 294    |
| PULTE HOMES INC              | COM         | 745867101 | 22     |
| PULTE HOMES INC              | COM         | 745867101 | 40     |
| PULTE HOMES INC              | COM         | 745867101 | 79     |
| PULTE HOMES INC              | COM         | 745867101 | 1,222  |
| QLOGIC CORP                  | COM         | 747277101 | 5      |
| QLOGIC CORP                  | COM         | 747277101 | 593    |
| QLOGIC CORP                  | COM         | 747277101 | 911    |
| QUALCOMM INC                 | COM         | 747525103 | 73     |
| QUALCOMM INC                 | COM         | 747525103 | 76     |
| QUALCOMM INC                 | COM         | 747525103 | 113    |
| QUALCOMM INC                 | COM         | 747525103 | 148    |
| QUALCOMM INC                 | COM         | 747525103 | 275    |
| QUALCOMM INC                 | COM         | 747525103 | 334    |
| QUALCOMM INC                 | COM         | 747525103 | 524    |
| QUALCOMM INC                 | COM         | 747525103 | 692    |
| QUALCOMM INC                 | COM         | 747525103 | 559    |
| QUALCOMM INC                 | COM         | 747525103 | 966    |
| QUALCOMM INC                 | COM         | 747525103 | 9,178  |
| QUALCOMM INC                 | COM         | 747525103 | 12,679 |
| QUALCOMM INC                 | COM         | 747525103 | 12,685 |
| QUEBECOR WORLD INC           | COM NON-VTG | 748203106 | 24     |
| QUEBECOR WORLD INC           | COM NON-VTG | 748203106 | 931    |
| QUESTAR CORP                 | COM         | 748356102 | 1      |
| QUESTAR CORP                 | COM         | 748356102 | 145    |
| QUESTAR CORP                 | COM         | 748356102 | 1,218  |
| QWEST COMMUNICATIONS INTL IN | COM         | 749121109 | 2      |
| QWEST COMMUNICATIONS INTL IN | COM         | 749121109 | 6      |
| QWEST COMMUNICATIONS INTL IN | COM         | 749121109 | 7      |
| QWEST COMMUNICATIONS INTL IN | COM         | 749121109 | 11     |
| QWEST COMMUNICATIONS INTL IN | COM         | 749121109 | 28     |
| QWEST COMMUNICATIONS INTL IN | COM         | 749121109 | 42     |
| QWEST COMMUNICATIONS INTL IN | COM         | 749121109 | 42     |
| QWEST COMMUNICATIONS INTL IN | COM         | 749121109 | 3,249  |
| RADIOSHACK CORP              | COM         | 750438103 | 8      |
| RADIOSHACK CORP              | COM         | 750438103 | 393    |
| RADIOSHACK CORP              | COM         | 750438103 | 409    |
| RAILAMERICA INC              | COM         | 750753105 | 2,428  |
| RAMBUS INC DEL               | COM         | 750917106 | 379    |
| RAND CAP CORP                | COM         | 752185108 | 856    |
| RAYONIER INC                 | COM         | 754907103 | 374    |
| RAYTHEON CO                  | COM NEW     | 755111507 | 5      |
| RAYTHEON CO                  | COM NEW     | 755111507 | 8      |
| RAYTHEON CO                  | COM NEW     | 755111507 | 32     |
| RAYTHEON CO                  | COM NEW     | 755111507 | 42     |
| RAYTHEON CO                  | COM NEW     | 755111507 | 70     |
| RAYTHEON CO                  | COM NEW     | 755111507 | 343    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| RAYTHEON CO                  | COM NEW       | 755111507 | 409    |
| RAYTHEON CO                  | COM NEW       | 755111507 | 1,094  |
| RAYTHEON CO                  | COM NEW       | 755111507 | 2,059  |
| RAYTHEON CO                  | COM NEW       | 755111507 | 4,616  |
| RAYTHEON CO                  | COM NEW       | 755111507 | 4,900  |
| RAYTHEON CO                  | COM NEW       | 755111507 | 10,008 |
| READERS DIGEST ASSN INC      | COM           | 755267101 | 2      |
| READERS DIGEST ASSN INC      | COM           | 755267101 | 551    |
| RED HAT INC                  | COM           | 756577102 | 8      |
| RED HAT INC                  | COM           | 756577102 | 16     |
| RED HAT INC                  | COM           | 756577102 | 46     |
| RED HAT INC                  | COM           | 756577102 | 242    |
| RED HAT INC                  | COM           | 756577102 | 383    |
| RED HAT INC                  | COM           | 756577102 | 321    |
| REPUBLIC SVCS INC            | COM           | 760759100 | 65     |
| REPUBLIC SVCS INC            | COM           | 760759100 | 335    |
| REPUBLIC SVCS INC            | COM           | 760759100 | 550    |
| REVLON INC                   | CL A          | 761525500 | 0      |
| REVLON INC                   | CL A          | 761525500 | 165    |
| REVLON INC                   | CL A          | 761525500 | 192    |
| REYNOLDS AMERICAN INC        | COM           | 761713106 | 10     |
| REYNOLDS AMERICAN INC        | COM           | 761713106 | 17     |
| REYNOLDS AMERICAN INC        | COM           | 761713106 | 21     |
| REYNOLDS AMERICAN INC        | COM           | 761713106 | 111    |
| REYNOLDS AMERICAN INC        | COM           | 761713106 | 249    |
| REYNOLDS AMERICAN INC        | COM           | 761713106 | 1,419  |
| REYNOLDS AMERICAN INC        | COM           | 761713106 | 3,059  |
| REYNOLDS AMERICAN INC        | COM           | 761713106 | 98,252 |
| RITCHIE BROS AUCTIONEERS     | COM           | 767744105 | 107    |
| RITCHIE BROS AUCTIONEERS     | COM           | 767744105 | 1,821  |
| RITE AID CORP                | COM           | 767754104 | 43     |
| RITE AID CORP                | COM           | 767754104 | 55     |
| RITE AID CORP                | COM           | 767754104 | 87     |
| ROBERT HALF INTL INC         | COM           | 770323103 | 8      |
| ROBERT HALF INTL INC         | COM           | 770323103 | 896    |
| ROBERT HALF INTL INC         | COM           | 770323103 | 964    |
| ROBERT HALF INTL INC         | COM           | 770323103 | 1,085  |
| ROCKWELL AUTOMATION INC      | COM           | 773903109 | 11     |
| ROCKWELL AUTOMATION INC      | COM           | 773903109 | 52     |
| ROCKWELL AUTOMATION INC      | COM           | 773903109 | 244    |
| ROCKWELL AUTOMATION INC      | COM           | 773903109 | 1,072  |
| ROCKWELL AUTOMATION INC      | COM           | 773903109 | 1,344  |
| ROCKWELL AUTOMATION INC      | COM           | 773903109 | 1,682  |
| ROCKWELL AUTOMATION INC      | COM           | 773903109 | 2,149  |
| ROCKWELL COLLINS INC         | COM           | 774341101 | 25     |
| ROCKWELL COLLINS INC         | COM           | 774341101 | 177    |
| ROCKWELL COLLINS INC         | COM           | 774341101 | 1,016  |
| ROCKWELL COLLINS INC         | COM           | 774341101 | 2,265  |
| ROFIN SINAR TECHNOLOGIES INC | COM           | 775043102 | 3,322  |
| ROGERS COMMUNICATIONS INC    | CL B          | 775109200 | 10     |
| ROGERS COMMUNICATIONS INC    | CL B          | 775109200 | 300    |
| ROGERS COMMUNICATIONS INC    | CL B          | 775109200 | 12,199 |
| ROHM & HAAS CO               | COM           | 775371107 | 3      |
| ROHM & HAAS CO               | COM           | 775371107 | 216    |
| ROHM & HAAS CO               | COM           | 775371107 | 1,788  |
| ROHM & HAAS CO               | COM           | 775371107 | 2,525  |
| ROSS STORES INC              | COM           | 778296103 | 28     |
| ROSS STORES INC              | COM           | 778296103 | 462    |
| ROSTELECOM OPEN JT STK LNG D | SPONSORED ADR | 778529107 | 379    |
| ROSTELECOM OPEN JT STK LNG D | SPONSORED ADR | 778529107 | 1,620  |
| ROWAN COS INC                | COM           | 779382100 | 4      |
| ROWAN COS INC                | COM           | 779382100 | 7      |



Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |               |           |        |
|-----------------------------|---------------|-----------|--------|
| ROWAN COS INC               | COM           | 779382100 | 11     |
| ROWAN COS INC               | COM           | 779382100 | 12     |
| ROWAN COS INC               | COM           | 779382100 | 21     |
| ROWAN COS INC               | COM           | 779382100 | 73     |
| ROWAN COS INC               | COM           | 779382100 | 495    |
| ROWAN COS INC               | COM           | 779382100 | 682    |
| ROWAN COS INC               | COM           | 779382100 | 4,945  |
| ROYAL BK CDA MONTREAL QUE   | COM           | 780087102 | 36     |
| ROYAL BK CDA MONTREAL QUE   | COM           | 780087102 | 190    |
| ROYAL BK CDA MONTREAL QUE   | COM           | 780087102 | 3,645  |
| ROYAL BK CDA MONTREAL QUE   | COM           | 780087102 | 29,101 |
| ROYAL BK SCOTLAND GROUP PLC | ADR PFD SER P | 780097762 | 2,057  |
| ROYAL DUTCH SHELL PLC       | SPONS ADR A   | 780259206 | 11     |
| ROYAL DUTCH SHELL PLC       | SPONS ADR A   | 780259206 | 12     |
| ROYAL DUTCH SHELL PLC       | SPONS ADR A   | 780259206 | 235    |
| ROYAL DUTCH SHELL PLC       | SPONS ADR A   | 780259206 | 674    |
| ROYAL DUTCH SHELL PLC       | SPONS ADR A   | 780259206 | 703    |
| ROYAL DUTCH SHELL PLC       | SPONS ADR A   | 780259206 | 1,982  |
| ROYAL DUTCH SHELL PLC       | SPONS ADR A   | 780259206 | 2,354  |
| RYDER SYS INC               | COM           | 783549108 | 10     |
| RYDER SYS INC               | COM           | 783549108 | 551    |
| SPX CORP                    | COM           | 784635104 | 16     |
| SPX CORP                    | COM           | 784635104 | 72     |
| SPX CORP                    | COM           | 784635104 | 214    |
| SPX CORP                    | COM           | 784635104 | 236    |
| SPX CORP                    | COM           | 784635104 | 356    |
| SABRE HLDGS CORP            | CL A          | 785905100 | 12     |
| SABRE HLDGS CORP            | CL A          | 785905100 | 13     |
| SABRE HLDGS CORP            | CL A          | 785905100 | 614    |
| SAFECO CORP                 | COM           | 786429100 | 469    |
| SAFECO CORP                 | COM           | 786429100 | 1,881  |
| SAFEWAY INC                 | COM NEW       | 786514208 | 22     |
| SAFEWAY INC                 | COM NEW       | 786514208 | 32     |
| SAFEWAY INC                 | COM NEW       | 786514208 | 44     |
| SAFEWAY INC                 | COM NEW       | 786514208 | 62     |
| SAFEWAY INC                 | COM NEW       | 786514208 | 66     |
| SAFEWAY INC                 | COM NEW       | 786514208 | 138    |
| SAFEWAY INC                 | COM NEW       | 786514208 | 408    |
| SAFEWAY INC                 | COM NEW       | 786514208 | 1,078  |
| SAFEWAY INC                 | COM NEW       | 786514208 | 3,051  |
| ST JOE CO                   | COM           | 790148100 | 268    |
| ST JOE CO                   | COM           | 790148100 | 422    |
| ST JUDE MED INC             | COM           | 790849103 | 3      |
| ST JUDE MED INC             | COM           | 790849103 | 73     |
| ST JUDE MED INC             | COM           | 790849103 | 1,212  |
| ST JUDE MED INC             | COM           | 790849103 | 2,313  |
| ST MARY LD & EXPL CO        | COM           | 792228108 | 0      |
| ST MARY LD & EXPL CO        | COM           | 792228108 | 20     |
| ST MARY LD & EXPL CO        | COM           | 792228108 | 169    |
| ST PAUL TRAVELERS INC       | COM           | 792860108 | 0      |
| ST PAUL TRAVELERS INC       | COM           | 792860108 | 9      |
| ST PAUL TRAVELERS INC       | COM           | 792860108 | 9      |
| ST PAUL TRAVELERS INC       | COM           | 792860108 | 16     |
| ST PAUL TRAVELERS INC       | COM           | 792860108 | 97     |
| ST PAUL TRAVELERS INC       | COM           | 792860108 | 207    |
| ST PAUL TRAVELERS INC       | COM           | 792860108 | 290    |
| ST PAUL TRAVELERS INC       | COM           | 792860108 | 475    |
| ST PAUL TRAVELERS INC       | COM           | 792860108 | 526    |
| ST PAUL TRAVELERS INC       | COM           | 792860108 | 943    |
| ST PAUL TRAVELERS INC       | COM           | 792860108 | 1,266  |
| ST PAUL TRAVELERS INC       | COM           | 792860108 | 1,335  |
| ST PAUL TRAVELERS INC       | COM           | 792860108 | 7,207  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                        |               |           |        |
|------------------------|---------------|-----------|--------|
| ST PAUL TRAVELERS INC  | COM           | 792860108 | 13,088 |
| SAN PAOLO-IMI S P A    | SPONSORED ADR | 799175104 | 7      |
| SAN PAOLO-IMI S P A    | SPONSORED ADR | 799175104 | 14     |
| SAN PAOLO-IMI S P A    | SPONSORED ADR | 799175104 | 1,187  |
| SANMINA SCI CORP       | COM           | 800907107 | 3      |
| SANMINA SCI CORP       | COM           | 800907107 | 5      |
| SANMINA SCI CORP       | COM           | 800907107 | 7      |
| SANMINA SCI CORP       | COM           | 800907107 | 14     |
| SANMINA SCI CORP       | COM           | 800907107 | 45     |
| SANMINA SCI CORP       | COM           | 800907107 | 61     |
| SANMINA SCI CORP       | COM           | 800907107 | 250    |
| SAP AKTIENGESELLSCHAFT | SPONSORED ADR | 803054204 | 25     |
| SAP AKTIENGESELLSCHAFT | SPONSORED ADR | 803054204 | 79     |
| SAP AKTIENGESELLSCHAFT | SPONSORED ADR | 803054204 | 12,033 |
| SARA LEE CORP          | COM           | 803111103 | 17     |
| SARA LEE CORP          | COM           | 803111103 | 35     |
| SARA LEE CORP          | COM           | 803111103 | 39     |
| SARA LEE CORP          | COM           | 803111103 | 94     |
| SARA LEE CORP          | COM           | 803111103 | 99     |
| SARA LEE CORP          | COM           | 803111103 | 354    |
| SARA LEE CORP          | COM           | 803111103 | 644    |
| SARA LEE CORP          | COM           | 803111103 | 1,981  |
| SARA LEE CORP          | COM           | 803111103 | 2,690  |
| SCANSOURCE INC         | COM           | 806037107 | 487    |
| SCHEIN HENRY INC       | COM           | 806407102 | 9      |
| SCHEIN HENRY INC       | COM           | 806407102 | 12     |
| SCHEIN HENRY INC       | COM           | 806407102 | 53     |
| SCHEIN HENRY INC       | COM           | 806407102 | 396    |
| SCHEIN HENRY INC       | COM           | 806407102 | 1,168  |
| SCHERING PLOUGH CORP   | COM           | 806605101 | 5      |
| SCHERING PLOUGH CORP   | COM           | 806605101 | 7      |
| SCHERING PLOUGH CORP   | COM           | 806605101 | 35     |
| SCHERING PLOUGH CORP   | COM           | 806605101 | 52     |
| SCHERING PLOUGH CORP   | COM           | 806605101 | 61     |
| SCHERING PLOUGH CORP   | COM           | 806605101 | 66     |
| SCHERING PLOUGH CORP   | COM           | 806605101 | 95     |
| SCHERING PLOUGH CORP   | COM           | 806605101 | 270    |
| SCHERING PLOUGH CORP   | COM           | 806605101 | 376    |
| SCHERING PLOUGH CORP   | COM           | 806605101 | 447    |
| SCHERING PLOUGH CORP   | COM           | 806605101 | 454    |
| SCHERING PLOUGH CORP   | COM           | 806605101 | 797    |
| SCHERING PLOUGH CORP   | COM           | 806605101 | 1,085  |
| SCHERING PLOUGH CORP   | COM           | 806605101 | 1,617  |
| SCHERING PLOUGH CORP   | COM           | 806605101 | 2,151  |
| SCHERING PLOUGH CORP   | COM           | 806605101 | 6,791  |
| SCHLUMBERGER LTD       | COM           | 806857108 | 133    |
| SCHLUMBERGER LTD       | COM           | 806857108 | 145    |
| SCHLUMBERGER LTD       | COM           | 806857108 | 203    |
| SCHLUMBERGER LTD       | COM           | 806857108 | 215    |
| SCHLUMBERGER LTD       | COM           | 806857108 | 253    |
| SCHLUMBERGER LTD       | COM           | 806857108 | 337    |
| SCHLUMBERGER LTD       | COM           | 806857108 | 761    |
| SCHLUMBERGER LTD       | COM           | 806857108 | 941    |
| SCHLUMBERGER LTD       | COM           | 806857108 | 1071   |
| SCHLUMBERGER LTD       | COM           | 806857108 | 1,095  |
| SCHLUMBERGER LTD       | COM           | 806857108 | 1632   |
| SCHLUMBERGER LTD       | COM           | 806857108 | 3,117  |
| SCHLUMBERGER LTD       | COM           | 806857108 | 3,398  |
| SCHLUMBERGER LTD       | COM           | 806857108 | 5,256  |
| SCHLUMBERGER LTD       | COM           | 806857108 | 6,450  |
| SCHLUMBERGER LTD       | COM           | 806857108 | 8,344  |
| SCHLUMBERGER LTD       | COM           | 806857108 | 40,889 |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |                |           |       |
|------------------------------|----------------|-----------|-------|
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 20    |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 44    |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 48    |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 56    |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 58    |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 60    |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 139   |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 3,648 |
| SCRIPPS E W CO OHIO          | CL A           | 811054204 | 109   |
| SCRIPPS E W CO OHIO          | CL A           | 811054204 | 202   |
| SCRIPPS E W CO OHIO          | CL A           | 811054204 | 281   |
| SCRIPPS E W CO OHIO          | CL A           | 811054204 | 534   |
| SCRIPPS E W CO OHIO          | CL A           | 811054204 | 1,370 |
| SEARS HLDGS CORP             | COM            | 812350106 | 48    |
| SEARS HLDGS CORP             | COM            | 812350106 | 191   |
| SEARS HLDGS CORP             | COM            | 812350106 | 256   |
| SEARS HLDGS CORP             | COM            | 812350106 | 280   |
| SEARS HLDGS CORP             | COM            | 812350106 | 373   |
| SEARS HLDGS CORP             | COM            | 812350106 | 3,130 |
| SEMPRA ENERGY                | COM            | 816851109 | 7     |
| SEMPRA ENERGY                | COM            | 816851109 | 8     |
| SEMPRA ENERGY                | COM            | 816851109 | 21    |
| SEMPRA ENERGY                | COM            | 816851109 | 110   |
| SEMPRA ENERGY                | COM            | 816851109 | 213   |
| SEMPRA ENERGY                | COM            | 816851109 | 2,909 |
| SEPRACOR INC                 | COM            | 817315104 | 283   |
| SEPRACOR INC                 | COM            | 817315104 | 708   |
| SEPRACOR INC                 | COM            | 817315104 | 2771  |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 23    |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 1,909 |
| SHINHAN FINANCIAL GROUP CO L | SPN ADR RESTRD | 824596100 | 455   |
| SHINHAN FINANCIAL GROUP CO L | SPN ADR RESTRD | 824596100 | 609   |
| SHINHAN FINANCIAL GROUP CO L | SPN ADR RESTRD | 824596100 | 1,252 |
| SHUFFLE MASTER INC           | COM            | 825549108 | 364   |
| SIEMENS A G                  | SPONSORED ADR  | 826197501 | 5     |
| SIEMENS A G                  | SPONSORED ADR  | 826197501 | 11    |
| SIEMENS A G                  | SPONSORED ADR  | 826197501 | 1,005 |
| SIEMENS A G                  | SPONSORED ADR  | 826197501 | 1,008 |
| SIERRA HEALTH SVCS INC       | COM            | 826322109 | 79    |
| SIERRA HEALTH SVCS INC       | COM            | 826322109 | 2,250 |
| SIERRA WIRELESS INC          | COM            | 826516106 | 175   |
| SIGMA ALDRICH CORP           | COM            | 826552101 | 16    |
| SIGMA ALDRICH CORP           | COM            | 826552101 | 39    |
| SIGMA ALDRICH CORP           | COM            | 826552101 | 47    |
| SIGMA ALDRICH CORP           | COM            | 826552101 | 1,394 |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 193   |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 228   |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 484   |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 2,113 |
| SILVER WHEATON CORP          | COM            | 828336107 | 40    |
| SILVER WHEATON CORP          | COM            | 828336107 | 270   |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109 | 19    |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109 | 379   |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109 | 4,160 |
| SIRNA THERAPEUTICS INC       | COM            | 829669100 | 911   |
| SMART & FINAL INC            | COM            | 831683107 | 2,863 |
| SMITH INTL INC               | COM            | 832110100 | 12    |
| SMITH INTL INC               | COM            | 832110100 | 279   |
| SMITH INTL INC               | COM            | 832110100 | 1,369 |
| SMITHFIELD FOODS INC         | COM            | 832248108 | 16    |
| SMITHFIELD FOODS INC         | COM            | 832248108 | 246   |
| SMURFIT-STONE CONTAINER CORP | COM            | 832727101 | 21    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |         |           |         |
|------------------------------|---------|-----------|---------|
| SMURFIT-STONE CONTAINER CORP | COM     | 832727101 | 57      |
| SMURFIT-STONE CONTAINER CORP | COM     | 832727101 | 105     |
| SMURFIT-STONE CONTAINER CORP | COM     | 832727101 | 188     |
| SMURFIT-STONE CONTAINER CORP | COM     | 832727101 | 211     |
| SOLECTRON CORP               | COM     | 834182107 | 9       |
| SOLECTRON CORP               | COM     | 834182107 | 14      |
| SOLECTRON CORP               | COM     | 834182107 | 43      |
| SOLECTRON CORP               | COM     | 834182107 | 445     |
| SONY CORP                    | ADR NEW | 835699307 | 3       |
| SONY CORP                    | ADR NEW | 835699307 | 26      |
| SONY CORP                    | ADR NEW | 835699307 | 68      |
| SONY CORP                    | ADR NEW | 835699307 | 150     |
| SONY CORP                    | ADR NEW | 835699307 | 552     |
| SONY CORP                    | ADR NEW | 835699307 | 1,176   |
| SOUTHERN CO                  | COM     | 842587107 | 257     |
| SOUTHERN CO                  | COM     | 842587107 | 286     |
| SOUTHERN CO                  | COM     | 842587107 | 371     |
| SOUTHERN CO                  | COM     | 842587107 | 3,614   |
| SOUTHERN CO                  | COM     | 842587107 | 3,618   |
| SOUTHERN CO                  | COM     | 842587107 | 5,213   |
| SOUTHERN CO                  | COM     | 842587107 | 147,440 |
| SOUTHWEST AIRLS CO           | COM     | 844741108 | 24      |
| SOUTHWEST AIRLS CO           | COM     | 844741108 | 30      |
| SOUTHWEST AIRLS CO           | COM     | 844741108 | 182     |
| SOUTHWEST AIRLS CO           | COM     | 844741108 | 2,244   |
| SOVEREIGN BANCORP INC        | COM     | 845905108 | 8       |
| SOVEREIGN BANCORP INC        | COM     | 845905108 | 278     |
| SOVEREIGN BANCORP INC        | COM     | 845905108 | 456     |
| SOVEREIGN BANCORP INC        | COM     | 845905108 | 1,266   |
| SOVEREIGN BANCORP INC        | COM     | 845905108 | 1,679   |
| SPRINT NEXTEL CORP           | COM FON | 852061100 | 5       |
| SPRINT NEXTEL CORP           | COM FON | 852061100 | 23      |
| SPRINT NEXTEL CORP           | COM FON | 852061100 | 26      |
| SPRINT NEXTEL CORP           | COM FON | 852061100 | 48      |
| SPRINT NEXTEL CORP           | COM FON | 852061100 | 93      |
| SPRINT NEXTEL CORP           | COM FON | 852061100 | 93      |
| SPRINT NEXTEL CORP           | COM FON | 852061100 | 216     |
| SPRINT NEXTEL CORP           | COM FON | 852061100 | 391     |
| SPRINT NEXTEL CORP           | COM FON | 852061100 | 553     |
| SPRINT NEXTEL CORP           | COM FON | 852061100 | 610     |
| SPRINT NEXTEL CORP           | COM FON | 852061100 | 625     |
| SPRINT NEXTEL CORP           | COM FON | 852061100 | 1,181   |
| SPRINT NEXTEL CORP           | COM FON | 852061100 | 9,971   |
| STANLEY WKS                  | COM     | 854616109 | 7       |
| STANLEY WKS                  | COM     | 854616109 | 12      |
| STANLEY WKS                  | COM     | 854616109 | 16      |
| STANLEY WKS                  | COM     | 854616109 | 342     |
| STANLEY WKS                  | COM     | 854616109 | 1,439   |
| STAPLES INC                  | COM     | 855030102 | 13      |
| STAPLES INC                  | COM     | 855030102 | 27      |
| STAPLES INC                  | COM     | 855030102 | 320     |
| STAPLES INC                  | COM     | 855030102 | 560     |
| STAPLES INC                  | COM     | 855030102 | 695     |
| STAPLES INC                  | COM     | 855030102 | 3,659   |
| STARBUCKS CORP               | COM     | 855244109 | 28      |
| STARBUCKS CORP               | COM     | 855244109 | 35      |
| STARBUCKS CORP               | COM     | 855244109 | 102     |
| STARBUCKS CORP               | COM     | 855244109 | 177     |
| STARBUCKS CORP               | COM     | 855244109 | 184     |
| STARBUCKS CORP               | COM     | 855244109 | 205     |
| STARBUCKS CORP               | COM     | 855244109 | 302     |
| STARBUCKS CORP               | COM     | 855244109 | 967     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                        |               |           |        |
|------------------------|---------------|-----------|--------|
| STARBUCKS CORP         | COM           | 855244109 | 1,815  |
| STARBUCKS CORP         | COM           | 855244109 | 4,795  |
| STATE STR CORP         | COM           | 857477103 | 7      |
| STATE STR CORP         | COM           | 857477103 | 12     |
| STATE STR CORP         | COM           | 857477103 | 70     |
| STATE STR CORP         | COM           | 857477103 | 1,741  |
| STATE STR CORP         | COM           | 857477103 | 4,544  |
| STERIS CORP            | COM           | 859152100 | 147    |
| STERLING BANCORP       | COM           | 859158107 | 652    |
| STMICROELECTRONICS N V | NY REGISTRY   | 861012102 | 12     |
| STMICROELECTRONICS N V | NY REGISTRY   | 861012102 | 17     |
| STMICROELECTRONICS N V | NY REGISTRY   | 861012102 | 37     |
| STMICROELECTRONICS N V | NY REGISTRY   | 861012102 | 186    |
| STMICROELECTRONICS N V | NY REGISTRY   | 861012102 | 260    |
| STONE ENERGY CORP      | COM           | 861642106 | 3,252  |
| STREETTRACKS GOLD TR   | GOLD SHS      | 863307104 | 9      |
| STREETTRACKS GOLD TR   | GOLD SHS      | 863307104 | 93     |
| STREETTRACKS GOLD TR   | GOLD SHS      | 863307104 | 111    |
| STREETTRACKS GOLD TR   | GOLD SHS      | 863307104 | 129    |
| STREETTRACKS GOLD TR   | GOLD SHS      | 863307104 | 151    |
| STREETTRACKS GOLD TR   | GOLD SHS      | 863307104 | 367    |
| STREETTRACKS GOLD TR   | GOLD SHS      | 863307104 | 582    |
| STREETTRACKS GOLD TR   | GOLD SHS      | 863307104 | 1,088  |
| STREETTRACKS GOLD TR   | GOLD SHS      | 863307104 | 2092   |
| STREETTRACKS GOLD TR   | GOLD SHS      | 863307104 | 5,396  |
| STREETTRACKS GOLD TR   | GOLD SHS      | 863307104 | 5,685  |
| STREETTRACKS GOLD TR   | GOLD SHS      | 863307104 | 6,267  |
| STREETTRACKS GOLD TR   | GOLD SHS      | 863307104 | 12660  |
| STRYKER CORP           | COM           | 863667101 | 6      |
| STRYKER CORP           | COM           | 863667101 | 44     |
| STRYKER CORP           | COM           | 863667101 | 47     |
| STRYKER CORP           | COM           | 863667101 | 350    |
| STRYKER CORP           | COM           | 863667101 | 3,064  |
| STRYKER CORP           | COM           | 863667101 | 3,723  |
| SUEZ                   | SPONSORED ADR | 864686100 | 12     |
| SUEZ                   | SPONSORED ADR | 864686100 | 914    |
| SULPHCO INC            | COM           | 865378103 | 182    |
| SUN LIFE FINL INC      | COM           | 866796105 | 163    |
| SUN LIFE FINL INC      | COM           | 866796105 | 11,911 |
| SUN MICROSYSTEMS INC   | COM           | 866810104 | 0      |
| SUN MICROSYSTEMS INC   | COM           | 866810104 | 2      |
| SUN MICROSYSTEMS INC   | COM           | 866810104 | 11     |
| SUN MICROSYSTEMS INC   | COM           | 866810104 | 49     |
| SUN MICROSYSTEMS INC   | COM           | 866810104 | 53     |
| SUN MICROSYSTEMS INC   | COM           | 866810104 | 166    |
| SUN MICROSYSTEMS INC   | COM           | 866810104 | 375    |
| SUN MICROSYSTEMS INC   | COM           | 866810104 | 378    |
| SUN MICROSYSTEMS INC   | COM           | 866810104 | 471    |
| SUN MICROSYSTEMS INC   | COM           | 866810104 | 578    |
| SUN MICROSYSTEMS INC   | COM           | 866810104 | 774    |
| SUN MICROSYSTEMS INC   | COM           | 866810104 | 1,668  |
| SUN MICROSYSTEMS INC   | COM           | 866810104 | 2,105  |
| SUN MICROSYSTEMS INC   | COM           | 866810104 | 3,225  |
| SUN MICROSYSTEMS INC   | COM           | 866810104 | 3,425  |
| SUNCOR ENERGY INC      | COM           | 867229106 | 165    |
| SUNCOR ENERGY INC      | COM           | 867229106 | 316    |
| SUNCOR ENERGY INC      | COM           | 867229106 | 947    |
| SUNCOR ENERGY INC      | COM           | 867229106 | 2,782  |
| SUNCOR ENERGY INC      | COM           | 867229106 | 4,664  |
| SUNTRUST BKS INC       | COM           | 867914103 | 96     |
| SUNTRUST BKS INC       | COM           | 867914103 | 211    |
| SUNTRUST BKS INC       | COM           | 867914103 | 538    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                         |         |           |       |
|-------------------------|---------|-----------|-------|
| SUNTRUST BKS INC        | COM     | 867914103 | 656   |
| SUNTRUST BKS INC        | COM     | 867914103 | 1,047 |
| SUNTRUST BKS INC        | COM     | 867914103 | 5,700 |
| SUPERVALU INC           | COM     | 868536103 | 1     |
| SUPERVALU INC           | COM     | 868536103 | 8     |
| SUPERVALU INC           | COM     | 868536103 | 9     |
| SUPERVALU INC           | COM     | 868536103 | 21    |
| SUPERVALU INC           | COM     | 868536103 | 39    |
| SUPERVALU INC           | COM     | 868536103 | 189   |
| SUPERVALU INC           | COM     | 868536103 | 1,193 |
| SWIFT TRANSN CO         | COM     | 870756103 | 3     |
| SWIFT TRANSN CO         | COM     | 870756103 | 158   |
| SWIFT TRANSN CO         | COM     | 870756103 | 1,828 |
| SYMANTEC CORP           | COM     | 871503108 | 3     |
| SYMANTEC CORP           | COM     | 871503108 | 25    |
| SYMANTEC CORP           | COM     | 871503108 | 41    |
| SYMANTEC CORP           | COM     | 871503108 | 42    |
| SYMANTEC CORP           | COM     | 871503108 | 81    |
| SYMANTEC CORP           | COM     | 871503108 | 94    |
| SYMANTEC CORP           | COM     | 871503108 | 112   |
| SYMANTEC CORP           | COM     | 871503108 | 117   |
| SYMANTEC CORP           | COM     | 871503108 | 216   |
| SYMANTEC CORP           | COM     | 871503108 | 217   |
| SYMANTEC CORP           | COM     | 871503108 | 273   |
| SYMANTEC CORP           | COM     | 871503108 | 316   |
| SYMANTEC CORP           | COM     | 871503108 | 643   |
| SYMANTEC CORP           | COM     | 871503108 | 3,844 |
| SYMBOL TECHNOLOGIES INC | COM     | 871508107 | 11    |
| SYMBOL TECHNOLOGIES INC | COM     | 871508107 | 15    |
| SYMBOL TECHNOLOGIES INC | COM     | 871508107 | 117   |
| SYMBOL TECHNOLOGIES INC | COM     | 871508107 | 483   |
| SYMBOL TECHNOLOGIES INC | COM     | 871508107 | 498   |
| SYMBOL TECHNOLOGIES INC | COM     | 871508107 | 747   |
| SYNOPSIS INC            | COM     | 871607107 | 275   |
| SYNOPSIS INC            | COM     | 871607107 | 430   |
| SYSCO CORP              | COM     | 871829107 | 23    |
| SYSCO CORP              | COM     | 871829107 | 44    |
| SYSCO CORP              | COM     | 871829107 | 55    |
| SYSCO CORP              | COM     | 871829107 | 70    |
| SYSCO CORP              | COM     | 871829107 | 110   |
| SYSCO CORP              | COM     | 871829107 | 139   |
| SYSCO CORP              | COM     | 871829107 | 423   |
| SYSCO CORP              | COM     | 871829107 | 876   |
| SYSCO CORP              | COM     | 871829107 | 904   |
| SYSCO CORP              | COM     | 871829107 | 1,853 |
| SYSCO CORP              | COM     | 871829107 | 5,991 |
| SYSTEMS XCELLENCE INC   | COM NEW | 871929204 | 311   |
| TCF FINL CORP           | COM     | 872275102 | 337   |
| TECO ENERGY INC         | COM     | 872375100 | 10    |
| TECO ENERGY INC         | COM     | 872375100 | 553   |
| TJX COS INC NEW         | COM     | 872540109 | 36    |
| TJX COS INC NEW         | COM     | 872540109 | 168   |
| TJX COS INC NEW         | COM     | 872540109 | 391   |
| TJX COS INC NEW         | COM     | 872540109 | 722   |
| TJX COS INC NEW         | COM     | 872540109 | 1247  |
| TJX COS INC NEW         | COM     | 872540109 | 2,951 |
| TXU CORP                | COM     | 873168108 | 16    |
| TXU CORP                | COM     | 873168108 | 19    |
| TXU CORP                | COM     | 873168108 | 54    |
| TXU CORP                | COM     | 873168108 | 212   |
| TXU CORP                | COM     | 873168108 | 228   |
| TXU CORP                | COM     | 873168108 | 358   |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| TXU CORP                     | COM            | 873168108 | 5,270  |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 1      |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 2      |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 3      |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 34     |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 130    |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 217    |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 292    |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 310    |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 442    |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 455    |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 844    |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 961    |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 996    |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 1,337  |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 1,904  |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 3,005  |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 17,386 |
| TATA MTRS LTD                | SPONSORED ADR  | 876568502 | 1      |
| TATA MTRS LTD                | SPONSORED ADR  | 876568502 | 70     |
| TATA MTRS LTD                | SPONSORED ADR  | 876568502 | 306    |
| TATA MTRS LTD                | SPONSORED ADR  | 876568502 | 314    |
| TATA MTRS LTD                | SPONSORED ADR  | 876568502 | 6,541  |
| TATA MTRS LTD                | SPONSORED ADR  | 876568502 | 15,730 |
| TECHNITROL INC               | COM            | 878555101 | 79     |
| TECHNITROL INC               | COM            | 878555101 | 688    |
| TECK COMINCO LTD             | CL B           | 878742204 | 275    |
| TECK COMINCO LTD             | CL B           | 878742204 | 3,350  |
| TEKTRONIX INC                | COM            | 879131100 | 1      |
| TEKTRONIX INC                | COM            | 879131100 | 8      |
| TEKTRONIX INC                | COM            | 879131100 | 125    |
| TEKTRONIX INC                | COM            | 879131100 | 342    |
| TELECOM ARGENTINA S A        | SPON ADR REP B | 879273209 | 12     |
| TELECOM ARGENTINA S A        | SPON ADR REP B | 879273209 | 1,191  |
| TELECOM ARGENTINA S A        | SPON ADR REP B | 879273209 | 35,186 |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR  | 879278208 | 8      |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR  | 879278208 | 15     |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR  | 879278208 | 16     |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR  | 879278208 | 37     |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR  | 879278208 | 323    |
| TELECOMUNICACOES BRASILEIRAS | SPONSORED ADR  | 879287308 | 12     |
| TELECOMUNICACOES BRASILEIRAS | SPONSORED ADR  | 879287308 | 23     |
| TELECOMUNICACOES BRASILEIRAS | SPONSORED ADR  | 879287308 | 42     |
| TELECOMUNICACOES BRASILEIRAS | SPONSORED ADR  | 879287308 | 266    |
| TELEFONICA S A               | SPONSORED ADR  | 879382208 | 33     |
| TELEFONICA S A               | SPONSORED ADR  | 879382208 | 58     |
| TELEFONICA S A               | SPONSORED ADR  | 879382208 | 244    |
| TELEFONICA S A               | SPONSORED ADR  | 879382208 | 342    |
| TELEFONICA S A               | SPONSORED ADR  | 879382208 | 15,425 |
| TELEFONOS DE MEXICO S A      | SPON ADR ORD L | 879403780 | 0      |
| TELEFONOS DE MEXICO S A      | SPON ADR ORD L | 879403780 | 21     |
| TELEFONOS DE MEXICO S A      | SPON ADR ORD L | 879403780 | 165    |
| TELEFONOS DE MEXICO S A      | SPON ADR ORD L | 879403780 | 170    |
| TELEFONOS DE MEXICO S A      | SPON ADR ORD L | 879403780 | 196    |
| TELEFONOS DE MEXICO S A      | SPON ADR ORD L | 879403780 | 208    |
| TELEFONOS DE MEXICO S A      | SPON ADR ORD L | 879403780 | 337    |
| TELEFONOS DE MEXICO S A      | SPON ADR ORD L | 879403780 | 7,157  |
| TELLABS INC                  | COM            | 879664100 | 15     |
| TELLABS INC                  | COM            | 879664100 | 162    |
| TELLABS INC                  | COM            | 879664100 | 751    |
| TEMPLE INLAND INC            | COM            | 879868107 | 8      |
| TEMPLE INLAND INC            | COM            | 879868107 | 17     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| TEMPLE INLAND INC            | COM           | 879868107 | 22     |
| TEMPLE INLAND INC            | COM           | 879868107 | 1,492  |
| TERADYNE INC                 | COM           | 880770102 | 9      |
| TERADYNE INC                 | COM           | 880770102 | 92     |
| TERADYNE INC                 | COM           | 880770102 | 96     |
| TERADYNE INC                 | COM           | 880770102 | 421    |
| TEREX CORP NEW               | COM           | 880779103 | 65     |
| TEREX CORP NEW               | COM           | 880779103 | 329    |
| TEREX CORP NEW               | COM           | 880779103 | 554    |
| TESORO CORP                  | COM           | 881609101 | 16     |
| TESORO CORP                  | COM           | 881609101 | 145    |
| TEVA PHARMACEUTICAL INDS LTD | ADR           | 881624209 | 1      |
| TEVA PHARMACEUTICAL INDS LTD | ADR           | 881624209 | 30     |
| TEVA PHARMACEUTICAL INDS LTD | ADR           | 881624209 | 33     |
| TEVA PHARMACEUTICAL INDS LTD | ADR           | 881624209 | 50     |
| TEVA PHARMACEUTICAL INDS LTD | ADR           | 881624209 | 99     |
| TEVA PHARMACEUTICAL INDS LTD | ADR           | 881624209 | 154    |
| TEVA PHARMACEUTICAL INDS LTD | ADR           | 881624209 | 162    |
| TEVA PHARMACEUTICAL INDS LTD | ADR           | 881624209 | 171    |
| TEVA PHARMACEUTICAL INDS LTD | ADR           | 881624209 | 186    |
| TEVA PHARMACEUTICAL INDS LTD | ADR           | 881624209 | 280    |
| TEVA PHARMACEUTICAL INDS LTD | ADR           | 881624209 | 423    |
| TEVA PHARMACEUTICAL INDS LTD | ADR           | 881624209 | 484    |
| TEVA PHARMACEUTICAL INDS LTD | ADR           | 881624209 | 894    |
| TEVA PHARMACEUTICAL INDS LTD | ADR           | 881624209 | 2,771  |
| TEVA PHARMACEUTICAL INDS LTD | ADR           | 881624209 | 8,702  |
| TEXAS INSTRS INC             | COM           | 882508104 | 3      |
| TEXAS INSTRS INC             | COM           | 882508104 | 9      |
| TEXAS INSTRS INC             | COM           | 882508104 | 40     |
| TEXAS INSTRS INC             | COM           | 882508104 | 43     |
| TEXAS INSTRS INC             | COM           | 882508104 | 59     |
| TEXAS INSTRS INC             | COM           | 882508104 | 86     |
| TEXAS INSTRS INC             | COM           | 882508104 | 261    |
| TEXAS INSTRS INC             | COM           | 882508104 | 386    |
| TEXAS INSTRS INC             | COM           | 882508104 | 404    |
| TEXAS INSTRS INC             | COM           | 882508104 | 417    |
| TEXAS INSTRS INC             | COM           | 882508104 | 628    |
| TEXAS INSTRS INC             | COM           | 882508104 | 1,800  |
| TEXAS INSTRS INC             | COM           | 882508104 | 2,044  |
| TEXAS INSTRS INC             | COM           | 882508104 | 2,174  |
| TEXAS INSTRS INC             | COM           | 882508104 | 9,463  |
| TEXTRON INC                  | COM           | 883203101 | 4      |
| TEXTRON INC                  | COM           | 883203101 | 150    |
| TEXTRON INC                  | COM           | 883203101 | 275    |
| TEXTRON INC                  | COM           | 883203101 | 448    |
| TEXTRON INC                  | COM           | 883203101 | 1,061  |
| TEXTRON INC                  | COM           | 883203101 | 2,371  |
| TEXTRON INC                  | COM           | 883203101 | 10,325 |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 22     |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 38     |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 136    |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 556    |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 1,539  |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 3,850  |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 3,896  |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 4056   |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 7878   |
| THOMSON CORP                 | COM           | 884903105 | 29     |
| THOMSON CORP                 | COM           | 884903105 | 54     |
| THOMSON CORP                 | COM           | 884903105 | 10,163 |
| THOMSON                      | SPONSORED ADR | 885118109 | 11     |
| THOMSON                      | SPONSORED ADR | 885118109 | 12     |



Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                           |                |           |         |
|---------------------------|----------------|-----------|---------|
| THOMSON                   | SPONSORED ADR  | 885118109 | 254     |
| TIFFANY & CO NEW          | COM            | 886547108 | 7       |
| TIFFANY & CO NEW          | COM            | 886547108 | 111     |
| TIFFANY & CO NEW          | COM            | 886547108 | 661     |
| TIFFANY & CO NEW          | COM            | 886547108 | 899     |
| TIFFANY & CO NEW          | COM            | 886547108 | 905     |
| TIMBERLAND CO             | CL A           | 887100105 | 3       |
| TIMBERLAND CO             | CL A           | 887100105 | 578     |
| TIME WARNER INC           | COM            | 887317105 | 6       |
| TIME WARNER INC           | COM            | 887317105 | 41      |
| TIME WARNER INC           | COM            | 887317105 | 57      |
| TIME WARNER INC           | COM            | 887317105 | 65      |
| TIME WARNER INC           | COM            | 887317105 | 358     |
| TIME WARNER INC           | COM            | 887317105 | 382     |
| TIME WARNER INC           | COM            | 887317105 | 510     |
| TIME WARNER INC           | COM            | 887317105 | 652     |
| TIME WARNER INC           | COM            | 887317105 | 795     |
| TIME WARNER INC           | COM            | 887317105 | 872     |
| TIME WARNER INC           | COM            | 887317105 | 955     |
| TIME WARNER INC           | COM            | 887317105 | 1,344   |
| TIME WARNER INC           | COM            | 887317105 | 1,977   |
| TIME WARNER INC           | COM            | 887317105 | 8,964   |
| TIME WARNER INC           | COM            | 887317105 | 10,811  |
| TIME WARNER INC           | COM            | 887317105 | 17,273  |
| TIME WARNER INC           | COM            | 887317105 | 170,834 |
| TOLL BROTHERS INC         | COM            | 889478103 | 13      |
| TOLL BROTHERS INC         | COM            | 889478103 | 27      |
| TOLL BROTHERS INC         | COM            | 889478103 | 32      |
| TOLL BROTHERS INC         | COM            | 889478103 | 32      |
| TOLL BROTHERS INC         | COM            | 889478103 | 48      |
| TOLL BROTHERS INC         | COM            | 889478103 | 58      |
| TOLL BROTHERS INC         | COM            | 889478103 | 322     |
| TOLL BROTHERS INC         | COM            | 889478103 | 1,296   |
| TOOTSIE ROLL INDS INC     | COM            | 890516107 | 340     |
| TORCHMARK CORP            | COM            | 891027104 | 10      |
| TORCHMARK CORP            | COM            | 891027104 | 21      |
| TORCHMARK CORP            | COM            | 891027104 | 31      |
| TORCHMARK CORP            | COM            | 891027104 | 638     |
| TORCHMARK CORP            | COM            | 891027104 | 1,318   |
| TORO CO                   | COM            | 891092108 | 126     |
| TORONTO DOMINION BK ONT   | COM NEW        | 891160509 | 48      |
| TORONTO DOMINION BK ONT   | COM NEW        | 891160509 | 18,983  |
| TOYOTA MOTOR CORP         | SP ADR REP2COM | 892331307 | 20      |
| TOYOTA MOTOR CORP         | SP ADR REP2COM | 892331307 | 31      |
| TOYOTA MOTOR CORP         | SP ADR REP2COM | 892331307 | 161     |
| TOYOTA MOTOR CORP         | SP ADR REP2COM | 892331307 | 3,158   |
| TOYOTA MOTOR CORP         | SP ADR REP2COM | 892331307 | 5,959   |
| TRANSPORTADORA DE GAS SUR | SPON ADR B     | 893870204 | 231     |
| TRI CONTL CORP            | COM            | 895436103 | 33      |
| TRI CONTL CORP            | COM            | 895436103 | 290     |
| TRIBUNE CO NEW            | COM            | 896047107 | 5       |
| TRIBUNE CO NEW            | COM            | 896047107 | 19      |
| TRIBUNE CO NEW            | COM            | 896047107 | 852     |
| TRINITY INDS INC          | COM            | 896522109 | 11      |
| TRINITY INDS INC          | COM            | 896522109 | 618     |
| TYCO INTL LTD NEW         | COM            | 902124106 | 0       |
| TYCO INTL LTD NEW         | COM            | 902124106 | 15      |
| TYCO INTL LTD NEW         | COM            | 902124106 | 20      |
| TYCO INTL LTD NEW         | COM            | 902124106 | 47      |
| TYCO INTL LTD NEW         | COM            | 902124106 | 74      |
| TYCO INTL LTD NEW         | COM            | 902124106 | 109     |
| TYCO INTL LTD NEW         | COM            | 902124106 | 154     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| TYCO INTL LTD NEW            | COM           | 902124106 | 213    |
| TYCO INTL LTD NEW            | COM           | 902124106 | 273    |
| TYCO INTL LTD NEW            | COM           | 902124106 | 338    |
| TYCO INTL LTD NEW            | COM           | 902124106 | 346    |
| TYCO INTL LTD NEW            | COM           | 902124106 | 363    |
| TYCO INTL LTD NEW            | COM           | 902124106 | 723    |
| TYCO INTL LTD NEW            | COM           | 902124106 | 907    |
| TYCO INTL LTD NEW            | COM           | 902124106 | 1,240  |
| TYSON FOODS INC              | CL A          | 902494103 | 2      |
| TYSON FOODS INC              | CL A          | 902494103 | 2      |
| TYSON FOODS INC              | CL A          | 902494103 | 5      |
| TYSON FOODS INC              | CL A          | 902494103 | 10     |
| TYSON FOODS INC              | CL A          | 902494103 | 710    |
| UST INC                      | COM           | 902911106 | 29     |
| UST INC                      | COM           | 902911106 | 47     |
| UST INC                      | COM           | 902911106 | 1,434  |
| UST INC                      | COM           | 902911106 | 2,387  |
| UST INC                      | COM           | 902911106 | 34,920 |
| US BANCORP DEL               | COM NEW       | 902973304 | 49     |
| US BANCORP DEL               | COM NEW       | 902973304 | 51     |
| US BANCORP DEL               | COM NEW       | 902973304 | 310    |
| US BANCORP DEL               | COM NEW       | 902973304 | 439    |
| US BANCORP DEL               | COM NEW       | 902973304 | 654    |
| US BANCORP DEL               | COM NEW       | 902973304 | 12,097 |
| UNILEVER PLC                 | SPON ADR NEW  | 904767704 | 11     |
| UNILEVER PLC                 | SPON ADR NEW  | 904767704 | 17     |
| UNILEVER PLC                 | SPON ADR NEW  | 904767704 | 17     |
| UNILEVER PLC                 | SPON ADR NEW  | 904767704 | 24     |
| UNILEVER PLC                 | SPON ADR NEW  | 904767704 | 34     |
| UNILEVER PLC                 | SPON ADR NEW  | 904767704 | 975    |
| UNILEVER N V                 | N Y SHS NEW   | 904784709 | 3      |
| UNILEVER N V                 | N Y SHS NEW   | 904784709 | 14     |
| UNILEVER N V                 | N Y SHS NEW   | 904784709 | 39     |
| UNILEVER N V                 | N Y SHS NEW   | 904784709 | 90     |
| UNILEVER N V                 | N Y SHS NEW   | 904784709 | 353    |
| UNILEVER N V                 | N Y SHS NEW   | 904784709 | 500    |
| UNION PAC CORP               | COM           | 907818108 | 39     |
| UNION PAC CORP               | COM           | 907818108 | 120    |
| UNION PAC CORP               | COM           | 907818108 | 212    |
| UNION PAC CORP               | COM           | 907818108 | 273    |
| UNION PAC CORP               | COM           | 907818108 | 552    |
| UNION PAC CORP               | COM           | 907818108 | 552    |
| UNION PAC CORP               | COM           | 907818108 | 5,140  |
| UNISYS CORP                  | COM           | 909214108 | 8      |
| UNISYS CORP                  | COM           | 909214108 | 16     |
| UNISYS CORP                  | COM           | 909214108 | 19     |
| UNISYS CORP                  | COM           | 909214108 | 31     |
| UNISYS CORP                  | COM           | 909214108 | 37     |
| UNISYS CORP                  | COM           | 909214108 | 56     |
| UNISYS CORP                  | COM           | 909214108 | 395    |
| UNIT CORP                    | COM           | 909218109 | 11     |
| UNIT CORP                    | COM           | 909218109 | 94     |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 2      |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 4      |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 12     |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 95     |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 320    |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 854    |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 1,265  |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 1,873  |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 7      |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 15     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 127    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 153    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 166    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 324    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 378    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 846    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 12,293 |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 38,958 |
| UNITED STATES STL CORP NEW   | COM           | 912909108 | 5      |
| UNITED STATES STL CORP NEW   | COM           | 912909108 | 17     |
| UNITED STATES STL CORP NEW   | COM           | 912909108 | 80     |
| UNITED STATES STL CORP NEW   | COM           | 912909108 | 1,279  |
| UNITED STATES STL CORP NEW   | COM           | 912909108 | 1,769  |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 10     |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 13     |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 24     |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 31     |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 123    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 150    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 156    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 198    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 256    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 263    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 335    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 374    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 397    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 462    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 2,494  |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 4127   |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 6,498  |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 11,990 |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 12,759 |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 28,347 |
| UNIVISION COMMUNICATIONS INC | CL A          | 914906102 | 9      |
| UNIVISION COMMUNICATIONS INC | CL A          | 914906102 | 9      |
| UNIVISION COMMUNICATIONS INC | CL A          | 914906102 | 20     |
| UNIVISION COMMUNICATIONS INC | CL A          | 914906102 | 57     |
| UNIVISION COMMUNICATIONS INC | CL A          | 914906102 | 1,128  |
| UNIVISION COMMUNICATIONS INC | CL A          | 914906102 | 4,516  |
| UPM KYMMENE CORP             | SPONSORED ADR | 915436109 | 10     |
| UPM KYMMENE CORP             | SPONSORED ADR | 915436109 | 26     |
| UPM KYMMENE CORP             | SPONSORED ADR | 915436109 | 566    |
| URBAN OUTFITTERS INC         | COM           | 917047102 | 0      |
| URBAN OUTFITTERS INC         | COM           | 917047102 | 4      |
| URBAN OUTFITTERS INC         | COM           | 917047102 | 267    |
| V F CORP                     | COM           | 918204108 | 8      |
| V F CORP                     | COM           | 918204108 | 21     |
| V F CORP                     | COM           | 918204108 | 1,104  |
| V F CORP                     | COM           | 918204108 | 1,801  |
| VALASSIS COMMUNICATIONS INC  | COM           | 918866104 | 740    |
| VALLEY NATL BANCORP          | COM           | 919794107 | 177    |
| VALLEY NATL BANCORP          | COM           | 919794107 | 307    |
| VALSPAR CORP                 | COM           | 920355104 | 2      |
| VALSPAR CORP                 | COM           | 920355104 | 210    |
| VANGUARD INDEX FDS           | STK MRK ETF   | 922908769 | 28     |
| VANGUARD INDEX FDS           | STK MRK ETF   | 922908769 | 11,280 |
| VORNADO RLTY TR              | SH BEN INT    | 929042109 | 12     |
| VORNADO RLTY TR              | SH BEN INT    | 929042109 | 33     |
| VORNADO RLTY TR              | SH BEN INT    | 929042109 | 43     |
| VORNADO RLTY TR              | SH BEN INT    | 929042109 | 2,605  |
| VULCAN MATLS CO              | COM           | 929160109 | 6      |
| VULCAN MATLS CO              | COM           | 929160109 | 9      |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                            |     |           |        |
|----------------------------|-----|-----------|--------|
| VULCAN MATLS CO            | COM | 929160109 | 13     |
| VULCAN MATLS CO            | COM | 929160109 | 27     |
| VULCAN MATLS CO            | COM | 929160109 | 1,407  |
| WACHOVIA CORP 2ND NEW      | COM | 929903102 | 23     |
| WACHOVIA CORP 2ND NEW      | COM | 929903102 | 27     |
| WACHOVIA CORP 2ND NEW      | COM | 929903102 | 91     |
| WACHOVIA CORP 2ND NEW      | COM | 929903102 | 205    |
| WACHOVIA CORP 2ND NEW      | COM | 929903102 | 268    |
| WACHOVIA CORP 2ND NEW      | COM | 929903102 | 345    |
| WACHOVIA CORP 2ND NEW      | COM | 929903102 | 681    |
| WACHOVIA CORP 2ND NEW      | COM | 929903102 | 752    |
| WACHOVIA CORP 2ND NEW      | COM | 929903102 | 1,464  |
| WACHOVIA CORP 2ND NEW      | COM | 929903102 | 8,008  |
| WACHOVIA CORP 2ND NEW      | COM | 929903102 | 20,506 |
| WAL MART STORES INC        | COM | 931142103 | 14     |
| WAL MART STORES INC        | COM | 931142103 | 21     |
| WAL MART STORES INC        | COM | 931142103 | 28     |
| WAL MART STORES INC        | COM | 931142103 | 37     |
| WAL MART STORES INC        | COM | 931142103 | 42     |
| WAL MART STORES INC        | COM | 931142103 | 46     |
| WAL MART STORES INC        | COM | 931142103 | 56     |
| WAL MART STORES INC        | COM | 931142103 | 148    |
| WAL MART STORES INC        | COM | 931142103 | 249    |
| WAL MART STORES INC        | COM | 931142103 | 343    |
| WAL MART STORES INC        | COM | 931142103 | 388    |
| WAL MART STORES INC        | COM | 931142103 | 940    |
| WAL MART STORES INC        | COM | 931142103 | 1,151  |
| WAL MART STORES INC        | COM | 931142103 | 1,391  |
| WAL MART STORES INC        | COM | 931142103 | 2,336  |
| WAL MART STORES INC        | COM | 931142103 | 2,597  |
| WAL MART STORES INC        | COM | 931142103 | 2,861  |
| WAL MART STORES INC        | COM | 931142103 | 7,594  |
| WAL MART STORES INC        | COM | 931142103 | 24,814 |
| WALGREEN CO                | COM | 931422109 | 7      |
| WALGREEN CO                | COM | 931422109 | 23     |
| WALGREEN CO                | COM | 931422109 | 184    |
| WALGREEN CO                | COM | 931422109 | 292    |
| WALGREEN CO                | COM | 931422109 | 386    |
| WALGREEN CO                | COM | 931422109 | 1,196  |
| WALGREEN CO                | COM | 931422109 | 1,252  |
| WALGREEN CO                | COM | 931422109 | 1,400  |
| WALGREEN CO                | COM | 931422109 | 1,473  |
| WALGREEN CO                | COM | 931422109 | 9,134  |
| WASHINGTON FED INC         | COM | 938824109 | 267    |
| WASHINGTON MUT INC         | COM | 939322103 | 55     |
| WASHINGTON MUT INC         | COM | 939322103 | 73     |
| WASHINGTON MUT INC         | COM | 939322103 | 174    |
| WASHINGTON MUT INC         | COM | 939322103 | 267    |
| WASHINGTON MUT INC         | COM | 939322103 | 306    |
| WASHINGTON MUT INC         | COM | 939322103 | 1,008  |
| WASHINGTON MUT INC         | COM | 939322103 | 1,416  |
| WASHINGTON MUT INC         | COM | 939322103 | 4,221  |
| WASHINGTON MUT INC         | COM | 939322103 | 8,086  |
| WATERS CORP                | COM | 941848103 | 14     |
| WATERS CORP                | COM | 941848103 | 24     |
| WATERS CORP                | COM | 941848103 | 888    |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 9      |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 99     |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 409    |
| WELLS FARGO & CO NEW       | COM | 949746101 | 16     |
| WELLS FARGO & CO NEW       | COM | 949746101 | 29     |
| WELLS FARGO & CO NEW       | COM | 949746101 | 71     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                        |     |           |        |
|------------------------|-----|-----------|--------|
| WELLS FARGO & CO NEW   | COM | 949746101 | 153    |
| WELLS FARGO & CO NEW   | COM | 949746101 | 311    |
| WELLS FARGO & CO NEW   | COM | 949746101 | 649    |
| WELLS FARGO & CO NEW   | COM | 949746101 | 697    |
| WELLS FARGO & CO NEW   | COM | 949746101 | 910    |
| WELLS FARGO & CO NEW   | COM | 949746101 | 1,049  |
| WELLS FARGO & CO NEW   | COM | 949746101 | 1,253  |
| WELLS FARGO & CO NEW   | COM | 949746101 | 1900   |
| WELLS FARGO & CO NEW   | COM | 949746101 | 2,528  |
| WELLS FARGO & CO NEW   | COM | 949746101 | 4,579  |
| WELLS FARGO & CO NEW   | COM | 949746101 | 13,258 |
| WELLS FARGO & CO NEW   | COM | 949746101 | 25,465 |
| WENDYS INTL INC        | COM | 950590109 | 8      |
| WENDYS INTL INC        | COM | 950590109 | 26     |
| WENDYS INTL INC        | COM | 950590109 | 104    |
| WENDYS INTL INC        | COM | 950590109 | 644    |
| WERNER ENTERPRISES INC | COM | 950755108 | 434    |
| WEST MARINE INC        | COM | 954235107 | 2      |
| WEST MARINE INC        | COM | 954235107 | 281    |
| WESTERN DIGITAL CORP   | COM | 958102105 | 21     |
| WESTERN DIGITAL CORP   | COM | 958102105 | 37     |
| WESTERN DIGITAL CORP   | COM | 958102105 | 39     |
| WESTERN DIGITAL CORP   | COM | 958102105 | 47     |
| WESTERN DIGITAL CORP   | COM | 958102105 | 74     |
| WESTERN DIGITAL CORP   | COM | 958102105 | 184    |
| WESTERN REFNG INC      | COM | 959319104 | 395    |
| WESTERN UN CO          | COM | 959802109 | 3      |
| WESTERN UN CO          | COM | 959802109 | 12     |
| WESTERN UN CO          | COM | 959802109 | 106    |
| WESTERN UN CO          | COM | 959802109 | 125    |
| WESTERN UN CO          | COM | 959802109 | 141    |
| WESTERN UN CO          | COM | 959802109 | 288    |
| WESTERN UN CO          | COM | 959802109 | 365    |
| WESTERN UN CO          | COM | 959802109 | 3,222  |
| WEYERHAEUSER CO        | COM | 962166104 | 28     |
| WEYERHAEUSER CO        | COM | 962166104 | 49     |
| WEYERHAEUSER CO        | COM | 962166104 | 292    |
| WEYERHAEUSER CO        | COM | 962166104 | 458    |
| WEYERHAEUSER CO        | COM | 962166104 | 805    |
| WEYERHAEUSER CO        | COM | 962166104 | 2,588  |
| WEYERHAEUSER CO        | COM | 962166104 | 3,100  |
| WHIRLPOOL CORP         | COM | 963320106 | 7      |
| WHIRLPOOL CORP         | COM | 963320106 | 7      |
| WHIRLPOOL CORP         | COM | 963320106 | 19     |
| WHIRLPOOL CORP         | COM | 963320106 | 26     |
| WHIRLPOOL CORP         | COM | 963320106 | 248    |
| WHIRLPOOL CORP         | COM | 963320106 | 249    |
| WHIRLPOOL CORP         | COM | 963320106 | 1,009  |
| WHOLE FOODS MKT INC    | COM | 966837106 | 19     |
| WHOLE FOODS MKT INC    | COM | 966837106 | 88     |
| WHOLE FOODS MKT INC    | COM | 966837106 | 96     |
| WHOLE FOODS MKT INC    | COM | 966837106 | 146    |
| WHOLE FOODS MKT INC    | COM | 966837106 | 296    |
| WHOLE FOODS MKT INC    | COM | 966837106 | 335    |
| WHOLE FOODS MKT INC    | COM | 966837106 | 988    |
| WHOLE FOODS MKT INC    | COM | 966837106 | 5,434  |
| WILLBROS GROUP INC     | COM | 969199108 | 945    |
| WILLIAMS COS INC DEL   | COM | 969457100 | 25     |
| WILLIAMS COS INC DEL   | COM | 969457100 | 26     |
| WILLIAMS COS INC DEL   | COM | 969457100 | 47     |
| WILLIAMS COS INC DEL   | COM | 969457100 | 141    |
| WILLIAMS COS INC DEL   | COM | 969457100 | 366    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |      |           |        |
|------------------------------|------|-----------|--------|
| WILLIAMS COS INC DEL         | COM  | 969457100 | 560    |
| WILLIAMS COS INC DEL         | COM  | 969457100 | 2,429  |
| WILLIAMS COS INC DEL         | COM  | 969457100 | 10,799 |
| WILLIAMS SONOMA INC          | COM  | 969904101 | 1      |
| WILLIAMS SONOMA INC          | COM  | 969904101 | 31     |
| WILLIAMS SONOMA INC          | COM  | 969904101 | 182    |
| WILLIAMS SONOMA INC          | COM  | 969904101 | 350    |
| WINNEBAGO INDS INC           | COM  | 974637100 | 1      |
| WINNEBAGO INDS INC           | COM  | 974637100 | 379    |
| WISCONSIN ENERGY CORP        | COM  | 976657106 | 138    |
| WISCONSIN ENERGY CORP        | COM  | 976657106 | 209    |
| WISCONSIN ENERGY CORP        | COM  | 976657106 | 397    |
| WISCONSIN ENERGY CORP        | COM  | 976657106 | 449    |
| WISCONSIN ENERGY CORP        | COM  | 976657106 | 531    |
| WORLD ACCEP CORP DEL         | COM  | 981419104 | 9      |
| WORLD ACCEP CORP DEL         | COM  | 981419104 | 555    |
| WORLD FUEL SVCS CORP         | COM  | 981475106 | 749    |
| WRIGLEY WM JR CO             | COM  | 982526105 | 16     |
| WRIGLEY WM JR CO             | COM  | 982526105 | 22     |
| WRIGLEY WM JR CO             | COM  | 982526105 | 37     |
| WRIGLEY WM JR CO             | COM  | 982526105 | 38     |
| WRIGLEY WM JR CO             | COM  | 982526105 | 124    |
| WRIGLEY WM JR CO             | COM  | 982526105 | 229    |
| WRIGLEY WM JR CO             | COM  | 982526105 | 753    |
| WRIGLEY WM JR CO             | COM  | 982526105 | 1,550  |
| WRIGLEY WM JR CO             | COM  | 982526105 | 2,632  |
| WYETH                        | COM  | 983024100 | 28     |
| WYETH                        | COM  | 983024100 | 76     |
| WYETH                        | COM  | 983024100 | 79     |
| WYETH                        | COM  | 983024100 | 99     |
| WYETH                        | COM  | 983024100 | 102    |
| WYETH                        | COM  | 983024100 | 200    |
| WYETH                        | COM  | 983024100 | 333    |
| WYETH                        | COM  | 983024100 | 387    |
| WYETH                        | COM  | 983024100 | 406    |
| WYETH                        | COM  | 983024100 | 407    |
| WYETH                        | COM  | 983024100 | 476    |
| WYETH                        | COM  | 983024100 | 517    |
| WYETH                        | COM  | 983024100 | 519    |
| WYETH                        | COM  | 983024100 | 1,375  |
| WYETH                        | COM  | 983024100 | 6,306  |
| WYETH                        | COM  | 983024100 | 10,069 |
| WYETH                        | COM  | 983024100 | 14,314 |
| WYETH                        | COM  | 983024100 | 14,733 |
| WYETH                        | COM  | 983024100 | 17,135 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 15     |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 22     |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 253    |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 614    |
| XILINX INC                   | COM  | 983919101 | 26     |
| XILINX INC                   | COM  | 983919101 | 33     |
| XILINX INC                   | COM  | 983919101 | 104    |
| XILINX INC                   | COM  | 983919101 | 292    |
| XILINX INC                   | COM  | 983919101 | 310    |
| XILINX INC                   | COM  | 983919101 | 1,338  |
| XEROX CORP                   | COM  | 984121103 | 15     |
| XEROX CORP                   | COM  | 984121103 | 19     |
| XEROX CORP                   | COM  | 984121103 | 19     |
| XEROX CORP                   | COM  | 984121103 | 34     |
| XEROX CORP                   | COM  | 984121103 | 44     |
| XEROX CORP                   | COM  | 984121103 | 65     |
| XEROX CORP                   | COM  | 984121103 | 195    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                        |               |           |        |
|------------------------|---------------|-----------|--------|
| XEROX CORP             | COM           | 984121103 | 638    |
| XEROX CORP             | COM           | 984121103 | 998    |
| XEROX CORP             | COM           | 984121103 | 3,448  |
| YPF SOCIEDAD ANONIMA   | SPON ADR CL D | 984245100 | 786    |
| YAHOO INC              | COM           | 984332106 | 3      |
| YAHOO INC              | COM           | 984332106 | 14     |
| YAHOO INC              | COM           | 984332106 | 45     |
| YAHOO INC              | COM           | 984332106 | 86     |
| YAHOO INC              | COM           | 984332106 | 153    |
| YAHOO INC              | COM           | 984332106 | 291    |
| YAHOO INC              | COM           | 984332106 | 439    |
| YAHOO INC              | COM           | 984332106 | 662    |
| YAHOO INC              | COM           | 984332106 | 745    |
| YAHOO INC              | COM           | 984332106 | 1,014  |
| YAHOO INC              | COM           | 984332106 | 1,309  |
| YAHOO INC              | COM           | 984332106 | 1730   |
| YAHOO INC              | COM           | 984332106 | 5,618  |
| YANKEE CANDLE INC      | COM           | 984757104 | 3,253  |
| YUM BRANDS INC         | COM           | 988498101 | 6      |
| YUM BRANDS INC         | COM           | 988498101 | 9      |
| YUM BRANDS INC         | COM           | 988498101 | 16     |
| YUM BRANDS INC         | COM           | 988498101 | 26     |
| YUM BRANDS INC         | COM           | 988498101 | 29     |
| YUM BRANDS INC         | COM           | 988498101 | 49     |
| YUM BRANDS INC         | COM           | 988498101 | 94     |
| YUM BRANDS INC         | COM           | 988498101 | 111    |
| YUM BRANDS INC         | COM           | 988498101 | 3,029  |
| ZIONS BANCORPORATION   | COM           | 989701107 | 218    |
| ZIONS BANCORPORATION   | COM           | 989701107 | 360    |
| ZIONS BANCORPORATION   | COM           | 989701107 | 1,292  |
| ZIONS BANCORPORATION   | COM           | 989701107 | 1,979  |
| AMVESCAP PLC           | SPONSORED ADR | 03235E100 | 113    |
| AMVESCAP PLC           | SPONSORED ADR | 03235E100 | 419    |
| BT GROUP PLC           | ADR           | 05577E101 | 10     |
| BT GROUP PLC           | ADR           | 05577E101 | 17     |
| BT GROUP PLC           | ADR           | 05577E101 | 246    |
| BT GROUP PLC           | ADR           | 05577E101 | 1,362  |
| BT GROUP PLC           | ADR           | 05577E101 | 7,483  |
| PETROCHINA CO LTD      | SPONSORED ADR | 71646E100 | 1      |
| PETROCHINA CO LTD      | SPONSORED ADR | 71646E100 | 6      |
| PETROCHINA CO LTD      | SPONSORED ADR | 71646E100 | 15     |
| PETROCHINA CO LTD      | SPONSORED ADR | 71646E100 | 32     |
| PETROCHINA CO LTD      | SPONSORED ADR | 71646E100 | 646    |
| PETROCHINA CO LTD      | SPONSORED ADR | 71646E100 | 930    |
| REALOGY CORP           | COM           | 75605E100 | 6      |
| REALOGY CORP           | COM           | 75605E100 | 22     |
| REALOGY CORP           | COM           | 75605E100 | 36     |
| REALOGY CORP           | COM           | 75605E100 | 1,150  |
| PETRO-CDA              | COM           | 71644E102 | 8      |
| PETRO-CDA              | COM           | 71644E102 | 51     |
| PETRO-CDA              | COM           | 71644E102 | 303    |
| PETRO-CDA              | COM           | 71644E102 | 6,972  |
| VERISIGN INC           | COM           | 92343E102 | 4      |
| VERISIGN INC           | COM           | 92343E102 | 132    |
| VERISIGN INC           | COM           | 92343E102 | 1,008  |
| VERISIGN INC           | COM           | 92343E102 | 1,339  |
| TALISMAN ENERGY INC    | COM           | 87425E103 | 5      |
| TALISMAN ENERGY INC    | COM           | 87425E103 | 12     |
| TALISMAN ENERGY INC    | COM           | 87425E103 | 12,698 |
| AMERISOURCEBERGEN CORP | COM           | 03073E105 | 30     |
| AMERISOURCEBERGEN CORP | COM           | 03073E105 | 303    |
| AMERISOURCEBERGEN CORP | COM           | 03073E105 | 333    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |                |           |       |
|------------------------------|----------------|-----------|-------|
| AMERISOURCEBERGEN CORP       | COM            | 03073E105 | 418   |
| AMERISOURCEBERGEN CORP       | COM            | 03073E105 | 2,023 |
| NEWS CORP                    | CL A           | 65248E104 | 0     |
| NEWS CORP                    | CL A           | 65248E104 | 10    |
| NEWS CORP                    | CL A           | 65248E104 | 22    |
| NEWS CORP                    | CL A           | 65248E104 | 57    |
| NEWS CORP                    | CL A           | 65248E104 | 53    |
| NEWS CORP                    | CL A           | 65248E104 | 166   |
| NEWS CORP                    | CL A           | 65248E104 | 5,328 |
| NEWS CORP                    | CL A           | 65248E104 | 7,882 |
| AMERICAN EAGLE OUTFITTERS NE | COM            | 02553E106 | 6     |
| AMERICAN EAGLE OUTFITTERS NE | COM            | 02553E106 | 11    |
| AMERICAN EAGLE OUTFITTERS NE | COM            | 02553E106 | 590   |
| EMBARQ CORP                  | COM            | 29078E105 | 3     |
| EMBARQ CORP                  | COM            | 29078E105 | 3     |
| EMBARQ CORP                  | COM            | 29078E105 | 7     |
| EMBARQ CORP                  | com            | 29078E105 | 11    |
| EMBARQ CORP                  | COM            | 29078E105 | 13    |
| EMBARQ CORP                  | COM            | 29078E105 | 35    |
| EMBARQ CORP                  | COM            | 29078E105 | 53    |
| EMBARQ CORP                  | COM            | 29078E105 | 110   |
| EMBARQ CORP                  | COM            | 29078E105 | 174   |
| EMBARQ CORP                  | COM            | 29078E105 | 2,672 |
| TARGET CORP                  | COM            | 87612E106 | 29    |
| TARGET CORP                  | COM            | 87612E106 | 34    |
| TARGET CORP                  | COM            | 87612E106 | 80    |
| TARGET CORP                  | COM            | 87612E106 | 86    |
| TARGET CORP                  | COM            | 87612E106 | 183   |
| TARGET CORP                  | COM            | 87612E106 | 368   |
| TARGET CORP                  | COM            | 87612E106 | 377   |
| TARGET CORP                  | COM            | 87612E106 | 508   |
| TARGET CORP                  | COM            | 87612E106 | 3,108 |
| TARGET CORP                  | COM            | 87612E106 | 3,177 |
| TARGET CORP                  | COM            | 87612E106 | 6,734 |
| TARGET CORP                  | COM            | 87612E106 | 9,815 |
| NSTAR                        | COM            | 67019E107 | 383   |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 1     |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 2     |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 6     |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 177   |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 186   |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 394   |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 3,189 |
| NCR CORP NEW                 | COM            | 62886E108 | 1     |
| NCR CORP NEW                 | COM            | 62886E108 | 24    |
| NCR CORP NEW                 | COM            | 62886E108 | 210   |
| NCR CORP NEW                 | COM            | 62886E108 | 1,219 |
| USEC INC                     | COM            | 90333E108 | 2,344 |
| TOTAL S A                    | SPONSORED ADR  | 89151E109 | 15    |
| TOTAL S A                    | SPONSORED ADR  | 89151E109 | 18    |
| TOTAL S A                    | SPONSORED ADR  | 89151E109 | 32    |
| TOTAL S A                    | SPONSORED ADR  | 89151E109 | 53    |
| TOTAL S A                    | SPONSORED ADR  | 89151E109 | 95    |
| TOTAL S A                    | SPONSORED ADR  | 89151E109 | 1,478 |
| TOTAL S A                    | SPONSORED ADR  | 89151E109 | 1,501 |
| TOTAL S A                    | SPONSORED ADR  | 89151E109 | 2,756 |
| NEWS CORP                    | CL B           | 65248E203 | 37    |
| NEWS CORP                    | CL B           | 65248E203 | 61    |
| NEWS CORP                    | CL B           | 65248E203 | 67    |
| NEWS CORP                    | CL B           | 65248E203 | 149   |
| NEWS CORP                    | CL B           | 65248E203 | 169   |
| NEWS CORP                    | CL B           | 65248E203 | 447   |



Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |               |           |        |
|-----------------------------|---------------|-----------|--------|
| NEWS CORP                   | CL B          | 65248E203 | 1,665  |
| BARCLAYS PLC                | ADR           | 06738E204 | 19     |
| BARCLAYS PLC                | ADR           | 06738E204 | 411    |
| BARCLAYS PLC                | ADR           | 06738E204 | 1,545  |
| BARCLAYS PLC                | ADR           | 06738E204 | 1,819  |
| AES CORP                    | COM           | 00130H105 | 6      |
| AES CORP                    | COM           | 00130H105 | 47     |
| AES CORP                    | COM           | 00130H105 | 3,179  |
| AES CORP                    | COM           | 00130H105 | 3,232  |
| AES CORP                    | COM           | 00130H105 | 11,025 |
| AT&T INC                    | COM           | 00206R102 | 2      |
| AT&T INC                    | COM           | 00206R102 | 9      |
| AT&T INC                    | COM           | 00206R102 | 54     |
| AT&T INC                    | com           | 00206R102 | 56     |
| AT&T INC                    | COM           | 00206R102 | 63     |
| AT&T INC                    | COM           | 00206R102 | 78     |
| AT&T INC                    | COM           | 00206R102 | 88     |
| AT&T INC                    | COM           | 00206R102 | 107    |
| AT&T INC                    | COM           | 00206R102 | 139    |
| AT&T INC                    | COM           | 00206R102 | 568    |
| AT&T INC                    | COM           | 00206R102 | 664    |
| AT&T INC                    | COM           | 00206R102 | 679    |
| AT&T INC                    | COM           | 00206R102 | 1,022  |
| AT&T INC                    | COM           | 00206R102 | 2,577  |
| AT&T INC                    | COM           | 00206R102 | 2,982  |
| AT&T INC                    | COM           | 00206R102 | 4,632  |
| AT&T INC                    | COM           | 00206R102 | 5,796  |
| AT&T INC                    | COM           | 00206R102 | 6,109  |
| AT&T INC                    | COM           | 00206R102 | 11,016 |
| AT&T INC                    | COM           | 00206R102 | 28,913 |
| AT&T INC                    | COM           | 00206R102 | 34,363 |
| ACTIVIDENTITY CORP          | COM           | 00506P103 | 4      |
| ACTIVIDENTITY CORP          | COM           | 00506P103 | 5      |
| ACTIVIDENTITY CORP          | COM           | 00506P103 | 101    |
| ADOBE SYS INC               | COM           | 00724F101 | 7      |
| ADOBE SYS INC               | COM           | 00724F101 | 24     |
| ADOBE SYS INC               | COM           | 00724F101 | 41     |
| ADOBE SYS INC               | COM           | 00724F101 | 84     |
| ADOBE SYS INC               | COM           | 00724F101 | 144    |
| ADOBE SYS INC               | COM           | 00724F101 | 145    |
| ADOBE SYS INC               | COM           | 00724F101 | 337    |
| ADOBE SYS INC               | COM           | 00724F101 | 1,059  |
| ADOBE SYS INC               | COM           | 00724F101 | 3,753  |
| ADOBE SYS INC               | COM           | 00724F101 | 4,399  |
| ADOBE SYS INC               | COM           | 00724F101 | 8,142  |
| ADVANCED SEMICONDUCTOR ENGR | SPONSORED ADR | 00756M404 | 893    |
| ADVANTAGE ENERGY INCOME FD  | TR UNIT       | 00762L101 | 11     |
| ADVANTAGE ENERGY INCOME FD  | TR UNIT       | 00762L101 | 21     |
| ADVANTAGE ENERGY INCOME FD  | TR UNIT       | 00762L101 | 107    |
| AETNA INC NEW               | COM           | 00817Y108 | 3      |
| AETNA INC NEW               | COM           | 00817Y108 | 9      |
| AETNA INC NEW               | COM           | 00817Y108 | 39     |
| AETNA INC NEW               | COM           | 00817Y108 | 77     |
| AETNA INC NEW               | COM           | 00817Y108 | 225    |
| AETNA INC NEW               | COM           | 00817Y108 | 260    |
| AETNA INC NEW               | COM           | 00817Y108 | 1,092  |
| AETNA INC NEW               | COM           | 00817Y108 | 1,785  |
| AETNA INC NEW               | COM           | 00817Y108 | 1,874  |
| AETNA INC NEW               | COM           | 00817Y108 | 4,390  |
| AGERE SYS INC               | COM           | 00845V308 | 0      |
| AGERE SYS INC               | COM           | 00845V308 | 0      |
| AGERE SYS INC               | COM           | 00845V308 | 1      |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |                |           |         |
|-----------------------------|----------------|-----------|---------|
| AGERE SYS INC               | COM            | 00845V308 | 2       |
| AGERE SYS INC               | COM            | 00845V308 | 3       |
| AGERE SYS INC               | COM            | 00845V308 | 9       |
| AGERE SYS INC               | COM            | 00845V308 | 23      |
| AGERE SYS INC               | COM            | 00845V308 | 38      |
| AGERE SYS INC               | COM            | 00845V308 | 335     |
| AGERE SYS INC               | COM            | 00845V308 | 1,892   |
| AGILENT TECHNOLOGIES INC    | COM            | 00846U101 | 3       |
| AGILENT TECHNOLOGIES INC    | COM            | 00846U101 | 52      |
| AGILENT TECHNOLOGIES INC    | COM            | 00846U101 | 55      |
| AGILENT TECHNOLOGIES INC    | COM            | 00846U101 | 70      |
| AGILENT TECHNOLOGIES INC    | COM            | 00846U101 | 130     |
| AGILENT TECHNOLOGIES INC    | COM            | 00846U101 | 525     |
| AGILENT TECHNOLOGIES INC    | COM            | 00846U101 | 2,672   |
| AKAMAI TECHNOLOGIES INC     | COM            | 00971T101 | 35      |
| AKAMAI TECHNOLOGIES INC     | COM            | 00971T101 | 85      |
| AKAMAI TECHNOLOGIES INC     | COM            | 00971T101 | 90      |
| AKAMAI TECHNOLOGIES INC     | COM            | 00971T101 | 223     |
| AKAMAI TECHNOLOGIES INC     | COM            | 00971T101 | 266     |
| AKAMAI TECHNOLOGIES INC     | COM            | 00971T101 | 372     |
| AKAMAI TECHNOLOGIES INC     | COM            | 00971T101 | 479     |
| AKAMAI TECHNOLOGIES INC     | COM            | 00971T101 | 2,107   |
| ALLEGHENY TECHNOLOGIES INC  | COM            | 01741R102 | 23      |
| ALLEGHENY TECHNOLOGIES INC  | COM            | 01741R102 | 465     |
| ALLEGHENY TECHNOLOGIES INC  | COM            | 01741R102 | 669     |
| ALLEGHENY TECHNOLOGIES INC  | COM            | 01741R102 | 2720    |
| ALLEGHENY TECHNOLOGIES INC  | COM            | 01741R102 | 5,719   |
| ALLIED CAP CORP NEW         | COM            | 01903Q108 | 261     |
| ALLIED CAP CORP NEW         | COM            | 01903Q108 | 458     |
| ALLIED CAP CORP NEW         | COM            | 01903Q108 | 601     |
| ALPHA NATURAL RESOURCES INC | COM            | 02076X102 | 11      |
| ALPHA NATURAL RESOURCES INC | com            | 02076X102 | 235     |
| ALTRIA GROUP INC            | COM            | 02209S103 | 18      |
| ALTRIA GROUP INC            | COM            | 02209S103 | 53      |
| ALTRIA GROUP INC            | COM            | 02209S103 | 77      |
| ALTRIA GROUP INC            | COM            | 02209S103 | 94      |
| ALTRIA GROUP INC            | COM            | 02209S103 | 266     |
| ALTRIA GROUP INC            | COM            | 02209S103 | 506     |
| ALTRIA GROUP INC            | COM            | 02209S103 | 592     |
| ALTRIA GROUP INC            | COM            | 02209S103 | 832     |
| ALTRIA GROUP INC            | COM            | 02209S103 | 1,081   |
| ALTRIA GROUP INC            | COM            | 02209S103 | 1,253   |
| ALTRIA GROUP INC            | COM            | 02209S103 | 1,281   |
| ALTRIA GROUP INC            | COM            | 02209S103 | 1,627   |
| ALTRIA GROUP INC            | COM            | 02209S103 | 1,712   |
| ALTRIA GROUP INC            | COM            | 02209S103 | 1,746   |
| ALTRIA GROUP INC            | COM            | 02209S103 | 2,526   |
| ALTRIA GROUP INC            | COM            | 02209S103 | 3,687   |
| ALTRIA GROUP INC            | COM            | 02209S103 | 4,190   |
| ALTRIA GROUP INC            | COM            | 02209S103 | 5029    |
| ALTRIA GROUP INC            | COM            | 02209S103 | 5271    |
| ALTRIA GROUP INC            | COM            | 02209S103 | 14,270  |
| ALTRIA GROUP INC            | com            | 02209S103 | 33,885  |
| ALTRIA GROUP INC            | COM            | 02209S103 | 36,451  |
| ALTRIA GROUP INC            | COM            | 02209S103 | 361,183 |
| AMERICA MOVIL S A DE C V    | SPON ADR L SHS | 02364W105 | 1       |
| AMERICA MOVIL S A DE C V    | SPON ADR L SHS | 02364W105 | 2       |
| AMERICA MOVIL S A DE C V    | SPON ADR L SHS | 02364W105 | 5       |
| AMERICA MOVIL S A DE C V    | SPON ADR L SHS | 02364W105 | 6       |
| AMERICA MOVIL S A DE C V    | SPON ADR L SHS | 02364W105 | 13      |
| AMERICA MOVIL S A DE C V    | SPON ADR L SHS | 02364W105 | 23      |
| AMERICA MOVIL S A DE C V    | SPON ADR L SHS | 02364W105 | 231     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |                |           |       |
|------------------------------|----------------|-----------|-------|
| AMERICA MOVIL S A DE C V     | SPON ADR L SHS | 02364W105 | 402   |
| AMERICA MOVIL S A DE C V     | SPON ADR L SHS | 02364W105 | 505   |
| AMERICA MOVIL S A DE C V     | SPON ADR L SHS | 02364W105 | 1447  |
| AMERICA MOVIL S A DE C V     | SPON ADR L SHS | 02364W105 | 2245  |
| AMERICA MOVIL S A DE C V     | SPON ADR L SHS | 02364W105 | 2,537 |
| AMERICA MOVIL S A DE C V     | SPON ADR L SHS | 02364W105 | 4,127 |
| AMERICA MOVIL S A DE C V     | SPON ADR L SHS | 02364W105 | 5,068 |
| AMERICREDIT CORP             | COM            | 03060R101 | 6     |
| AMERICREDIT CORP             | COM            | 03060R101 | 76    |
| AMERICREDIT CORP             | COM            | 03060R101 | 340   |
| AMERIPRISE FINL INC          | COM            | 03076C106 | 8     |
| AMERIPRISE FINL INC          | COM            | 03076C106 | 13    |
| AMERIPRISE FINL INC          | COM            | 03076C106 | 18    |
| AMERIPRISE FINL INC          | COM            | 03076C106 | 18    |
| AMERIPRISE FINL INC          | COM            | 03076C106 | 127   |
| AMERIPRISE FINL INC          | COM            | 03076C106 | 324   |
| AMERIPRISE FINL INC          | COM            | 03076C106 | 2,108 |
| AMERIPRISE FINL INC          | COM            | 03076C106 | 3,525 |
| ANGLO AMERN PLC              | ADR            | 03485P102 | 0     |
| ANGLO AMERN PLC              | ADR            | 03485P102 | 1     |
| ANGLO AMERN PLC              | ADR            | 03485P102 | 3     |
| ANGLO AMERN PLC              | ADR            | 03485P102 | 73    |
| ANGLO AMERN PLC              | ADR            | 03485P102 | 121   |
| ANGLO AMERN PLC              | ADR            | 03485P102 | 163   |
| ANGLO AMERN PLC              | ADR            | 03485P102 | 7,049 |
| APARTMENT INVT & MGMT CO     | CL A           | 03748R101 | 12    |
| APARTMENT INVT & MGMT CO     | CL A           | 03748R101 | 16    |
| APARTMENT INVT & MGMT CO     | CL A           | 03748R101 | 112   |
| APARTMENT INVT & MGMT CO     | CL A           | 03748R101 | 859   |
| ARIBA INC                    | COM NEW        | 04033V203 | 0     |
| ARIBA INC                    | COM NEW        | 04033V203 | 1     |
| ARIBA INC                    | COM NEW        | 04033V203 | 63    |
| ARIBA INC                    | COM NEW        | 04033V203 | 417   |
| ASPREVA PHARMACEUTICALS CORP | COM            | 04538T109 | 565   |
| ASPREVA PHARMACEUTICALS CORP | COM            | 04538T109 | 2258  |
| ASSISTED LIVING CONCPT NEV N | CL A           | 04544X102 | 11    |
| ASSISTED LIVING CONCPT NEV N | CL A           | 04544X102 | 620   |
| ASSURANT INC                 | COM            | 04621X108 | 33    |
| ASSURANT INC                 | COM            | 04621X108 | 563   |
| ASSURANT INC                 | COM            | 04621X108 | 729   |
| AUTONATION INC               | COM            | 05329W102 | 7     |
| AUTONATION INC               | COM            | 05329W102 | 312   |
| AUTONATION INC               | COM            | 05329W102 | 569   |
| BCE INC                      | COM NEW        | 05534B760 | 27    |
| BCE INC                      | COM NEW        | 05534B760 | 83    |
| BCE INC                      | COM NEW        | 05534B760 | 553   |
| BCE INC                      | COM NEW        | 05534B760 | 8,336 |
| BALLARD PWR SYS INC          | COM            | 05858H104 | 5     |
| BALLARD PWR SYS INC          | COM            | 05858H104 | 13    |
| BALLARD PWR SYS INC          | COM            | 05858H104 | 85    |
| BANCO SANTANDER CENT HISPANO | ADR            | 05964H105 | 22    |
| BANCO SANTANDER CENT HISPANO | ADR            | 05964H105 | 24    |
| BANCO SANTANDER CENT HISPANO | ADR            | 05964H105 | 143   |
| BANCO SANTANDER CENT HISPANO | ADR            | 05964H105 | 784   |
| BBVA BANCO FRANCES S A       | SPONSORED ADR  | 07329M100 | 7,482 |
| BEMA GOLD CORP               | COM            | 08135F107 | 1     |
| BEMA GOLD CORP               | COM            | 08135F107 | 33    |
| BEMA GOLD CORP               | COM            | 08135F107 | 118   |
| BENCHMARK ELECTRS INC        | COM            | 08160H101 | 3     |
| BENCHMARK ELECTRS INC        | COM            | 08160H101 | 4     |
| BENCHMARK ELECTRS INC        | COM            | 08160H101 | 54    |
| BENCHMARK ELECTRS INC        | COM            | 08160H101 | 219   |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| BIOGEN IDEC INC              | COM            | 09062X103 | 34     |
| BIOGEN IDEC INC              | COM            | 09062X103 | 53     |
| BIOGEN IDEC INC              | COM            | 09062X103 | 79     |
| BIOGEN IDEC INC              | COM            | 09062X103 | 123    |
| BIOGEN IDEC INC              | COM            | 09062X103 | 177    |
| BIOGEN IDEC INC              | COM            | 09062X103 | 192    |
| BIOGEN IDEC INC              | COM            | 09062X103 | 388    |
| BIOGEN IDEC INC              | COM            | 09062X103 | 465    |
| BIOGEN IDEC INC              | COM            | 09062X103 | 1,229  |
| BIOGEN IDEC INC              | COM            | 09062X103 | 3,676  |
| BIOVAIL CORP                 | COM            | 09067J109 | 5      |
| BIOVAIL CORP                 | COM            | 09067J109 | 1,488  |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 15     |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 30     |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 31     |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 284    |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 289    |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 344    |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 2000   |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 5,267  |
| CB RICHARD ELLIS GROUP INC   | CL A           | 12497T101 | 24     |
| CB RICHARD ELLIS GROUP INC   | CL A           | 12497T101 | 100    |
| CB RICHARD ELLIS GROUP INC   | CL A           | 12497T101 | 325    |
| C D W CORP                   | COM            | 12512N105 | 156    |
| C D W CORP                   | COM            | 12512N105 | 540    |
| C D W CORP                   | COM            | 12512N105 | 1,771  |
| C H ROBINSON WORLDWIDE INC   | COM NEW        | 12541W209 | 2      |
| C H ROBINSON WORLDWIDE INC   | COM NEW        | 12541W209 | 802    |
| CRH PLC                      | ADR            | 12626K203 | 6      |
| CRH PLC                      | ADR            | 12626K203 | 786    |
| CA INC                       | COM            | 12673P105 | 3      |
| CA INC                       | COM            | 12673P105 | 4      |
| CA INC                       | COM            | 12673P105 | 7      |
| CA INC                       | COM            | 12673P105 | 88     |
| CA INC                       | COM            | 12673P105 | 102    |
| CA INC                       | COM            | 12673P105 | 1,454  |
| CABLEVISION SYS CORP         | CL A NY CABLVS | 12686C109 | 5      |
| CABLEVISION SYS CORP         | CL A NY CABLVS | 12686C109 | 10     |
| CABLEVISION SYS CORP         | CL A NY CABLVS | 12686C109 | 26     |
| CABLEVISION SYS CORP         | CL A NY CABLVS | 12686C109 | 598    |
| CABOT MICROELECTRONICS CORP  | COM            | 12709P103 | 526    |
| CAMECO CORP                  | COM            | 13321L108 | 1      |
| CAMECO CORP                  | COM            | 13321L108 | 8      |
| CAMECO CORP                  | COM            | 13321L108 | 25     |
| CAMECO CORP                  | com            | 13321L108 | 138    |
| CAMECO CORP                  | COM            | 13321L108 | 255    |
| CAMECO CORP                  | COM            | 13321L108 | 1,677  |
| CAMECO CORP                  | COM            | 13321L108 | 10,545 |
| CAMERON INTERNATIONAL CORP   | COM            | 13342B105 | 14     |
| CAMERON INTERNATIONAL CORP   | COM            | 13342B105 | 21     |
| CAMERON INTERNATIONAL CORP   | COM            | 13342B105 | 297    |
| CAMERON INTERNATIONAL CORP   | COM            | 13342B105 | 686    |
| CANADIAN PAC RY LTD          | COM            | 13645T100 | 3      |
| CANADIAN PAC RY LTD          | COM            | 13645T100 | 84     |
| CANADIAN PAC RY LTD          | COM            | 13645T100 | 1,725  |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 12     |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 230    |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 284    |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 325    |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 423    |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 440    |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 499    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 561    |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 634    |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 694    |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 3160   |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 6106   |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 6,524  |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 6,693  |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 15     |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 375    |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 411    |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 521    |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 700    |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 740    |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 771    |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 5,273  |
| CENTERPOINT ENERGY INC       | COM            | 15189T107 | 10     |
| CENTERPOINT ENERGY INC       | COM            | 15189T107 | 13     |
| CENTERPOINT ENERGY INC       | COM            | 15189T107 | 15     |
| CENTERPOINT ENERGY INC       | COM            | 15189T107 | 1,660  |
| CHEROKEE INC DEL NEW         | COM            | 16444H102 | 521    |
| CHINA NETCOM GROUP CORP HK L | SPONSORED ADR  | 16940Q101 | 1,046  |
| CHINA MOBILE LIMITED         | SPONSORED ADR  | 16941M109 | 7      |
| CHINA MOBILE LIMITED         | SPONSORED ADR  | 16941M109 | 21     |
| CHINA MOBILE LIMITED         | SPONSORED ADR  | 16941M109 | 42     |
| CHINA MOBILE LIMITED         | SPONSORED ADR  | 16941M109 | 155    |
| CHINA MOBILE LIMITED         | SPONSORED ADR  | 16941M109 | 350    |
| CHINA PETE & CHEM CORP       | SPON ADR H SHS | 16941R108 | 258    |
| CHINA PETE & CHEM CORP       | SPON ADR H SHS | 16941R108 | 445    |
| CHINA PETE & CHEM CORP       | SPON ADR H SHS | 16941R108 | 445    |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 2      |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 5      |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 7      |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 21     |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 31     |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 288    |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 833    |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 1,439  |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 1,652  |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 1,671  |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 9,999  |
| CISCO SYS INC                | COM            | 17275R102 | 2      |
| CISCO SYS INC                | COM            | 17275R102 | 57     |
| CISCO SYS INC                | COM            | 17275R102 | 104    |
| CISCO SYS INC                | COM            | 17275R102 | 247    |
| CISCO SYS INC                | COM            | 17275R102 | 379    |
| CISCO SYS INC                | COM            | 17275R102 | 492    |
| CISCO SYS INC                | COM            | 17275R102 | 670    |
| CISCO SYS INC                | COM            | 17275R102 | 702    |
| CISCO SYS INC                | COM            | 17275R102 | 984    |
| CISCO SYS INC                | COM            | 17275R102 | 1,171  |
| CISCO SYS INC                | COM            | 17275R102 | 1,255  |
| CISCO SYS INC                | COM            | 17275R102 | 1,267  |
| CISCO SYS INC                | COM            | 17275R102 | 1,284  |
| CISCO SYS INC                | COM            | 17275R102 | 1,351  |
| CISCO SYS INC                | COM            | 17275R102 | 3439   |
| CISCO SYS INC                | COM            | 17275R102 | 5,037  |
| CISCO SYS INC                | COM            | 17275R102 | 5,050  |
| CISCO SYS INC                | COM            | 17275R102 | 6,354  |
| CISCO SYS INC                | COM            | 17275R102 | 6915   |
| CISCO SYS INC                | COM            | 17275R102 | 13,513 |
| CISCO SYS INC                | COM            | 17275R102 | 25,251 |
| CISCO SYS INC                | COM            | 17275R102 | 33,797 |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| CISCO SYS INC                | COM           | 17275R102 | 65,544 |
| CITIZENS COMMUNICATIONS CO   | COM           | 17453B101 | 3      |
| CITIZENS COMMUNICATIONS CO   | COM           | 17453B101 | 17     |
| CITIZENS COMMUNICATIONS CO   | COM           | 17453B101 | 28     |
| CITIZENS COMMUNICATIONS CO   | COM           | 17453B101 | 108    |
| CITIZENS COMMUNICATIONS CO   | COM           | 17453B101 | 711    |
| CITIZENS COMMUNICATIONS CO   | COM           | 17453B101 | 2858   |
| CITIZENS COMMUNICATIONS CO   | COM           | 17453B101 | 2,934  |
| CITIZENS COMMUNICATIONS CO   | COM           | 17453B101 | 6104   |
| COMCAST CORP NEW             | CL A          | 20030N101 | 17     |
| COMCAST CORP NEW             | CL A          | 20030N101 | 36     |
| COMCAST CORP NEW             | CL A          | 20030N101 | 104    |
| COMCAST CORP NEW             | CL A          | 20030N101 | 132    |
| COMCAST CORP NEW             | CL A          | 20030N101 | 258    |
| COMCAST CORP NEW             | CL A          | 20030N101 | 278    |
| COMCAST CORP NEW             | CL A          | 20030N101 | 364    |
| COMCAST CORP NEW             | CL A          | 20030N101 | 386    |
| COMCAST CORP NEW             | CL A          | 20030N101 | 1,216  |
| COMCAST CORP NEW             | CL A          | 20030N101 | 1,482  |
| COMCAST CORP NEW             | CL A          | 20030N101 | 2,092  |
| COMCAST CORP NEW             | CL A          | 20030N101 | 13,788 |
| COMCAST CORP NEW             | CL A SPL      | 20030N200 | 27     |
| COMCAST CORP NEW             | CL A SPL      | 20030N200 | 28     |
| COMCAST CORP NEW             | CL A SPL      | 20030N200 | 56     |
| COMCAST CORP NEW             | CL A SPL      | 20030N200 | 63     |
| COMCAST CORP NEW             | CL A SPL      | 20030N200 | 327    |
| COMCAST CORP NEW             | CL A SPL      | 20030N200 | 574    |
| COMCAST CORP NEW             | CL A SPL      | 20030N200 | 780    |
| COMCAST CORP NEW             | CL A SPL      | 20030N200 | 1,193  |
| COMCAST CORP NEW             | CL A SPL      | 20030N200 | 1,215  |
| COMCAST CORP NEW             | CL A SPL      | 20030N200 | 3,111  |
| COMPANHIA SIDERURGICA NACION | SPONSORED ADR | 20440W105 | 244    |
| COMPANHIA SIDERURGICA NACION | SPONSORED ADR | 20440W105 | 4,347  |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD  | 20441W203 | 292    |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD  | 20441W203 | 999    |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD  | 20441W203 | 1035   |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD  | 20441W203 | 3,680  |
| COMPASS BANCSHARES INC       | COM           | 20449H109 | 3      |
| COMPASS BANCSHARES INC       | COM           | 20449H109 | 22     |
| COMPASS BANCSHARES INC       | COM           | 20449H109 | 24     |
| COMPASS BANCSHARES INC       | COM           | 20449H109 | 31     |
| COMPASS BANCSHARES INC       | COM           | 20449H109 | 1,481  |
| CONOCOPHILLIPS               | COM           | 20825C104 | 12     |
| CONOCOPHILLIPS               | COM           | 20825C104 | 14     |
| CONOCOPHILLIPS               | COM           | 20825C104 | 22     |
| CONOCOPHILLIPS               | COM           | 20825C104 | 24     |
| CONOCOPHILLIPS               | COM           | 20825C104 | 28     |
| CONOCOPHILLIPS               | COM           | 20825C104 | 353    |
| CONOCOPHILLIPS               | COM           | 20825C104 | 360    |
| CONOCOPHILLIPS               | COM           | 20825C104 | 381    |
| CONOCOPHILLIPS               | COM           | 20825C104 | 449    |
| CONOCOPHILLIPS               | COM           | 20825C104 | 551    |
| CONOCOPHILLIPS               | COM           | 20825C104 | 604    |
| CONOCOPHILLIPS               | COM           | 20825C104 | 700    |
| CONOCOPHILLIPS               | com           | 20825C104 | 1,350  |
| CONOCOPHILLIPS               | COM           | 20825C104 | 1,588  |
| CONOCOPHILLIPS               | COM           | 20825C104 | 3,934  |
| CONOCOPHILLIPS               | COM           | 20825C104 | 4,296  |
| CONOCOPHILLIPS               | COM           | 20825C104 | 23,920 |
| CONOCOPHILLIPS               | COM           | 20825C104 | 46,670 |
| CONOCOPHILLIPS               | COM           | 20825C104 | 82,645 |
| CONSOL ENERGY INC            | COM           | 20854P109 | 18     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |               |           |        |
|-----------------------------|---------------|-----------|--------|
| CONSOL ENERGY INC           | COM           | 20854P109 | 74     |
| CONSOL ENERGY INC           | COM           | 20854P109 | 321    |
| CONSOL ENERGY INC           | COM           | 20854P109 | 896    |
| CONSTELLATION BRANDS INC    | CL A          | 21036P108 | 10     |
| CONSTELLATION BRANDS INC    | CL A          | 21036P108 | 18     |
| CONSTELLATION BRANDS INC    | CL A          | 21036P108 | 151    |
| CONSTELLATION BRANDS INC    | CL A          | 21036P108 | 167    |
| CONSTELLATION BRANDS INC    | CL A          | 21036P108 | 892    |
| COSTCO WHSL CORP NEW        | COM           | 22160K105 | 21     |
| COSTCO WHSL CORP NEW        | COM           | 22160K105 | 148    |
| COSTCO WHSL CORP NEW        | COM           | 22160K105 | 241    |
| COSTCO WHSL CORP NEW        | COM           | 22160K105 | 291    |
| COSTCO WHSL CORP NEW        | COM           | 22160K105 | 305    |
| COSTCO WHSL CORP NEW        | COM           | 22160K105 | 611    |
| COSTCO WHSL CORP NEW        | COM           | 22160K105 | 4,503  |
| CROSSTEX ENERGY INC         | COM           | 22765Y104 | 724    |
| DNP SELECT INCOME FD        | COM           | 23325P104 | 209    |
| D R HORTON INC              | COM           | 23331A109 | 10     |
| D R HORTON INC              | COM           | 23331A109 | 14     |
| D R HORTON INC              | COM           | 23331A109 | 24     |
| D R HORTON INC              | COM           | 23331A109 | 33     |
| D R HORTON INC              | COM           | 23331A109 | 53     |
| D R HORTON INC              | COM           | 23331A109 | 61     |
| D R HORTON INC              | COM           | 23331A109 | 106    |
| D R HORTON INC              | COM           | 23331A109 | 663    |
| D R HORTON INC              | COM           | 23331A109 | 2,107  |
| DAVITA INC                  | COM           | 23918K108 | 1      |
| DAVITA INC                  | COM           | 23918K108 | 85     |
| DAVITA INC                  | COM           | 23918K108 | 563    |
| DEL MONTE FOODS CO          | COM           | 24522P103 | 1      |
| DEL MONTE FOODS CO          | com           | 24522P103 | 2      |
| DEL MONTE FOODS CO          | COM           | 24522P103 | 3      |
| DEL MONTE FOODS CO          | COM           | 24522P103 | 247    |
| DELL INC                    | COM           | 24702R101 | 2      |
| DELL INC                    | COM           | 24702R101 | 34     |
| DELL INC                    | COM           | 24702R101 | 63     |
| DELL INC                    | COM           | 24702R101 | 110    |
| DELL INC                    | COM           | 24702R101 | 131    |
| DELL INC                    | COM           | 24702R101 | 218    |
| DELL INC                    | COM           | 24702R101 | 339    |
| DELL INC                    | COM           | 24702R101 | 362    |
| DELL INC                    | COM           | 24702R101 | 391    |
| DELL INC                    | COM           | 24702R101 | 467    |
| DELL INC                    | COM           | 24702R101 | 570    |
| DELL INC                    | COM           | 24702R101 | 940    |
| DELL INC                    | COM           | 24702R101 | 2,119  |
| DELL INC                    | COM           | 24702R101 | 2,126  |
| DELL INC                    | COM           | 24702R101 | 5,582  |
| DELL INC                    | COM           | 24702R101 | 11,242 |
| DESARROLLADORA HOMEX S A DE | SPONSORED ADR | 25030W100 | 1905   |
| DESARROLLADORA HOMEX S A DE | SPONSORED ADR | 25030W100 | 4295   |
| DEVON ENERGY CORP NEW       | COM           | 25179M103 | 14     |
| DEVON ENERGY CORP NEW       | COM           | 25179M103 | 23     |
| DEVON ENERGY CORP NEW       | COM           | 25179M103 | 24     |
| DEVON ENERGY CORP NEW       | COM           | 25179M103 | 31     |
| DEVON ENERGY CORP NEW       | COM           | 25179M103 | 61     |
| DEVON ENERGY CORP NEW       | COM           | 25179M103 | 548    |
| DEVON ENERGY CORP NEW       | COM           | 25179M103 | 832    |
| DEVON ENERGY CORP NEW       | COM           | 25179M103 | 5,338  |
| DIAGEO P L C                | SPON ADR NEW  | 25243Q205 | 39     |
| DIAGEO P L C                | SPON ADR NEW  | 25243Q205 | 75     |
| DIAGEO P L C                | SPON ADR NEW  | 25243Q205 | 1,542  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |               |           |         |
|------------------------------|---------------|-----------|---------|
| DIAGEO P L C                 | SPON ADR NEW  | 25243Q205 | 8,367   |
| DIAMOND OFFSHORE DRILLING IN | COM           | 25271C102 | 6       |
| DIAMOND OFFSHORE DRILLING IN | COM           | 25271C102 | 240     |
| DIAMOND OFFSHORE DRILLING IN | COM           | 25271C102 | 455     |
| DIAMOND OFFSHORE DRILLING IN | COM           | 25271C102 | 480     |
| DIAMOND OFFSHORE DRILLING IN | COM           | 25271C102 | 645     |
| DIRECT GEN CORP              | COM           | 25456w204 | 1,139   |
| DIRECTV GROUP INC            | COM           | 25459L106 | 0       |
| DIRECTV GROUP INC            | COM           | 25459L106 | 0       |
| DIRECTV GROUP INC            | COM           | 25459L106 | 120     |
| DIRECTV GROUP INC            | COM           | 25459L106 | 3,451   |
| DISCOVERY HOLDING CO         | CL A COM      | 25468Y107 | 0       |
| DISCOVERY HOLDING CO         | CL A COM      | 25468Y107 | 1       |
| DISCOVERY HOLDING CO         | CL A COM      | 25468Y107 | 445     |
| DOMINION RES INC VA NEW      | COM           | 25746U109 | 22      |
| DOMINION RES INC VA NEW      | COM           | 25746U109 | 102     |
| DOMINION RES INC VA NEW      | COM           | 25746U109 | 225     |
| DOMINION RES INC VA NEW      | COM           | 25746U109 | 295     |
| DOMINION RES INC VA NEW      | COM           | 25746U109 | 394     |
| DOMINION RES INC VA NEW      | COM           | 25746U109 | 399     |
| DOMINION RES INC VA NEW      | COM           | 25746U109 | 5,465   |
| DOUGLAS EMMETT INC           | COM           | 25960P109 | 282     |
| DRDGOLD LTD                  | SPONSORED ADR | 26152H103 | 327     |
| DUKE ENERGY CORP NEW         | COM           | 26441C105 | 40      |
| DUKE ENERGY CORP NEW         | COM           | 26441C105 | 83      |
| DUKE ENERGY CORP NEW         | COM           | 26441C105 | 83      |
| DUKE ENERGY CORP NEW         | COM           | 26441C105 | 134     |
| DUKE ENERGY CORP NEW         | COM           | 26441C105 | 170     |
| DUKE ENERGY CORP NEW         | COM           | 26441C105 | 183     |
| DUKE ENERGY CORP NEW         | COM           | 26441C105 | 650     |
| DUKE ENERGY CORP NEW         | COM           | 26441C105 | 2,904   |
| DUKE ENERGY CORP NEW         | COM           | 26441C105 | 7,989   |
| DUKE ENERGY CORP NEW         | COM           | 26441C105 | 106,240 |
| DYNEGY INC NEW               | CL A          | 26816Q101 | 5       |
| DYNEGY INC NEW               | CL A          | 26816Q101 | 7       |
| DYNEGY INC NEW               | CL A          | 26816Q101 | 29      |
| DYNEGY INC NEW               | CL A          | 26816Q101 | 132     |
| DYNEGY INC NEW               | CL A          | 26816Q101 | 212     |
| DYNEGY INC NEW               | CL A          | 26816Q101 | 249     |
| DYNEGY INC NEW               | CL A          | 26816Q101 | 6,671   |
| ENSCO INTL INC               | COM           | 26874Q100 | 4       |
| ENSCO INTL INC               | COM           | 26874Q100 | 15      |
| ENSCO INTL INC               | COM           | 26874Q100 | 50      |
| ENSCO INTL INC               | COM           | 26874Q100 | 719     |
| ENI S P A                    | SPONSORED ADR | 26874R108 | 12      |
| ENI S P A                    | SPONSORED ADR | 26874R108 | 36      |
| ENI S P A                    | SPONSORED ADR | 26874R108 | 408     |
| ENI S P A                    | SPONSORED ADR | 26874R108 | 984     |
| ENI S P A                    | SPONSORED ADR | 26874R108 | 1,572   |
| EOG RES INC                  | COM           | 26875P101 | 1       |
| EOG RES INC                  | COM           | 26875P101 | 13      |
| EOG RES INC                  | COM           | 26875P101 | 28      |
| EOG RES INC                  | COM           | 26875P101 | 254     |
| EOG RES INC                  | COM           | 26875P101 | 310     |
| EOG RES INC                  | COM           | 26875P101 | 1,149   |
| EOG RES INC                  | COM           | 26875P101 | 2,762   |
| EL PASO CORP                 | COM           | 28336L109 | 0       |
| EL PASO CORP                 | com           | 28336L109 | 2       |
| EL PASO CORP                 | COM           | 28336L109 | 10      |
| EL PASO CORP                 | COM           | 28336L109 | 18      |
| EL PASO CORP                 | COM           | 28336L109 | 24      |
| EL PASO CORP                 | COM           | 28336L109 | 33      |



Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| EL PASO CORP                 | COM            | 28336L109 | 226    |
| EL PASO CORP                 | COM            | 28336L109 | 2,149  |
| ELITE PHARMACEUTICALS INC    | CL A NEW       | 28659T200 | 272    |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR COM SHS | 29081M102 | 1,261  |
| EMPRESA NACIONAL DE ELCTRCID | SPONSORED ADR  | 29244T101 | 2,113  |
| EMPRESA NACIONAL DE ELCTRCID | SPONSORED ADR  | 29244T101 | 2,301  |
| ENBRIDGE INC                 | COM            | 29250N105 | 11,886 |
| ENERGY EAST CORP             | COM            | 29266M109 | 30     |
| ENERGY EAST CORP             | COM            | 29266M109 | 291    |
| ENERGY EAST CORP             | COM            | 29266M109 | 325    |
| ENERGIZER HLDGS INC          | COM            | 29266R108 | 411    |
| ENERGIZER HLDGS INC          | COM            | 29266R108 | 42,540 |
| ENERPLUS RES FD              | UNIT TR G NEW  | 29274D604 | 87     |
| ENERPLUS RES FD              | UNIT TR G NEW  | 29274D604 | 5,047  |
| ENERSIS S A                  | SPONSORED ADR  | 29274F104 | 1,560  |
| ENERGY CORP NEW              | COM            | 29364G103 | 59     |
| ENERGY CORP NEW              | COM            | 29364G103 | 286    |
| ENERGY CORP NEW              | COM            | 29364G103 | 295    |
| ENERGY CORP NEW              | COM            | 29364G103 | 3,593  |
| ENTERTAINMENT PPTYS TR       | COM SH BEN INT | 29380T105 | 818    |
| EQUITY RESIDENTIAL           | SH BEN INT     | 29476L107 | 42     |
| EQUITY RESIDENTIAL           | SH BEN INT     | 29476L107 | 51     |
| EQUITY RESIDENTIAL           | SH BEN INT     | 29476L107 | 429    |
| EQUITY RESIDENTIAL           | SH BEN INT     | 29476L107 | 2,221  |
| EVERGREEN SOLAR INC          | COM            | 30033R108 | 8      |
| EVERGREEN SOLAR INC          | COM            | 30033R108 | 265    |
| EXCEL TECHNOLOGY INC         | COM            | 30067t103 | 3,365  |
| EXELON CORP                  | COM            | 30161N101 | 23     |
| EXELON CORP                  | COM            | 30161N101 | 93     |
| EXELON CORP                  | COM            | 30161N101 | 663    |
| EXELON CORP                  | COM            | 30161N101 | 1,172  |
| EXELON CORP                  | COM            | 30161N101 | 1,518  |
| EXELON CORP                  | COM            | 30161N101 | 2,287  |
| EXELON CORP                  | COM            | 30161N101 | 3038   |
| EXELON CORP                  | COM            | 30161N101 | 3,416  |
| EXELON CORP                  | COM            | 30161N101 | 4919   |
| EXELON CORP                  | COM            | 30161N101 | 6,188  |
| EXELON CORP                  | COM            | 30161N101 | 7,967  |
| EXPEDIA INC DEL              | COM            | 30212P105 | 4      |
| EXPEDIA INC DEL              | COM            | 30212P105 | 21     |
| EXPEDIA INC DEL              | COM            | 30212P105 | 28     |
| EXPEDIA INC DEL              | COM            | 30212P105 | 186    |
| EXPEDIA INC DEL              | COM            | 30212P105 | 784    |
| EXXON MOBIL CORP             | COM            | 30231G102 | 17     |
| EXXON MOBIL CORP             | COM            | 30231G102 | 20     |
| EXXON MOBIL CORP             | COM            | 30231G102 | 22     |
| EXXON MOBIL CORP             | COM            | 30231G102 | 23     |
| EXXON MOBIL CORP             | COM            | 30231G102 | 29     |
| EXXON MOBIL CORP             | COM            | 30231G102 | 32     |
| EXXON MOBIL CORP             | COM            | 30231G102 | 33     |
| EXXON MOBIL CORP             | COM            | 30231G102 | 126    |
| EXXON MOBIL CORP             | COM            | 30231G102 | 230    |
| EXXON MOBIL CORP             | COM            | 30231G102 | 360    |
| EXXON MOBIL CORP             | COM            | 30231G102 | 435    |
| EXXON MOBIL CORP             | COM            | 30231G102 | 753    |
| EXXON MOBIL CORP             | com            | 30231G102 | 854    |
| EXXON MOBIL CORP             | COM            | 30231G102 | 1,115  |
| EXXON MOBIL CORP             | COM            | 30231G102 | 1,525  |
| EXXON MOBIL CORP             | COM            | 30231G102 | 1,689  |
| EXXON MOBIL CORP             | COM            | 30231G102 | 2,360  |
| EXXON MOBIL CORP             | COM            | 30231G102 | 3,228  |
| EXXON MOBIL CORP             | COM            | 30231G102 | 3463   |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                               |               |           |        |
|-------------------------------|---------------|-----------|--------|
| EXXON MOBIL CORP              | COM           | 30231G102 | 3686   |
| EXXON MOBIL CORP              | COM           | 30231G102 | 2,827  |
| EXXON MOBIL CORP              | COM           | 30231G102 | 43,245 |
| EXXON MOBIL CORP              | COM           | 30231G102 | 49,563 |
| EXXON MOBIL CORP              | COM           | 30231G102 | 53,758 |
| EXXON MOBIL CORP              | COM           | 30231G102 | 92,445 |
| FEDERATED DEPT STORES INC DE  | COM           | 31410H101 | 64     |
| FEDERATED DEPT STORES INC DE  | COM           | 31410H101 | 315    |
| FEDERATED DEPT STORES INC DE  | COM           | 31410H101 | 458    |
| FEDERATED DEPT STORES INC DE  | COM           | 31410H101 | 4,084  |
| FEDEX CORP                    | COM           | 31428X106 | 22     |
| FEDEX CORP                    | COM           | 31428X106 | 29     |
| FEDEX CORP                    | COM           | 31428X106 | 33     |
| FEDEX CORP                    | COM           | 31428X106 | 43     |
| FEDEX CORP                    | COM           | 31428X106 | 65     |
| FEDEX CORP                    | COM           | 31428X106 | 228    |
| FEDEX CORP                    | COM           | 31428X106 | 234    |
| FEDEX CORP                    | COM           | 31428X106 | 3,994  |
| FEDEX CORP                    | COM           | 31428X106 | 6,353  |
| FIDELITY NATL INFORMATION SV  | COM           | 31620M106 | 1,142  |
| FLEXIBLE SOLUTIONS INTL INC   | com           | 33938T104 | 357    |
| FOCUS MEDIA HLDG LTD          | SPONSORED ADR | 34415V109 | 1779   |
| FRANCE TELECOM                | SPONSORED ADR | 35177Q105 | 13     |
| FRANCE TELECOM                | SPONSORED ADR | 35177Q105 | 38     |
| FRANCE TELECOM                | SPONSORED ADR | 35177Q105 | 358    |
| FRANCE TELECOM                | SPONSORED ADR | 35177Q105 | 799    |
| FREEMPORT-MCMORAN COPPER & GO | CL B          | 35671D857 | 1      |
| FREEMPORT-MCMORAN COPPER & GO | CL B          | 35671D857 | 2      |
| FREEMPORT-MCMORAN COPPER & GO | CL B          | 35671D857 | 47     |
| FREEMPORT-MCMORAN COPPER & GO | CL B          | 35671D857 | 59     |
| FREEMPORT-MCMORAN COPPER & GO | CL B          | 35671D857 | 62     |
| FREEMPORT-MCMORAN COPPER & GO | CL B          | 35671D857 | 139    |
| FREEMPORT-MCMORAN COPPER & GO | CL B          | 35671D857 | 552    |
| FREEMPORT-MCMORAN COPPER & GO | CL B          | 35671D857 | 1,051  |
| FREEMPORT-MCMORAN COPPER & GO | CL B          | 35671D857 | 2,549  |
| FREEMPORT-MCMORAN COPPER & GO | CL B          | 35671D857 | 4,738  |
| FREEMPORT-MCMORAN COPPER & GO | CL B          | 35671D857 | 5,645  |
| FUJIFILM HLDGS CORP           | ADR 2 ORD     | 35958N107 | 67     |
| FUJIFILM HLDGS CORP           | ADR 2 ORD     | 35958N107 | 288    |
| FUJIFILM HLDGS CORP           | ADR 2 ORD     | 35958N107 | 664    |
| GENWORTH FINL INC             | COM CL A      | 37247D106 | 3      |
| GENWORTH FINL INC             | COM CL A      | 37247D106 | 21     |
| GENWORTH FINL INC             | COM CL A      | 37247D106 | 37     |
| GENWORTH FINL INC             | COM CL A      | 37247D106 | 37     |
| GENWORTH FINL INC             | COM CL A      | 37247D106 | 72     |
| GENWORTH FINL INC             | COM CL A      | 37247D106 | 352    |
| GENWORTH FINL INC             | COM CL A      | 37247D106 | 700    |
| GENWORTH FINL INC             | COM CL A      | 37247D106 | 3,338  |
| GLAXOSMITHKLINE PLC           | SPONSORED ADR | 37733W105 | 32     |
| GLAXOSMITHKLINE PLC           | SPONSORED ADR | 37733W105 | 63     |
| GLAXOSMITHKLINE PLC           | SPONSORED ADR | 37733W105 | 79     |
| GLAXOSMITHKLINE PLC           | SPONSORED ADR | 37733W105 | 194    |
| GLAXOSMITHKLINE PLC           | SPONSORED ADR | 37733W105 | 290    |
| GLAXOSMITHKLINE PLC           | SPONSORED ADR | 37733W105 | 937    |
| GLAXOSMITHKLINE PLC           | SPONSORED ADR | 37733W105 | 1,221  |
| GLAXOSMITHKLINE PLC           | SPONSORED ADR | 37733W105 | 3,036  |
| GOLD FIELDS LTD NEW           | SPONSORED ADR | 38059T106 | 1      |
| GOLD FIELDS LTD NEW           | SPONSORED ADR | 38059T106 | 1      |
| GOLD FIELDS LTD NEW           | SPONSORED ADR | 38059T106 | 4      |
| GOLD FIELDS LTD NEW           | SPONSORED ADR | 38059T106 | 9      |
| GOLD FIELDS LTD NEW           | SPONSORED ADR | 38059T106 | 57     |
| GOLD FIELDS LTD NEW           | SPONSORED ADR | 38059T106 | 592    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| GOLD FIELDS LTD NEW          | SPONSORED ADR  | 38059T106 | 90     |
| GOLD FIELDS LTD NEW          | SPONSORED ADR  | 38059T106 | 108    |
| GOLD FIELDS LTD NEW          | SPONSORED ADR  | 38059T106 | 497    |
| GOLD FIELDS LTD NEW          | SPONSORED ADR  | 38059T106 | 680    |
| GOLD FIELDS LTD NEW          | SPONSORED ADR  | 38059T106 | 944    |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 5      |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 16     |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 40     |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 100    |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 255    |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 509    |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 570    |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 612    |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 997    |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 1,037  |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 1,639  |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 2,651  |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 2,990  |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 4,685  |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 5,419  |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 16,967 |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 36,038 |
| GOOGLE INC                   | CL A           | 38259P508 | 32     |
| GOOGLE INC                   | CL A           | 38259P508 | 44     |
| GOOGLE INC                   | CL A           | 38259P508 | 49     |
| GOOGLE INC                   | CL A           | 38259P508 | 51     |
| GOOGLE INC                   | CL A           | 38259P508 | 92     |
| GOOGLE INC                   | CL A           | 38259P508 | 230    |
| GOOGLE INC                   | CL A           | 38259P508 | 273    |
| GOOGLE INC                   | CL A           | 38259P508 | 322    |
| GOOGLE INC                   | CL A           | 38259P508 | 335    |
| GOOGLE INC                   | CL A           | 38259P508 | 338    |
| GOOGLE INC                   | CL A           | 38259P508 | 352    |
| GOOGLE INC                   | CL A           | 38259P508 | 1,301  |
| GOOGLE INC                   | CL A           | 38259P508 | 4,158  |
| GOOGLE INC                   | CL A           | 38259P508 | 7,479  |
| GOOGLE INC                   | CL A           | 38259P508 | 22,173 |
| GRANT PRIDECO INC            | COM            | 38821G101 | 4      |
| GRANT PRIDECO INC            | COM            | 38821G101 | 5      |
| GRANT PRIDECO INC            | COM            | 38821G101 | 8      |
| GRANT PRIDECO INC            | COM            | 38821G101 | 37     |
| GRANT PRIDECO INC            | COM            | 38821G101 | 106    |
| GRANT PRIDECO INC            | COM            | 38821G101 | 107    |
| GRANT PRIDECO INC            | COM            | 38821G101 | 741    |
| GRANT PRIDECO INC            | COM            | 38821G101 | 846    |
| GRANT PRIDECO INC            | COM            | 38821G101 | 2,744  |
| GRANT PRIDECO INC            | COM            | 38821G101 | 4,459  |
| GROUPE CGI INC               | CL A SUB VTG   | 39945C109 | 370    |
| HDFC BANK LTD                | ADR REPS 3 SHS | 40415F101 | 11     |
| HDFC BANK LTD                | ADR REPS 3 SHS | 40415F101 | 927    |
| HANCOCK JOHN PATRIOT PREM DI | COM            | 41013Q101 | 193    |
| HARVEST ENERGY TR            | TRUST UNIT     | 41752X101 | 28     |
| HARVEST ENERGY TR            | TRUST UNIT     | 41752X101 | 1,190  |
| HEALTH NET INC               | COM            | 42222G108 | 15     |
| HEALTH NET INC               | COM            | 42222G108 | 585    |
| HELIX ENERGY SOLUTIONS GRP I | COM            | 42330P107 | 45     |
| HELIX ENERGY SOLUTIONS GRP I | COM            | 42330P107 | 46     |
| HELIX ENERGY SOLUTIONS GRP I | COM            | 42330P107 | 542    |
| HESS CORP                    | COM            | 42809H107 | 38     |
| HESS CORP                    | COM            | 42809H107 | 137    |
| HESS CORP                    | COM            | 42809H107 | 180    |
| HESS CORP                    | COM            | 42809H107 | 2,265  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |                 |           |         |
|-----------------------------|-----------------|-----------|---------|
| HESS CORP                   | COM             | 42809H107 | 6,071   |
| HOME INNS & HOTELS MGMT INC | SPON ADR        | 43713W107 | 149     |
| HOME INNS & HOTELS MGMT INC | SPON ADR        | 43713W107 | 522     |
| HOME INNS & HOTELS MGMT INC | SPON ADR        | 43713W107 | 1,490   |
| HOST HOTELS & RESORTS INC   | COM             | 44107P104 | 1       |
| HOST HOTELS & RESORTS INC   | COM             | 44107P104 | 2       |
| HOST HOTELS & RESORTS INC   | COM             | 44107P104 | 15      |
| HOST HOTELS & RESORTS INC   | COM             | 44107P104 | 91      |
| HOST HOTELS & RESORTS INC   | COM             | 44107P104 | 318     |
| HOST HOTELS & RESORTS INC   | COM             | 44107P104 | 1,332   |
| HOST HOTELS & RESORTS INC   | COM             | 44107P104 | 2514    |
| HUTCHISON TELECOMM INTL LTD | SPONSORED ADR   | 44841T107 | 247,218 |
| HYPERCOM CORP               | COM             | 44913M105 | 1,825   |
| IAC INTERACTIVECORP         | COM NEW         | 44919P300 | 8       |
| IAC INTERACTIVECORP         | COM NEW         | 44919P300 | 26      |
| IAC INTERACTIVECORP         | COM NEW         | 44919P300 | 29      |
| IAC INTERACTIVECORP         | COM NEW         | 44919P300 | 91      |
| IAC INTERACTIVECORP         | COM NEW         | 44919P300 | 197     |
| IAC INTERACTIVECORP         | COM NEW         | 44919P300 | 1,532   |
| ISTAR FINL INC              | COM             | 45031U101 | 13      |
| ISTAR FINL INC              | COM             | 45031U101 | 600     |
| ICICI BK LTD                | ADR             | 45104G104 | 2       |
| ICICI BK LTD                | ADR             | 45104G104 | 1,344   |
| ICICI BK LTD                | ADR             | 45104G104 | 45      |
| ICICI BK LTD                | ADR             | 45104G104 | 271     |
| ICICI BK LTD                | ADR             | 45104G104 | 606     |
| ICICI BK LTD                | ADR             | 45104G104 | 2,229   |
| ICICI BK LTD                | ADR             | 45104G104 | 8,406   |
| ICICI BK LTD                | ADR             | 45104G104 | 51,987  |
| IDEXX LABS INC              | COM             | 45168D104 | 167     |
| IMCLONE SYS INC             | COM             | 45245W109 | 1       |
| IMCLONE SYS INC             | COM             | 45245W109 | 40      |
| IMCLONE SYS INC             | COM             | 45245W109 | 145     |
| INFINEON TECHNOLOGIES AG    | SPONSORED ADR   | 45662N103 | 11      |
| INFINEON TECHNOLOGIES AG    | SPONSORED ADR   | 45662N103 | 193     |
| INFINEON TECHNOLOGIES AG    | SPONSORED ADR   | 45662N103 | 230     |
| INTERNET HOLDRS TR          | DEPOSIT RCPT    | 46059W102 | 10      |
| INTERNET HOLDRS TR          | DEPOSIT RCPT    | 46059W102 | 21      |
| INTERNET HOLDRS TR          | DEPOSIT RCPT    | 46059W102 | 47      |
| INTERNET HOLDRS TR          | DEPOSIT RCPT    | 46059W102 | 5,649   |
| INVITROGEN CORP             | COM             | 46185R100 | 10      |
| INVITROGEN CORP             | COM             | 46185R100 | 334     |
| INVITROGEN CORP             | COM             | 46185R100 | 394     |
| ISHARES SILVER TRUST        | ISHARES         | 46428Q109 | 45      |
| ISHARES SILVER TRUST        | ISHARES         | 46428Q109 | 51      |
| ISHARES SILVER TRUST        | ISHARES         | 46428Q109 | 151     |
| ISHARES SILVER TRUST        | ISHARES         | 46428Q109 | 167     |
| ISHARES SILVER TRUST        | ISHARES         | 46428Q109 | 1,424   |
| IVANHOE MINES LTD           | COM             | 46579N103 | 7       |
| IVANHOE MINES LTD           | COM             | 46579N103 | 62      |
| IVANHOE MINES LTD           | COM             | 46579N103 | 295     |
| JDS UNIPHASE CORP           | COM PAR \$0.001 | 46612J507 | 0       |
| JDS UNIPHASE CORP           | COM PAR \$0.001 | 46612J507 | 0       |
| JDS UNIPHASE CORP           | COM PAR \$0.001 | 46612J507 | 10      |
| JDS UNIPHASE CORP           | COM PAR \$0.001 | 46612J507 | 21      |
| JDS UNIPHASE CORP           | COM PAR \$0.001 | 46612J507 | 51      |
| JDS UNIPHASE CORP           | COM PAR \$0.001 | 46612J507 | 65      |
| JDS UNIPHASE CORP           | COM PAR \$0.001 | 46612J507 | 111     |
| JDS UNIPHASE CORP           | COM PAR \$0.001 | 46612J507 | 112     |
| JDS UNIPHASE CORP           | COM PAR \$0.001 | 46612J507 | 506     |
| JP MORGAN CHASE & CO        | COM             | 46625H100 | 5       |
| JP MORGAN CHASE & CO        | com             | 46625H100 | 26      |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                        |               |           |        |
|------------------------|---------------|-----------|--------|
| JP MORGAN CHASE & CO   | COM           | 46625H100 | 31     |
| JP MORGAN CHASE & CO   | COM           | 46625H100 | 53     |
| JP MORGAN CHASE & CO   | COM           | 46625H100 | 97     |
| JP MORGAN CHASE & CO   | COM           | 46625H100 | 141    |
| JP MORGAN CHASE & CO   | COM           | 46625H100 | 307    |
| JP MORGAN CHASE & CO   | COM           | 46625H100 | 680    |
| JP MORGAN CHASE & CO   | COM           | 46625H100 | 1,000  |
| JP MORGAN CHASE & CO   | COM           | 46625H100 | 1,198  |
| JP MORGAN CHASE & CO   | COM           | 46625H100 | 1,309  |
| JP MORGAN CHASE & CO   | COM           | 46625H100 | 1,374  |
| JP MORGAN CHASE & CO   | COM           | 46625H100 | 1,383  |
| JP MORGAN CHASE & CO   | COM           | 46625H100 | 1,734  |
| JP MORGAN CHASE & CO   | COM           | 46625H100 | 2,204  |
| JP MORGAN CHASE & CO   | COM           | 46625H100 | 3947   |
| JP MORGAN CHASE & CO   | COM           | 46625H100 | 7,202  |
| JP MORGAN CHASE & CO   | COM           | 46625H100 | 11216  |
| JP MORGAN CHASE & CO   | COM           | 46625H100 | 11,753 |
| JP MORGAN CHASE & CO   | COM           | 46625H100 | 22,402 |
| JP MORGAN CHASE & CO   | COM           | 46625H100 | 32,570 |
| JANUS CAP GROUP INC    | COM           | 47102X105 | 3      |
| JANUS CAP GROUP INC    | COM           | 47102X105 | 15     |
| JANUS CAP GROUP INC    | COM           | 47102X105 | 309    |
| JANUS CAP GROUP INC    | COM           | 47102X105 | 643    |
| JONES LANG LASALLE INC | COM           | 48020Q107 | 2212   |
| JUNIPER NETWORKS INC   | COM           | 48203R104 | 4      |
| JUNIPER NETWORKS INC   | COM           | 48203R104 | 68     |
| JUNIPER NETWORKS INC   | COM           | 48203R104 | 81     |
| JUNIPER NETWORKS INC   | COM           | 48203R104 | 1,666  |
| JUNIPER NETWORKS INC   | COM           | 48203R104 | 3,331  |
| KT CORP                | SPONSORED ADR | 48268K101 | 1      |
| KT CORP                | SPONSORED ADR | 48268K101 | 36     |
| KT CORP                | SPONSORED ADR | 48268K101 | 41     |
| KT CORP                | SPONSORED ADR | 48268K101 | 69     |
| KT CORP                | SPONSORED ADR | 48268K101 | 410    |
| KT CORP                | SPONSORED ADR | 48268K101 | 35,925 |
| KB HOME                | COM           | 48666K109 | 11     |
| KB HOME                | COM           | 48666K109 | 69     |
| KB HOME                | com           | 48666K109 | 92     |
| KB HOME                | COM           | 48666K109 | 730    |
| KEYSPAN CORP           | COM           | 49337W100 | 5      |
| KEYSPAN CORP           | COM           | 49337W100 | 9      |
| KEYSPAN CORP           | COM           | 49337W100 | 12     |
| KEYSPAN CORP           | COM           | 49337W100 | 282    |
| KEYSPAN CORP           | COM           | 49337W100 | 1,169  |
| KIMCO REALTY CORP      | COM           | 49446R109 | 30     |
| KIMCO REALTY CORP      | COM           | 49446R109 | 1,672  |
| KINDER MORGAN INC KANS | COM           | 49455P101 | 31     |
| KINDER MORGAN INC KANS | COM           | 49455P101 | 33     |
| KINDER MORGAN INC KANS | COM           | 49455P101 | 264    |
| KINDER MORGAN INC KANS | COM           | 49455P101 | 1,646  |
| KINDER MORGAN INC KANS | COM           | 49455p101 | 4,230  |
| KINETIC CONCEPTS INC   | COM NEW       | 49460W208 | 170    |
| KINETIC CONCEPTS INC   | COM NEW       | 49460W208 | 790    |
| KOOKMIN BK NEW         | SPONSORED ADR | 50049M109 | 4      |
| KOOKMIN BK NEW         | SPONSORED ADR | 50049M109 | 8      |
| KOOKMIN BK NEW         | SPONSORED ADR | 50049M109 | 74     |
| KOOKMIN BK NEW         | SPONSORED ADR | 50049M109 | 359    |
| KOOKMIN BK NEW         | SPONSORED ADR | 50049M109 | 429    |
| KOOKMIN BK NEW         | SPONSORED ADR | 50049M109 | 598    |
| KOOKMIN BK NEW         | SPONSORED ADR | 50049M109 | 833    |
| KOOKMIN BK NEW         | SPONSORED ADR | 50049M109 | 1,017  |
| KOOKMIN BK NEW         | SPONSORED ADR | 50049M109 | 1081   |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                            |               |           |        |
|----------------------------|---------------|-----------|--------|
| KOOKMIN BK NEW             | SPONSORED ADR | 50049M109 | 2,137  |
| KOOKMIN BK NEW             | SPONSORED ADR | 50049M109 | 2,153  |
| KOOKMIN BK NEW             | SPONSORED ADR | 50049M109 | 2,594  |
| KOOKMIN BK NEW             | SPONSORED ADR | 50049M109 | 2,818  |
| KOOKMIN BK NEW             | SPONSORED ADR | 50049M109 | 3031   |
| KOREA EQUITY FD INC        | COM           | 50063B104 | 117    |
| KRAFT FOODS INC            | CL A          | 50075N104 | 7      |
| KRAFT FOODS INC            | CL A          | 50075N104 | 32     |
| KRAFT FOODS INC            | CL A          | 50075N104 | 36     |
| KRAFT FOODS INC            | CL A          | 50075N104 | 41     |
| KRAFT FOODS INC            | CL A          | 50075N104 | 89     |
| KRAFT FOODS INC            | CL A          | 50075N104 | 1,346  |
| LG PHILIP LCD CO LTD       | SPONS ADR REP | 50186V102 | 1      |
| LG PHILIP LCD CO LTD       | SPONS ADR REP | 50186V102 | 3      |
| LG PHILIP LCD CO LTD       | SPONS ADR REP | 50186V102 | 721    |
| LG PHILIP LCD CO LTD       | SPONS ADR REP | 50186V102 | 1,199  |
| LABORATORY CORP AMER HLDGS | COM NEW       | 50540R409 | 2      |
| LABORATORY CORP AMER HLDGS | COM NEW       | 50540R409 | 21     |
| LABORATORY CORP AMER HLDGS | COM NEW       | 50540R409 | 33     |
| LABORATORY CORP AMER HLDGS | COM NEW       | 50540R409 | 96     |
| LABORATORY CORP AMER HLDGS | COM NEW       | 50540R409 | 246    |
| LABORATORY CORP AMER HLDGS | COM NEW       | 50540R409 | 287    |
| LABORATORY CORP AMER HLDGS | COM NEW       | 50540R409 | 740    |
| LABORATORY CORP AMER HLDGS | COM NEW       | 50540R409 | 1,878  |
| LABORATORY CORP AMER HLDGS | COM NEW       | 50540R409 | 2,050  |
| LEVEL 3 COMMUNICATIONS INC | COM           | 52729N100 | 11     |
| LEVEL 3 COMMUNICATIONS INC | COM           | 52729N100 | 162    |
| LEVEL 3 COMMUNICATIONS INC | COM           | 52729N100 | 282    |
| LEVEL 3 COMMUNICATIONS INC | COM           | 52729N100 | 362    |
| LEVEL 3 COMMUNICATIONS INC | COM           | 52729N100 | 724    |
| LIBERTY MEDIA HLDG CORP    | INT COM SER A | 53071M104 | 16     |
| LIBERTY MEDIA HLDG CORP    | INT COM SER A | 53071M104 | 37     |
| LIBERTY MEDIA HLDG CORP    | INT COM SER A | 53071M104 | 50     |
| LIBERTY MEDIA HLDG CORP    | INT COM SER A | 53071M104 | 1,491  |
| LIBERTY MEDIA HLDG CORP    | CAP COM SER A | 53071M302 | 7      |
| LIBERTY MEDIA HLDG CORP    | CAP COM SER A | 53071M302 | 27     |
| LIBERTY MEDIA HLDG CORP    | CAP COM SER A | 53071M302 | 39     |
| LIBERTY MEDIA HLDG CORP    | CAP COM SER A | 53071M302 | 46     |
| LIBERTY MEDIA HLDG CORP    | CAP COM SER A | 53071M302 | 1,412  |
| M & T BK CORP              | COM           | 55261F104 | 98     |
| M & T BK CORP              | COM           | 55261F104 | 190    |
| M & T BK CORP              | COM           | 55261F104 | 1,082  |
| M & T BK CORP              | COM           | 55261F104 | 1,868  |
| MBIA INC                   | COM           | 55262C100 | 22     |
| MBIA INC                   | COM           | 55262C100 | 80     |
| MBIA INC                   | COM           | 55262C100 | 239    |
| MBIA INC                   | COM           | 55262C100 | 314    |
| MBIA INC                   | COM           | 55262C100 | 2,004  |
| MDS INC                    | COM           | 55269P302 | 7,122  |
| MANPOWER INC               | COM           | 56418H100 | 9      |
| MANPOWER INC               | COM           | 56418H100 | 22     |
| MANPOWER INC               | COM           | 56418H100 | 150    |
| MANPOWER INC               | COM           | 56418H100 | 362    |
| MANPOWER INC               | COM           | 56418H100 | 815    |
| MANULIFE FINL CORP         | COM           | 56501R106 | 27     |
| MANULIFE FINL CORP         | COM           | 56501R106 | 54     |
| MANULIFE FINL CORP         | COM           | 56501R106 | 351    |
| MANULIFE FINL CORP         | COM           | 56501R106 | 856    |
| MANULIFE FINL CORP         | COM           | 56501R106 | 16,729 |
| MASTERCARD INC             | CL A          | 57636Q104 | 116    |
| MASTERCARD INC             | CL A          | 57636Q104 | 670    |
| MASTERCARD INC             | CL A          | 57636Q104 | 7,126  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                            |                |           |        |
|----------------------------|----------------|-----------|--------|
| MAXIM INTEGRATED PRODS INC | COM            | 57772K101 | 80     |
| MAXIM INTEGRATED PRODS INC | COM            | 57772K101 | 1,524  |
| MCG CAPITAL CORP           | COM            | 58047P107 | 873    |
| MCKESSON CORP              | com            | 58155Q103 | 22     |
| MCKESSON CORP              | COM            | 58155Q103 | 47     |
| MCKESSON CORP              | COM            | 58155Q103 | 51     |
| MCKESSON CORP              | COM            | 58155Q103 | 220    |
| MCKESSON CORP              | COM            | 58155Q103 | 3,235  |
| MEDCO HEALTH SOLUTIONS INC | COM            | 58405U102 | 13     |
| MEDCO HEALTH SOLUTIONS INC | COM            | 58405U102 | 13     |
| MEDCO HEALTH SOLUTIONS INC | COM            | 58405U102 | 46     |
| MEDCO HEALTH SOLUTIONS INC | COM            | 58405U102 | 53     |
| MEDCO HEALTH SOLUTIONS INC | COM            | 58405U102 | 91     |
| MEDCO HEALTH SOLUTIONS INC | COM            | 58405U102 | 95     |
| MEDCO HEALTH SOLUTIONS INC | COM            | 58405U102 | 251    |
| MEDCO HEALTH SOLUTIONS INC | COM            | 58405U102 | 705    |
| MEDCO HEALTH SOLUTIONS INC | COM            | 58405U102 | 883    |
| MEDCO HEALTH SOLUTIONS INC | com            | 58405U102 | 1,983  |
| MEDCO HEALTH SOLUTIONS INC | COM            | 58405U102 | 3,319  |
| MELLON FINL CORP           | COM            | 58551A108 | 42     |
| MELLON FINL CORP           | COM            | 58551A108 | 1,027  |
| MELLON FINL CORP           | COM            | 58551A108 | 1,283  |
| MELLON FINL CORP           | COM            | 58551A108 | 2,632  |
| METHANEX CORP              | COM            | 59151K108 | 637    |
| METLIFE INC                | COM            | 59156R108 | 3      |
| METLIFE INC                | COM            | 59156R108 | 27     |
| METLIFE INC                | COM            | 59156R108 | 59     |
| METLIFE INC                | COM            | 59156R108 | 112    |
| METLIFE INC                | COM            | 59156R108 | 159    |
| METLIFE INC                | COM            | 59156R108 | 165    |
| METLIFE INC                | COM            | 59156R108 | 395    |
| METLIFE INC                | COM            | 59156R108 | 828    |
| METLIFE INC                | COM            | 59156R108 | 965    |
| METLIFE INC                | COM            | 59156R108 | 9,028  |
| METLIFE INC                | COM            | 59156R108 | 11,430 |
| MILLEA HOLDINGS INC        | ADR            | 60032R106 | 10     |
| MILLEA HOLDINGS INC        | ADR            | 60032R106 | 26     |
| MILLEA HOLDINGS INC        | ADR            | 60032R106 | 176    |
| MILLEA HOLDINGS INC        | ADR            | 60032R106 | 469    |
| MILLEA HOLDINGS INC        | ADR            | 60032R106 | 692    |
| MIRANT CORP NEW            | COM            | 60467R100 | 5      |
| MIRANT CORP NEW            | COM            | 60467R100 | 91     |
| MIRANT CORP NEW            | COM            | 60467R100 | 113    |
| MIRANT CORP NEW            | COM            | 60467R100 | 3,641  |
| MITTAL STEEL CO N V        | NY REG SH CL A | 60684P101 | 266    |
| MITTAL STEEL CO N V        | NY REG SH CL A | 60684P101 | 2,160  |
| MOLECULAR DEVICES CORP     | COM            | 60851C107 | 11     |
| MOLECULAR DEVICES CORP     | COM            | 60851C107 | 114    |
| MOLSON COORS BREWING CO    | CL B           | 60871R209 | 14     |
| MOLSON COORS BREWING CO    | CL B           | 60871R209 | 15     |
| MOLSON COORS BREWING CO    | CL B           | 60871R209 | 17     |
| MOLSON COORS BREWING CO    | CL B           | 60871R209 | 788    |
| MONSANTO CO NEW            | COM            | 61166W101 | 0      |
| MONSANTO CO NEW            | COM            | 61166W101 | 33     |
| MONSANTO CO NEW            | COM            | 61166W101 | 42     |
| MONSANTO CO NEW            | COM            | 61166W101 | 58     |
| MONSANTO CO NEW            | COM            | 61166W101 | 150    |
| MONSANTO CO NEW            | COM            | 61166W101 | 311    |
| MONSANTO CO NEW            | COM            | 61166W101 | 394    |
| MONSANTO CO NEW            | COM            | 61166W101 | 394    |
| MONSANTO CO NEW            | COM            | 61166W101 | 594    |
| MONSANTO CO NEW            | COM            | 61166W101 | 717    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |               |           |        |
|-----------------------------|---------------|-----------|--------|
| MONSANTO CO NEW             | COM           | 61166W101 | 1,161  |
| MONSANTO CO NEW             | COM           | 61166W101 | 1,941  |
| MONSANTO CO NEW             | COM           | 61166W101 | 4,208  |
| MONSANTO CO NEW             | COM           | 61166W101 | 5,139  |
| MOSAIC CO                   | COM           | 61945A107 | 3      |
| MOSAIC CO                   | COM           | 61945A107 | 4      |
| MOSAIC CO                   | COM           | 61945A107 | 429    |
| NII HLDGS INC               | CL B NEW      | 62913F201 | 5      |
| NII HLDGS INC               | CL B NEW      | 62913F201 | 48     |
| NII HLDGS INC               | CL B NEW      | 62913F201 | 59     |
| NII HLDGS INC               | CL B NEW      | 62913F201 | 1,005  |
| NTL INC DEL                 | COM           | 62941W101 | 817    |
| NYSE GROUP INC              | COM           | 62949W103 | 10     |
| NYSE GROUP INC              | COM           | 62949W103 | 10     |
| NYSE GROUP INC              | COM           | 62949W103 | 24     |
| NYSE GROUP INC              | COM           | 62949W103 | 58     |
| NYSE GROUP INC              | COM           | 62949W103 | 146    |
| NYSE GROUP INC              | COM           | 62949W103 | 292    |
| NYSE GROUP INC              | COM           | 62949W103 | 671    |
| NATIONAL FINL PARTNERS CORP | COM           | 63607P208 | 541    |
| NAUTILUS INC                | COM           | 63910B102 | 278    |
| NAVTEQ CORP                 | COM           | 63936L100 | 58     |
| NAVTEQ CORP                 | COM           | 63936L100 | 294    |
| NAVTEQ CORP                 | COM           | 63936L100 | 469    |
| NAVTEQ CORP                 | COM           | 63936L100 | 1941   |
| NAVTEQ CORP                 | COM           | 63936L100 | 3004   |
| NETWORK APPLIANCE INC       | COM           | 64120L104 | 44     |
| NETWORK APPLIANCE INC       | COM           | 64120L104 | 98     |
| NETWORK APPLIANCE INC       | COM           | 64120L104 | 204    |
| NETWORK APPLIANCE INC       | COM           | 64120L104 | 518    |
| NETWORK APPLIANCE INC       | COM           | 64120L104 | 748    |
| NETWORK APPLIANCE INC       | COM           | 64120L104 | 2,922  |
| NEXEN INC                   | COM           | 65334H102 | 1      |
| NEXEN INC                   | COM           | 65334H102 | 7,202  |
| NISOURCE INC                | COM           | 65473P105 | 7      |
| NISOURCE INC                | COM           | 65473P105 | 18     |
| NISOURCE INC                | COM           | 65473P105 | 962    |
| NOMURA HLDGS INC            | SPONSORED ADR | 65535H208 | 12     |
| NOMURA HLDGS INC            | SPONSORED ADR | 65535H208 | 15     |
| NOMURA HLDGS INC            | SPONSORED ADR | 65535H208 | 181    |
| NOMURA HLDGS INC            | SPONSORED ADR | 65535H208 | 937    |
| NOVA CHEMICALS CORP         | COM           | 66977W109 | 2,078  |
| NOVARTIS A G                | SPONSORED ADR | 66987V109 | 21     |
| NOVARTIS A G                | SPONSORED ADR | 66987V109 | 45     |
| NOVARTIS A G                | SPONSORED ADR | 66987V109 | 284    |
| NOVARTIS A G                | SPONSORED ADR | 66987V109 | 615    |
| NOVARTIS A G                | SPONSORED ADR | 66987V109 | 1,619  |
| NOVARTIS A G                | SPONSORED ADR | 66987V109 | 1,630  |
| NOVARTIS A G                | SPONSORED ADR | 66987V109 | 18,671 |
| NVIDIA CORP                 | COM           | 67066G104 | 11     |
| NVIDIA CORP                 | COM           | 67066G104 | 15     |
| NVIDIA CORP                 | COM           | 67066G104 | 19     |
| NVIDIA CORP                 | COM           | 67066G104 | 137    |
| NVIDIA CORP                 | COM           | 67066G104 | 148    |
| NVIDIA CORP                 | COM           | 67066G104 | 152    |
| NVIDIA CORP                 | COM           | 67066G104 | 390    |
| NVIDIA CORP                 | COM           | 67066G104 | 4,967  |
| NVIDIA CORP                 | COM           | 67066G104 | 5,261  |
| OSI RESTAURANT PARTNERS INC | COM           | 67104A101 | 285    |
| OSI RESTAURANT PARTNERS INC | COM           | 67104a101 | 1,450  |
| ODYSSEY HEALTHCARE INC      | COM           | 67611V101 | 341    |
| OFFICEMAX INC DEL           | COM           | 67622P101 | 13     |



Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| OFFICEMAX INC DEL            | COM            | 67622P101 | 582    |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR  | 68370R109 | 1      |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR  | 68370R109 | 2      |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR  | 68370R109 | 6      |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR  | 68370R109 | 924    |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR  | 68370R109 | 13,040 |
| OPEN SOLUTIONS INC           | COM            | 68371p102 | 3,286  |
| ORACLE CORP                  | COM            | 68389X105 | 2      |
| ORACLE CORP                  | COM            | 68389X105 | 5      |
| ORACLE CORP                  | COM            | 68389X105 | 43     |
| ORACLE CORP                  | COM            | 68389X105 | 74     |
| ORACLE CORP                  | COM            | 68389X105 | 81     |
| ORACLE CORP                  | COM            | 68389X105 | 153    |
| ORACLE CORP                  | COM            | 68389X105 | 174    |
| ORACLE CORP                  | COM            | 68389X105 | 235    |
| ORACLE CORP                  | COM            | 68389X105 | 375    |
| ORACLE CORP                  | COM            | 68389X105 | 423    |
| ORACLE CORP                  | COM            | 68389X105 | 1,203  |
| ORACLE CORP                  | COM            | 68389X105 | 1,031  |
| ORACLE CORP                  | COM            | 68389X105 | 2,270  |
| ORACLE CORP                  | COM            | 68389X105 | 2,676  |
| ORACLE CORP                  | COM            | 68389X105 | 5,702  |
| ORACLE CORP                  | COM            | 68389X105 | 17,206 |
| PDL BIOPHARMA INC            | COM            | 69329Y104 | 503    |
| PG&E CORP                    | COM            | 69331C108 | 215    |
| PG&E CORP                    | COM            | 69331C108 | 3,244  |
| PMI GROUP INC                | COM            | 69344M101 | 1      |
| PMI GROUP INC                | COM            | 69344M101 | 27     |
| PMI GROUP INC                | COM            | 69344M101 | 444    |
| PPL CORP                     | COM            | 69351T106 | 11     |
| PPL CORP                     | COM            | 69351T106 | 103    |
| PPL CORP                     | COM            | 69351T106 | 240    |
| PPL CORP                     | COM            | 69351T106 | 3,057  |
| PACER INTL INC TENN          | COM            | 69373H106 | 4      |
| PACER INTL INC TENN          | COM            | 69373H106 | 648    |
| PACIFIC ETHANOL INC          | COM            | 69423U107 | 262    |
| PARTNER COMMUNICATIONS CO LT | ADR            | 70211M109 | 248    |
| PEPSIAMERICAS INC            | COM            | 71343P200 | 273    |
| PETROBRAS ENERGIA PARTCPTNS  | SP ADR B SHS   | 71646M102 | 305    |
| PETROBRAS ENERGIA PARTCPTNS  | SP ADR B SHS   | 71646M102 | 17,261 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 4      |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 8      |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 13     |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 14     |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 48     |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 61     |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 232    |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 1,567  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 2,580  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 2,613  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 7,772  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 53     |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 206    |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 618    |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 1195   |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 7,834  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 9,272  |
| POTASH CORP SASK INC         | COM            | 73755L107 | 6,006  |
| POWERSHARES DB CMDTY IDX TRA | UNIT BEN INT   | 73935S105 | 4,347  |
| POWERSHARES ETF TRUST        | WATER RESOURCE | 73935X575 | 55     |
| POWERSHARES ETF TRUST        | WATER RESOURCE | 73935X575 | 303    |
| POWERSHARES ETF TRUST        | WATER RESOURCE | 73935X575 | 346    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |               |           |       |
|------------------------------|---------------|-----------|-------|
| PRAXAIR INC                  | COM           | 74005P104 | 9     |
| PRAXAIR INC                  | COM           | 74005P104 | 10    |
| PRAXAIR INC                  | COM           | 74005P104 | 22    |
| PRAXAIR INC                  | COM           | 74005P104 | 34    |
| PRAXAIR INC                  | COM           | 74005P104 | 155   |
| PRAXAIR INC                  | COM           | 74005P104 | 618   |
| PRAXAIR INC                  | COM           | 74005P104 | 2,666 |
| PRAXAIR INC                  | COM           | 74005P104 | 3,814 |
| PRAXAIR INC                  | COM           | 74005P104 | 6,960 |
| PREMIUM STD FARMS INC        | COM           | 74060C105 | 1,119 |
| PRICE T ROWE GROUP INC       | COM           | 74144T108 | 12    |
| PRICE T ROWE GROUP INC       | COM           | 74144T108 | 33    |
| PRICE T ROWE GROUP INC       | COM           | 74144T108 | 299   |
| PRICE T ROWE GROUP INC       | COM           | 74144T108 | 2,260 |
| PRICE T ROWE GROUP INC       | COM           | 74144T108 | 5,882 |
| PRIDE INTL INC DEL           | COM           | 74153Q102 | 455   |
| PRINCIPAL FINANCIAL GROUP IN | COM           | 74251V102 | 5     |
| PRINCIPAL FINANCIAL GROUP IN | COM           | 74251V102 | 10    |
| PRINCIPAL FINANCIAL GROUP IN | COM           | 74251V102 | 33    |
| PRINCIPAL FINANCIAL GROUP IN | COM           | 74251V102 | 108   |
| PRINCIPAL FINANCIAL GROUP IN | COM           | 74251V102 | 2,577 |
| PRINCIPAL FINANCIAL GROUP IN | COM           | 74251V102 | 3,062 |
| PRINCIPAL FINANCIAL GROUP IN | COM           | 74251V102 | 4,493 |
| PROVIDENT ENERGY TR          | TR UNIT       | 74386K104 | 1,249 |
| PRUDENTIAL PLC               | ADR           | 74435K204 | 2,117 |
| PSYCHIATRIC SOLUTIONS INC    | COM           | 74439H108 | 7     |
| PSYCHIATRIC SOLUTIONS INC    | COM           | 74439H108 | 206   |
| PSYCHIATRIC SOLUTIONS INC    | COM           | 74439H108 | 882   |
| PUBLIC STORAGE INC           | COM           | 74460D109 | 26    |
| PUBLIC STORAGE INC           | COM           | 74460D109 | 195   |
| PUBLIC STORAGE INC           | COM           | 74460D109 | 2,244 |
| QUEST DIAGNOSTICS INC        | COM           | 74834L100 | 11    |
| QUEST DIAGNOSTICS INC        | COM           | 74834L100 | 74    |
| QUEST DIAGNOSTICS INC        | COM           | 74834L100 | 281   |
| QUEST DIAGNOSTICS INC        | COM           | 74834L100 | 1,456 |
| QUEST DIAGNOSTICS INC        | COM           | 74834L100 | 1,789 |
| QUEST DIAGNOSTICS INC        | COM           | 74834L100 | 3,206 |
| QUICKSILVER RESOURCES INC    | COM           | 74837R104 | 678   |
| R H DONNELLEY CORP           | COM NEW       | 74955W307 | 1     |
| R H DONNELLEY CORP           | COM NEW       | 74955W307 | 7     |
| R H DONNELLEY CORP           | COM NEW       | 74955W307 | 443   |
| R H DONNELLEY CORP           | COM NEW       | 74955W307 | 1,890 |
| REGIONS FINANCIAL CORP NEW   | COM           | 7591EP100 | 15    |
| REGIONS FINANCIAL CORP NEW   | COM           | 7591EP100 | 37    |
| REGIONS FINANCIAL CORP NEW   | COM           | 7591EP100 | 203   |
| REGIONS FINANCIAL CORP NEW   | COM           | 7591EP100 | 1,189 |
| REGIONS FINANCIAL CORP NEW   | COM           | 7591EP100 | 2,400 |
| REGIONS FINANCIAL CORP NEW   | COM           | 7591EP100 | 5,181 |
| REPSOL YPF S A               | SPONSORED ADR | 76026T205 | 7     |
| REPSOL YPF S A               | SPONSORED ADR | 76026T205 | 1,430 |
| REPSOL YPF S A               | SPONSORED ADR | 76026T205 | 2,474 |
| ROME BANCORP INC NEW         | COM           | 77587P103 | 2,146 |
| SI INTL INC                  | COM           | 78427V102 | 500   |
| SK TELECOM LTD               | SPONSORED ADR | 78440P108 | 2     |
| SK TELECOM LTD               | SPONSORED ADR | 78440P108 | 3     |
| SK TELECOM LTD               | SPONSORED ADR | 78440P108 | 64    |
| SK TELECOM LTD               | SPONSORED ADR | 78440P108 | 250   |
| SK TELECOM LTD               | SPONSORED ADR | 78440P108 | 256   |
| SK TELECOM LTD               | SPONSORED ADR | 78440P108 | 395   |
| SK TELECOM LTD               | SPONSORED ADR | 78440P108 | 498   |
| SLM CORP                     | COM           | 78442P106 | 33    |
| SLM CORP                     | COM           | 78442P106 | 61    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                       |                |           |        |
|-----------------------|----------------|-----------|--------|
| SLM CORP              | COM            | 78442P106 | 1,116  |
| SLM CORP              | COM            | 78442P106 | 2,058  |
| SLM CORP              | COM            | 78442P106 | 3,542  |
| SPDR TR               | UNIT SER 1     | 78462F103 | 57     |
| SPDR TR               | UNIT SER 1     | 78462F103 | 108    |
| SPDR TR               | UNIT SER 1     | 78462F103 | 156    |
| SPDR TR               | UNIT SER 1     | 78462F103 | 165    |
| SPDR TR               | UNIT SER 1     | 78462F103 | 172    |
| SPDR TR               | UNIT SER 1     | 78462F103 | 310    |
| SPDR TR               | UNIT SER 1     | 78462F103 | 312    |
| SPDR TR               | UNIT SER 1     | 78462F103 | 985    |
| SPDR TR               | UNIT SER 1     | 78462F103 | 1,163  |
| SPDR TR               | UNIT SER 1     | 78462F103 | 1,213  |
| SPDR TR               | UNIT SER 1     | 78462F103 | 2,648  |
| SPDR TR               | UNIT SER 1     | 78462F103 | 3657   |
| SPDR TR               | UNIT SER 1     | 78462F103 | 10,596 |
| SPDR TR               | UNIT SER 1     | 78462F103 | 13789  |
| SPDR TR               | UNIT SER 1     | 78462F103 | 34,163 |
| SANDISK CORP          | COM            | 80004C101 | 8      |
| SANDISK CORP          | COM            | 80004C101 | 12     |
| SANDISK CORP          | COM            | 80004C101 | 24     |
| SANDISK CORP          | COM            | 80004C101 | 32     |
| SANDISK CORP          | COM            | 80004C101 | 43     |
| SANDISK CORP          | COM            | 80004C101 | 47     |
| SANDISK CORP          | COM            | 80004C101 | 298    |
| SANDISK CORP          | COM            | 80004C101 | 1,896  |
| SANOFI AVENTIS        | SPONSORED ADR  | 80105N105 | 11     |
| SANOFI AVENTIS        | SPONSORED ADR  | 80105N105 | 40     |
| SANOFI AVENTIS        | SPONSORED ADR  | 80105N105 | 92     |
| SANOFI AVENTIS        | SPONSORED ADR  | 80105N105 | 156    |
| SANOFI AVENTIS        | SPONSORED ADR  | 80105N105 | 285    |
| SANOFI AVENTIS        | SPONSORED ADR  | 80105N105 | 1,027  |
| SANOFI AVENTIS        | SPONSORED ADR  | 80105N105 | 2,568  |
| SCANA CORP NEW        | COM            | 80589M102 | 4      |
| SCANA CORP NEW        | COM            | 80589M102 | 7      |
| SCANA CORP NEW        | COM            | 80589M102 | 521    |
| SEALED AIR CORP NEW   | COM            | 81211K100 | 12     |
| SEALED AIR CORP NEW   | COM            | 81211K100 | 15     |
| SEALED AIR CORP NEW   | COM            | 81211K100 | 16     |
| SEALED AIR CORP NEW   | COM            | 81211K100 | 21     |
| SEALED AIR CORP NEW   | COM            | 81211K100 | 37     |
| SEALED AIR CORP NEW   | COM            | 81211K100 | 824    |
| SELECT SECTOR SPDR TR | SBI MATERIALS  | 81369Y100 | 82     |
| SELECT SECTOR SPDR TR | SBI MATERIALS  | 81369Y100 | 1,199  |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 15     |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 176    |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 762    |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 813    |
| SELECT SECTOR SPDR TR | SBI INT-FINL   | 81369Y605 | 10     |
| SELECT SECTOR SPDR TR | SBI INT-FINL   | 81369Y605 | 25     |
| SELECT SECTOR SPDR TR | SBI INT-FINL   | 81369Y605 | 107    |
| SELECT SECTOR SPDR TR | SBI INT-FINL   | 81369Y605 | 237    |
| SELECT SECTOR SPDR TR | SBI INT-FINL   | 81369Y605 | 1674   |
| SELECT SECTOR SPDR TR | SBI INT-FINL   | 81369Y605 | 5,845  |
| SELECT SECTOR SPDR TR | SBI INT-FINL   | 81369Y605 | 8,781  |
| SELECT SECTOR SPDR TR | SBI INT-INDS   | 81369Y704 | 18     |
| SELECT SECTOR SPDR TR | SBI INT-INDS   | 81369Y704 | 150    |
| SELECT SECTOR SPDR TR | SBI INT-INDS   | 81369Y704 | 2,092  |
| SELECT SECTOR SPDR TR | SBI INT-INDS   | 81369Y704 | 6,780  |
| SELECT SECTOR SPDR TR | SBI INT-TECH   | 81369Y803 | 7      |
| SELECT SECTOR SPDR TR | SBI INT-TECH   | 81369Y803 | 93     |
| SELECT SECTOR SPDR TR | SBI INT-TECH   | 81369Y803 | 217    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |                |           |       |
|------------------------------|----------------|-----------|-------|
| SERVICEMASTER CO             | COM            | 81760N109 | 367   |
| SHAW COMMUNICATIONS INC      | CL B CONV      | 82028K200 | 19    |
| SHAW COMMUNICATIONS INC      | CL B CONV      | 82028K200 | 4,421 |
| SILICON MOTION TECHNOLOGY CO | SPONSORED ADR  | 82706C108 | 207   |
| SIRIUS SATELLITE RADIO INC   | COM            | 82966U103 | 106   |
| SIRIUS SATELLITE RADIO INC   | COM            | 82966U103 | 131   |
| SIRIUS SATELLITE RADIO INC   | COM            | 82966U103 | 593   |
| SOFTWARE HOLDRS TR           | DEPOSITRY RCPT | 83404B103 | 12    |
| SOFTWARE HOLDRS TR           | DEPOSITRY RCPT | 83404B103 | 57    |
| SOFTWARE HOLDRS TR           | DEPOSITRY RCPT | 83404B103 | 4,633 |
| SOUTHERN COPPER CORP         | COM            | 84265V105 | 534   |
| SOUTHERN COPPER CORP         | COM            | 84265V105 | 1,032 |
| STARWOOD HOTELS&RESORTS WRLD | COM            | 85590A401 | 63    |
| STARWOOD HOTELS&RESORTS WRLD | COM            | 85590A401 | 150   |
| STARWOOD HOTELS&RESORTS WRLD | COM            | 85590A401 | 341   |
| STARWOOD HOTELS&RESORTS WRLD | COM            | 85590A401 | 703   |
| STARWOOD HOTELS&RESORTS WRLD | COM            | 85590A401 | 1,519 |
| STARWOOD HOTELS&RESORTS WRLD | COM            | 85590A401 | 1949  |
| STARWOOD HOTELS&RESORTS WRLD | COM            | 85590A401 | 2288  |
| STARWOOD HOTELS&RESORTS WRLD | COM            | 85590A401 | 2,452 |
| STARWOOD HOTELS&RESORTS WRLD | COM            | 85590A401 | 2,525 |
| STARWOOD HOTELS&RESORTS WRLD | COM            | 85590A401 | 9,366 |
| STATOIL ASA                  | SPONSORED ADR  | 85771P102 | 6     |
| STATOIL ASA                  | SPONSORED ADR  | 85771P102 | 127   |
| STATOIL ASA                  | SPONSORED ADR  | 85771P102 | 263   |
| STATOIL ASA                  | SPONSORED ADR  | 85771P102 | 400   |
| SUNOCO INC                   | COM            | 86764P109 | 6     |
| SUNOCO INC                   | COM            | 86764P109 | 26    |
| SUNOCO INC                   | COM            | 86764P109 | 187   |
| SUNOCO INC                   | COM            | 86764P109 | 187   |
| SUNOCO INC                   | COM            | 86764P109 | 324   |
| SUNOCO INC                   | COM            | 86764P109 | 1,715 |
| SUNRISE SENIOR LIVING INC    | COM            | 86768K106 | 6     |
| SUNRISE SENIOR LIVING INC    | COM            | 86768K106 | 404   |
| SUNTECH PWR HLDGS CO LTD     | ADR            | 86800C104 | 300   |
| SUNTECH PWR HLDGS CO LTD     | ADR            | 86800C104 | 2,500 |
| SYNGENTA AG                  | SPONSORED ADR  | 87160A100 | 111   |
| SYNGENTA AG                  | SPONSORED ADR  | 87160A100 | 165   |
| SYNGENTA AG                  | SPONSORED ADR  | 87160A100 | 1,969 |
| SYNOVUS FINL CORP            | COM            | 87161C105 | 1,911 |
| SYNTEL INC                   | COM            | 87162H103 | 666   |
| TD BANKNORTH INC             | COM            | 87235A101 | 5     |
| TD BANKNORTH INC             | COM            | 87235A101 | 10    |
| TD BANKNORTH INC             | COM            | 87235A101 | 87    |
| TD BANKNORTH INC             | COM            | 87235A101 | 197   |
| TD BANKNORTH INC             | COM            | 87235A101 | 388   |
| TD AMERITRADE HLDG CORP      | COM            | 87236Y108 | 32    |
| TD AMERITRADE HLDG CORP      | COM            | 87236Y108 | 496   |
| TNT N V                      | SPONSORED ADR  | 87260W101 | 12    |
| TNT N V                      | SPONSORED ADR  | 87260W101 | 26    |
| TNT N V                      | SPONSORED ADR  | 87260W101 | 898   |
| TANOX INC                    | COM            | 87588q109 | 1,205 |
| TELECOM HLDRS TR             | DEPOSITRY RCPT | 87927P200 | 14    |
| TELECOM HLDRS TR             | DEPOSITRY RCPT | 87927P200 | 18    |
| TELECOM HLDRS TR             | DEPOSITRY RCPT | 87927P200 | 4,413 |
| TELECOM ITALIA S P A NEW     | SPON ADR ORD   | 87927Y102 | 12    |
| TELECOM ITALIA S P A NEW     | SPON ADR ORD   | 87927Y102 | 29    |
| TELECOM ITALIA S P A NEW     | SPON ADR ORD   | 87927Y102 | 276   |
| TELECOM ITALIA S P A NEW     | SPON ADR ORD   | 87927Y102 | 312   |
| TELECOMUNICACOES DE SAO PAUL | SPON ADR PFD   | 87929A102 | 273   |
| TELUS CORP                   | NON-VTG SHS    | 87971M202 | 2,227 |
| TEMPUR PEDIC INTL INC        | COM            | 88023U101 | 29    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |                 |           |        |
|-----------------------------|-----------------|-----------|--------|
| TEMPUR PEDIC INTL INC       | COM             | 88023U101 | 793    |
| TENARIS S A                 | SPONSORED ADR   | 88031M109 | 1      |
| TENARIS S A                 | SPONSORED ADR   | 88031M109 | 1      |
| TENARIS S A                 | SPONSORED ADR   | 88031M109 | 4      |
| TENARIS S A                 | SPONSORED ADR   | 88031M109 | 8      |
| TENARIS S A                 | SPONSORED ADR   | 88031M109 | 225    |
| TENARIS S A                 | SPONSORED ADR   | 88031M109 | 753    |
| TENARIS S A                 | SPONSORED ADR   | 88031M109 | 1,668  |
| TENARIS S A                 | SPONSORED ADR   | 88031M109 | 66,093 |
| TENET HEALTHCARE CORP       | COM             | 88033G100 | 10     |
| TENET HEALTHCARE CORP       | COM             | 88033G100 | 20     |
| TENET HEALTHCARE CORP       | COM             | 88033G100 | 25     |
| TENET HEALTHCARE CORP       | COM             | 88033G100 | 83     |
| TENET HEALTHCARE CORP       | COM             | 88033G100 | 479    |
| TESCO CORP                  | COM             | 88157K101 | 291    |
| TEVA PHARMACEUTICAL FIN LLC | DBCV 0.250% 2/0 | 88163VAE9 | 1,627  |
| 3M CO                       | COM             | 88579Y101 | 26     |
| 3M CO                       | COM             | 88579Y101 | 39     |
| 3M CO                       | COM             | 88579Y101 | 64     |
| 3M CO                       | COM             | 88579Y101 | 88     |
| 3M CO                       | com             | 88579Y101 | 125    |
| 3M CO                       | COM             | 88579Y101 | 171    |
| 3M CO                       | COM             | 88579Y101 | 179    |
| 3M CO                       | COM             | 88579Y101 | 234    |
| 3M CO                       | COM             | 88579Y101 | 320    |
| 3M CO                       | COM             | 88579Y101 | 400    |
| 3M CO                       | COM             | 88579Y101 | 623    |
| 3M CO                       | COM             | 88579Y101 | 1,325  |
| 3M CO                       | COM             | 88579Y101 | 2,368  |
| 3M CO                       | COM             | 88579Y101 | 5,860  |
| 3M CO                       | COM             | 88579Y101 | 7,003  |
| 3M CO                       | COM             | 88579Y101 | 10,617 |
| 3M CO                       | COM             | 88579Y101 | 11,141 |
| TIM HORTONS INC             | COM             | 88706M103 | 9      |
| TIM HORTONS INC             | COM             | 88706M103 | 10     |
| TIM HORTONS INC             | COM             | 88706M103 | 59     |
| TIM HORTONS INC             | COM             | 88706M103 | 181    |
| TIM HORTONS INC             | COM             | 88706M103 | 1,212  |
| TRANSALTA CORP              | COM             | 89346D107 | 1,714  |
| TRANSCANADA CORP            | COM             | 89353D107 | 3      |
| TRANSCANADA CORP            | COM             | 89353D107 | 484    |
| TRANSCANADA CORP            | COM             | 89353D107 | 10,526 |
| UNITED UTILS PLC            | SPONSORED ADR   | 91311Q105 | 11     |
| UNITED UTILS PLC            | SPONSORED ADR   | 91311Q105 | 154    |
| UNITED UTILS PLC            | SPONSORED ADR   | 91311Q105 | 441    |
| UNITEDHEALTH GROUP INC      | COM             | 91324P102 | 6      |
| UNITEDHEALTH GROUP INC      | COM             | 91324P102 | 13     |
| UNITEDHEALTH GROUP INC      | COM             | 91324P102 | 21     |
| UNITEDHEALTH GROUP INC      | COM             | 91324P102 | 21     |
| UNITEDHEALTH GROUP INC      | COM             | 91324P102 | 32     |
| UNITEDHEALTH GROUP INC      | COM             | 91324P102 | 44     |
| UNITEDHEALTH GROUP INC      | COM             | 91324P102 | 58     |
| UNITEDHEALTH GROUP INC      | COM             | 91324P102 | 290    |
| UNITEDHEALTH GROUP INC      | COM             | 91324P102 | 292    |
| UNITEDHEALTH GROUP INC      | COM             | 91324P102 | 344    |
| UNITEDHEALTH GROUP INC      | COM             | 91324P102 | 534    |
| UNITEDHEALTH GROUP INC      | COM             | 91324P102 | 1,253  |
| UNITEDHEALTH GROUP INC      | COM             | 91324P102 | 6,728  |
| UNITEDHEALTH GROUP INC      | COM             | 91324P102 | 9,023  |
| UNITEDHEALTH GROUP INC      | COM             | 91324P102 | 14,495 |
| UNUMPROVIDENT CORP          | COM             | 91529Y106 | 18     |
| UNUMPROVIDENT CORP          | COM             | 91529Y106 | 94     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                          |               |           |        |
|--------------------------|---------------|-----------|--------|
| UNUMPROVIDENT CORP       | COM           | 91529Y106 | 407    |
| UNUMPROVIDENT CORP       | COM           | 91529Y106 | 511    |
| UNUMPROVIDENT CORP       | COM           | 91529Y106 | 1,563  |
| VAIL RESORTS INC         | COM           | 91879Q109 | 5      |
| VAIL RESORTS INC         | COM           | 91879Q109 | 2,017  |
| VALERO ENERGY CORP NEW   | COM           | 91913Y100 | 52     |
| VALERO ENERGY CORP NEW   | COM           | 91913Y100 | 130    |
| VALERO ENERGY CORP NEW   | COM           | 91913Y100 | 187    |
| VALERO ENERGY CORP NEW   | COM           | 91913Y100 | 379    |
| VALERO ENERGY CORP NEW   | COM           | 91913Y100 | 400    |
| VALERO ENERGY CORP NEW   | COM           | 91913Y100 | 647    |
| VALERO ENERGY CORP NEW   | COM           | 91913Y100 | 6,194  |
| VALERO ENERGY CORP NEW   | COM           | 91913Y100 | 8,776  |
| VALERO ENERGY CORP NEW   | COM           | 91913Y100 | 19,694 |
| VARIAN MED SYS INC       | COM           | 92220P105 | 19     |
| VARIAN MED SYS INC       | COM           | 92220P105 | 67     |
| VARIAN MED SYS INC       | COM           | 92220P105 | 71     |
| VARIAN MED SYS INC       | COM           | 92220P105 | 132    |
| VARIAN MED SYS INC       | COM           | 92220P105 | 700    |
| VECTREN CORP             | COM           | 92240G101 | 343    |
| VEOLIA ENVIRONNEMENT     | SPONSORED ADR | 92334N103 | 1,117  |
| VERIZON COMMUNICATIONS   | COM           | 92343V104 | 6      |
| VERIZON COMMUNICATIONS   | COM           | 92343V104 | 7      |
| VERIZON COMMUNICATIONS   | COM           | 92343V104 | 19     |
| VERIZON COMMUNICATIONS   | COM           | 92343V104 | 45     |
| VERIZON COMMUNICATIONS   | COM           | 92343V104 | 56     |
| VERIZON COMMUNICATIONS   | COM           | 92343V104 | 126    |
| VERIZON COMMUNICATIONS   | COM           | 92343V104 | 128    |
| VERIZON COMMUNICATIONS   | COM           | 92343V104 | 271    |
| VERIZON COMMUNICATIONS   | COM           | 92343V104 | 369    |
| VERIZON COMMUNICATIONS   | COM           | 92343V104 | 428    |
| VERIZON COMMUNICATIONS   | COM           | 92343V104 | 4,358  |
| VERIZON COMMUNICATIONS   | COM           | 92343V104 | 6,031  |
| VERIZON COMMUNICATIONS   | COM           | 92343V104 | 9,074  |
| VERIZON COMMUNICATIONS   | COM           | 92343V104 | 20,917 |
| VIACOM INC NEW           | CL B          | 92553P201 | 5      |
| VIACOM INC NEW           | CL B          | 92553P201 | 10     |
| VIACOM INC NEW           | CL B          | 92553P201 | 15     |
| VIACOM INC NEW           | CL B          | 92553P201 | 21     |
| VIACOM INC NEW           | CL B          | 92553P201 | 22     |
| VIACOM INC NEW           | CL B          | 92553P201 | 32     |
| VIACOM INC NEW           | CL B          | 92553P201 | 44     |
| VIACOM INC NEW           | CL B          | 92553P201 | 93     |
| VIACOM INC NEW           | CL B          | 92553P201 | 221    |
| VIACOM INC NEW           | CL B          | 92553P201 | 284    |
| VIACOM INC NEW           | CL B          | 92553P201 | 284    |
| VIACOM INC NEW           | CL B          | 92553P201 | 754    |
| VIACOM INC NEW           | CL B          | 92553P201 | 5,305  |
| VIDESH SANCHAR NIGAM LTD | SPON ADR NEW  | 92659G600 | 19     |
| VIDESH SANCHAR NIGAM LTD | SPON ADR NEW  | 92659G600 | 1,267  |
| VIDESH SANCHAR NIGAM LTD | SPON ADR NEW  | 92659G600 | 2,112  |
| VODAFONE GROUP PLC NEW   | SPONS ADR NEW | 92857W209 | 6      |
| VODAFONE GROUP PLC NEW   | SPONS ADR NEW | 92857W209 | 15     |
| VODAFONE GROUP PLC NEW   | SPONS ADR NEW | 92857W209 | 41     |
| VODAFONE GROUP PLC NEW   | SPONS ADR NEW | 92857W209 | 42     |
| VODAFONE GROUP PLC NEW   | SPONS ADR NEW | 92857W209 | 46     |
| VODAFONE GROUP PLC NEW   | SPONS ADR NEW | 92857W209 | 1,343  |
| VODAFONE GROUP PLC NEW   | SPONS ADR NEW | 92857W209 | 2,896  |
| WASTE MGMT INC DEL       | COM           | 94106L109 | 11     |
| WASTE MGMT INC DEL       | COM           | 94106L109 | 13     |
| WASTE MGMT INC DEL       | COM           | 94106L109 | 31     |
| WASTE MGMT INC DEL       | COM           | 94106L109 | 570    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                           |               |           |        |
|---------------------------|---------------|-----------|--------|
| WASTE MGMT INC DEL        | COM           | 94106L109 | 920    |
| WASTE MGMT INC DEL        | COM           | 94106L109 | 2,170  |
| WASTE MGMT INC DEL        | COM           | 94106L109 | 2,621  |
| WASTE MGMT INC DEL        | COM           | 94106L109 | 3,776  |
| WELLCARE HEALTH PLANS INC | COM           | 94946T106 | 27,560 |
| WELLPOINT INC             | COM           | 94973V107 | 16     |
| WELLPOINT INC             | COM           | 94973V107 | 24     |
| WELLPOINT INC             | COM           | 94973V107 | 24     |
| WELLPOINT INC             | COM           | 94973V107 | 35     |
| WELLPOINT INC             | COM           | 94973V107 | 297    |
| WELLPOINT INC             | COM           | 94973V107 | 456    |
| WELLPOINT INC             | COM           | 94973V107 | 575    |
| WELLPOINT INC             | COM           | 94973V107 | 506    |
| WELLPOINT INC             | COM           | 94973V107 | 1,424  |
| WELLPOINT INC             | COM           | 94973V107 | 3,466  |
| WELLPOINT INC             | COM           | 94973V107 | 4046   |
| WELLPOINT INC             | COM           | 94973V107 | 7,309  |
| WELLPOINT INC             | COM           | 94973V107 | 8217   |
| WELLPOINT INC             | COM           | 94973V107 | 9,297  |
| WESCO INTL INC            | COM           | 95082P105 | 6      |
| WESCO INTL INC            | COM           | 95082P105 | 100    |
| WINDSTREAM CORP           | COM           | 97381W104 | 8      |
| WINDSTREAM CORP           | COM           | 97381W104 | 20     |
| WINDSTREAM CORP           | COM           | 97381W104 | 21     |
| WINDSTREAM CORP           | COM           | 97381W104 | 27     |
| WINDSTREAM CORP           | COM           | 97381W104 | 252    |
| WINDSTREAM CORP           | COM           | 97381W104 | 359    |
| WIPRO LTD                 | SPON ADR 1 SH | 97651M109 | 194    |
| WIPRO LTD                 | SPON ADR 1 SH | 97651M109 | 578    |
| WIPRO LTD                 | SPON ADR 1 SH | 97651M109 | 7,124  |
| WYNDHAM WORLDWIDE CORP    | COM           | 98310W108 | 7      |
| WYNDHAM WORLDWIDE CORP    | COM           | 98310W108 | 19     |
| WYNDHAM WORLDWIDE CORP    | COM           | 98310W108 | 22     |
| WYNDHAM WORLDWIDE CORP    | COM           | 98310W108 | 30     |
| WYNDHAM WORLDWIDE CORP    | COM           | 98310W108 | 1,011  |
| XTO ENERGY INC            | COM           | 98385X106 | 2      |
| XTO ENERGY INC            | COM           | 98385X106 | 5      |
| XTO ENERGY INC            | COM           | 98385X106 | 21     |
| XTO ENERGY INC            | COM           | 98385X106 | 61     |
| XTO ENERGY INC            | COM           | 98385X106 | 126    |
| XTO ENERGY INC            | COM           | 98385X106 | 139    |
| XTO ENERGY INC            | COM           | 98385X106 | 2,210  |
| XTO ENERGY INC            | COM           | 98385X106 | 3,568  |
| XCEL ENERGY INC           | COM           | 98389B100 | 28     |
| XCEL ENERGY INC           | COM           | 98389B100 | 30     |
| XCEL ENERGY INC           | COM           | 98389B100 | 2,151  |
| XCEL ENERGY INC           | COM           | 98389B100 | 28,838 |
| YAMANA GOLD INC           | COM           | 98462Y100 | 177    |
| YAMANA GOLD INC           | COM           | 98462Y100 | 208    |
| ZIMMER HLDGS INC          | COM           | 98956P102 | 8      |
| ZIMMER HLDGS INC          | COM           | 98956P102 | 92     |
| ZIMMER HLDGS INC          | COM           | 98956P102 | 165    |
| ZIMMER HLDGS INC          | COM           | 98956P102 | 256    |
| ZIMMER HLDGS INC          | COM           | 98956P102 | 362    |
| ZIMMER HLDGS INC          | COM           | 98956P102 | 381    |
| ZIMMER HLDGS INC          | COM           | 98956P102 | 925    |
| ZIMMER HLDGS INC          | COM           | 98956P102 | 3,897  |
| ZIMMER HLDGS INC          | COM           | 98956P102 | 5,676  |
| DAIMLERCHRYSLER AG        | ORD           | D1668R123 | 12     |
| DAIMLERCHRYSLER AG        | ORD           | D1668R123 | 24     |
| DAIMLERCHRYSLER AG        | ORD           | D1668R123 | 265    |
| DAIMLERCHRYSLER AG        | ORD           | D1668R123 | 3,301  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |         |           |         |
|------------------------------|---------|-----------|---------|
| DAIMLERCHRYSLER AG           | ORD     | D1668R123 | 111,110 |
| DEUTSCHE BANK AG NAMEN       | ORD     | D18190898 | 213     |
| DEUTSCHE BANK AG NAMEN       | ORD     | D18190898 | 1,506   |
| DEUTSCHE BANK AG NAMEN       | ORD     | D18190898 | 132,052 |
| ACCENTURE LTD BERMUDA        | CL A    | G1150G111 | 42      |
| ACCENTURE LTD BERMUDA        | CL A    | G1150G111 | 127     |
| ACCENTURE LTD BERMUDA        | CL A    | G1150G111 | 158     |
| ACCENTURE LTD BERMUDA        | CL A    | G1150G111 | 290     |
| ACCENTURE LTD BERMUDA        | CL A    | G1150G111 | 1,484   |
| BUNGE LIMITED                | com     | G16962105 | 51      |
| BUNGE LIMITED                | COM     | G16962105 | 71      |
| BUNGE LIMITED                | COM     | G16962105 | 210     |
| BUNGE LIMITED                | COM     | G16962105 | 261     |
| BUNGE LIMITED                | COM     | G16962105 | 1,077   |
| BUNGE LIMITED                | COM     | G16962105 | 3,841   |
| BUNGE LIMITED                | COM     | G16962105 | 4076    |
| BUNGE LIMITED                | COM     | G16962105 | 5644    |
| CDC CORP                     | SHS A   | G2022L106 | 56,656  |
| COOPER INDS LTD              | CL A    | G24182100 | 9       |
| COOPER INDS LTD              | CL A    | G24182100 | 45      |
| COOPER INDS LTD              | CL A    | G24182100 | 2,979   |
| FOSTER WHEELER LTD           | SHS NEW | G36535139 | 107     |
| FOSTER WHEELER LTD           | SHS NEW | G36535139 | 469     |
| FOSTER WHEELER LTD           | SHS NEW | G36535139 | 1,709   |
| FOSTER WHEELER LTD           | SHS NEW | G36535139 | 3,421   |
| GLOBALSANTAFE CORP           | SHS     | G3930E101 | 7       |
| GLOBALSANTAFE CORP           | SHS     | G3930E101 | 78      |
| GLOBALSANTAFE CORP           | SHS     | G3930E101 | 177     |
| GLOBALSANTAFE CORP           | SHS     | G3930E101 | 294     |
| GLOBALSANTAFE CORP           | SHS     | G3930E101 | 17,527  |
| INGERSOLL-RAND COMPANY LTD   | CL A    | G4776G101 | 3       |
| INGERSOLL-RAND COMPANY LTD   | CL A    | G4776G101 | 10      |
| INGERSOLL-RAND COMPANY LTD   | CL A    | G4776G101 | 23      |
| INGERSOLL-RAND COMPANY LTD   | CL A    | G4776G101 | 39      |
| INGERSOLL-RAND COMPANY LTD   | CL A    | G4776G101 | 184     |
| INGERSOLL-RAND COMPANY LTD   | CL A    | G4776G101 | 278     |
| INGERSOLL-RAND COMPANY LTD   | CL A    | G4776G101 | 503     |
| INGERSOLL-RAND COMPANY LTD   | CL A    | G4776G101 | 1,416   |
| MARVELL TECHNOLOGY GROUP LTD | ORD     | G5876H105 | 17      |
| MARVELL TECHNOLOGY GROUP LTD | ORD     | G5876H105 | 24      |
| MARVELL TECHNOLOGY GROUP LTD | ORD     | G5876H105 | 35      |
| MARVELL TECHNOLOGY GROUP LTD | ORD     | G5876H105 | 219     |
| NABORS INDUSTRIES LTD        | SHS     | G6359F103 | 14      |
| NABORS INDUSTRIES LTD        | SHS     | G6359F103 | 19      |
| NABORS INDUSTRIES LTD        | SHS     | G6359F103 | 31      |
| NABORS INDUSTRIES LTD        | SHS     | G6359F103 | 42      |
| NABORS INDUSTRIES LTD        | SHS     | G6359F103 | 91      |
| NABORS INDUSTRIES LTD        | SHS     | G6359F103 | 137     |
| NABORS INDUSTRIES LTD        | SHS     | G6359F103 | 229     |
| NABORS INDUSTRIES LTD        | SHS     | G6359F103 | 235     |
| NABORS INDUSTRIES LTD        | SHS     | G6359F103 | 369     |
| NABORS INDUSTRIES LTD        | SHS     | G6359F103 | 2,541   |
| NABORS INDUSTRIES LTD        | SHS     | G6359F103 | 3,068   |
| NOBLE CORPORATION            | SHS     | G65422100 | 30      |
| NOBLE CORPORATION            | SHS     | G65422100 | 305     |
| NOBLE CORPORATION            | SHS     | G65422100 | 1,304   |
| OPENTV CORP                  | CL A    | G67543101 | 182     |
| SEAGATE TECHNOLOGY           | SHS     | G7945J104 | 21      |
| SEAGATE TECHNOLOGY           | SHS     | G7945J104 | 32      |
| SEAGATE TECHNOLOGY           | SHS     | G7945J104 | 345     |
| TRANSOCEAN INC               | ORD     | G90078109 | 33      |
| TRANSOCEAN INC               | ORD     | G90078109 | 44      |



Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |         |           |       |
|------------------------------|---------|-----------|-------|
| TRANSOCEAN INC               | ORD     | G90078109 | 148   |
| TRANSOCEAN INC               | ORD     | G90078109 | 418   |
| TRANSOCEAN INC               | ORD     | G90078109 | 522   |
| TRANSOCEAN INC               | ORD     | G90078109 | 613   |
| TRANSOCEAN INC               | ORD     | G90078109 | 3,429 |
| WEATHERFORD INTERNATIONAL LT | COM     | G95089101 | 0     |
| WEATHERFORD INTERNATIONAL LT | COM     | G95089101 | 9     |
| WEATHERFORD INTERNATIONAL LT | COM     | G95089101 | 18    |
| WEATHERFORD INTERNATIONAL LT | COM     | G95089101 | 47    |
| WEATHERFORD INTERNATIONAL LT | COM     | G95089101 | 47    |
| WEATHERFORD INTERNATIONAL LT | COM     | G95089101 | 48    |
| WEATHERFORD INTERNATIONAL LT | COM     | G95089101 | 104   |
| WEATHERFORD INTERNATIONAL LT | COM     | G95089101 | 126   |
| WEATHERFORD INTERNATIONAL LT | COM     | G95089101 | 357   |
| WILLIS GROUP HOLDINGS LTD    | SHS     | G96655108 | 95    |
| WILLIS GROUP HOLDINGS LTD    | SHS     | G96655108 | 428   |
| WILLIS GROUP HOLDINGS LTD    | SHS     | G96655108 | 875   |
| WILLIS GROUP HOLDINGS LTD    | SHS     | G96655108 | 1,064 |
| WILLIS GROUP HOLDINGS LTD    | SHS     | G96655108 | 8398  |
| XL CAP LTD                   | CL A    | G98255105 | 40    |
| XL CAP LTD                   | CL A    | G98255105 | 62    |
| XL CAP LTD                   | CL A    | G98255105 | 110   |
| XL CAP LTD                   | CL A    | G98255105 | 317   |
| XL CAP LTD                   | CL A    | G98255105 | 357   |
| ALCON INC                    | COM SHS | H01301102 | 22    |
| ALCON INC                    | COM SHS | H01301102 | 39    |
| ALCON INC                    | COM SHS | H01301102 | 112   |
| ALCON INC                    | COM SHS | H01301102 | 246   |
| ALCON INC                    | COM SHS | H01301102 | 393   |
| ALCON INC                    | COM SHS | H01301102 | 1,341 |
| UBS AG                       | SHS NEW | H89231338 | 11    |
| UBS AG                       | SHS NEW | H89231338 | 60    |
| UBS AG                       | SHS NEW | H89231338 | 322   |
| UBS AG                       | SHS NEW | H89231338 | 833   |
| CHECK POINT SOFTWARE TECH LT | ORD     | M22465104 | 123   |
| CHECK POINT SOFTWARE TECH LT | ORD     | M22465104 | 553   |
| CHECK POINT SOFTWARE TECH LT | ORD     | M22465104 | 633   |
| QIAGEN N V                   | ORD     | N72482107 | 7,714 |
| DIANA SHIPPING INC           | COM     | Y2066G104 | 6     |
| DIANA SHIPPING INC           | COM     | Y2066G104 | 478   |
| FLEXTRONICS INTL LTD         | ORD     | Y2573F102 | 85    |
| FLEXTRONICS INTL LTD         | ORD     | Y2573F102 | 94    |
| FLEXTRONICS INTL LTD         | ORD     | Y2573F102 | 115   |
| FLEXTRONICS INTL LTD         | ORD     | Y2573F102 | 1,722 |

HSBC HOLDINGS PLC  
REGULATION 13F REPORTING  
REPORT DATE: 31-Dec-2006

| NAME OF ISSUER           | INVESTMENT DISCRETION |               |             | Managers Item | VOTING      |    |
|--------------------------|-----------------------|---------------|-------------|---------------|-------------|----|
|                          | (A)<br>Sole           | (B)<br>Shared | (C)<br>None |               | (A)<br>Sole | Sh |
| ABB LTD                  |                       | x             |             | 2             | 8,475       |    |
| ABB LTD                  |                       | x             |             | 3             | 12,800      |    |
| ABB LTD                  |                       | x             |             | 2             | 83,950      |    |
| A D C TELECOMMUNICATIONS |                       | x             |             | 3             | 345         |    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                            |   |   |         |
|----------------------------|---|---|---------|
| A D C TELECOMMUNICATIONS   | x | 7 | 3,765   |
| A D C TELECOMMUNICATIONS   | x |   | 6,100   |
| ABN AMRO HLDG NV           | x |   | 0       |
| ABN AMRO HLDG NV           | x | 5 | 2,128   |
| ABN AMRO HLDG NV           | x | 5 | 0       |
| ABN AMRO HLDG NV           | x | 2 | 56,105  |
| ABM INDS INC               | x | 4 | 161     |
| AFLAC INC                  | x | 5 | 0       |
| AFLAC INC                  | x | 4 | 1,200   |
| AFLAC INC                  | x | 3 | 1,510   |
| AFLAC INC                  | x | 5 | 2,085   |
| AFLAC INC                  | x | 2 | 5,370   |
| AFLAC INC                  | x | 4 | 770     |
| AFLAC INC                  | x | 7 | 102,282 |
| AFLAC INC                  | x | 3 | 283,540 |
| AMR CORP                   | x | 5 | 0       |
| AMR CORP                   | x | 4 | 0       |
| AMR CORP                   | x | 3 | 235,108 |
| AU OPTRONICS CORP          | x |   | 0       |
| AU OPTRONICS CORP          | x |   | 0       |
| AU OPTRONICS CORP          | x | 5 | 0       |
| AU OPTRONICS CORP          | x | 3 | 2,806   |
| AU OPTRONICS CORP          | x | 5 | 11,149  |
| AU OPTRONICS CORP          | x | 3 | 0       |
| AU OPTRONICS CORP          | x | 6 | 40,067  |
| AU OPTRONICS CORP          | x | 2 | 52,114  |
| AU OPTRONICS CORP          | x | 6 | 19,033  |
| AU OPTRONICS CORP          | x | 3 | 326,613 |
| AU OPTRONICS CORP          | x | 3 | 343,143 |
| AVX CORP NEW               | x |   | 11,928  |
| AARON RENTS INC            | x | 5 | 85      |
| AARON RENTS INC            | x | 4 | 0       |
| ABAXIS INC                 | x | 4 | 0       |
| ABBOTT LABS                | x | 5 | 0       |
| ABBOTT LABS                | x | 5 | 230     |
| ABBOTT LABS                | x |   | 0       |
| ABBOTT LABS                | x |   | 1,980   |
| ABBOTT LABS                | x | 3 | 3,000   |
| ABBOTT LABS                | x |   | 6,200   |
| ABBOTT LABS                | x | 5 | 6,250   |
| ABBOTT LABS                | x | 5 | 0       |
| ABBOTT LABS                | x | 3 | 9,260   |
| ABBOTT LABS                | x |   | 11,132  |
| ABBOTT LABS                | x | 2 | 23,778  |
| ABBOTT LABS                | x | 3 | 30,000  |
| ABBOTT LABS                | x | 4 | 63,870  |
| ABBOTT LABS                | x | 3 | 164,117 |
| ABBOTT LABS                | x | 4 | 157,010 |
| ABBOTT LABS                | x | 7 | 308,682 |
| ABERCROMBIE & FITCH CO     | x | 4 | 0       |
| ABERCROMBIE & FITCH CO     | x | 2 | 160     |
| ABERCROMBIE & FITCH CO     | x |   | 1,000   |
| ABERCROMBIE & FITCH CO     | x | 7 | 20,632  |
| ADVO INC                   | x |   | 35,000  |
| ADVANCED MICRO DEVICES INC | x | 2 | 95      |
| ADVANCED MICRO DEVICES INC | x | 1 | 106     |
| ADVANCED MICRO DEVICES INC | x | 4 | 0       |
| ADVANCED MICRO DEVICES INC | x | 2 | 1,000   |
| ADVANCED MICRO DEVICES INC | x |   | 6,740   |
| ADVANCED MICRO DEVICES INC | x | 3 | 25,400  |
| ADVANCED MICRO DEVICES INC | x | 5 | 27,000  |
| ADVANCED MICRO DEVICES INC | x | 3 | 54,544  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| ADVANCED MICRO DEVICES INC   | x | 7 | 99,290  |
| ADVANCED MICRO DEVICES INC   | x | 3 | 103,371 |
| ADVANCED MICRO DEVICES INC   | x | 3 | 360,072 |
| AEGON N V                    | x |   | 0       |
| AEGON N V                    | x | 4 | 1,431   |
| AEGON N V                    | x | 5 | 2,248   |
| AEGON N V                    | x | 5 | 0       |
| AEGON N V                    | x | 2 | 26,608  |
| AFFILIATED COMPUTER SERVICES | x | 5 | 0       |
| AFFILIATED COMPUTER SERVICES | x | 2 | 210     |
| AFFILIATED COMPUTER SERVICES | x | 3 | 381     |
| AFFILIATED COMPUTER SERVICES | x | 4 | 875     |
| AFFILIATED COMPUTER SERVICES | x | 4 | 4,291   |
| AFFILIATED COMPUTER SERVICES | x | 2 | 29,175  |
| AFFILIATED COMPUTER SERVICES | x | 7 | 30,902  |
| AGRIUM INC                   | x | 2 | 303,376 |
| AIR PRODS & CHEMS INC        | x | 5 | 0       |
| AIR PRODS & CHEMS INC        | x | 3 | 662     |
| AIR PRODS & CHEMS INC        | x | 3 | 735     |
| AIR PRODS & CHEMS INC        | x | 4 | 1,331   |
| AIR PRODS & CHEMS INC        | x | 5 | 2,850   |
| AIR PRODS & CHEMS INC        | x | 5 | 0       |
| AIR PRODS & CHEMS INC        | x | 7 | 40,795  |
| AIRGAS INC                   | x | 4 | 0       |
| AIRGAS INC                   | x |   | 1,900   |
| AIRGAS INC                   | x | 6 | 2,000   |
| AKZO NOBEL NV                | x |   | 0       |
| AKZO NOBEL NV                | x | 5 | 350     |
| AKZO NOBEL NV                | x | 5 | 0       |
| AKZO NOBEL NV                | x | 2 | 6,159   |
| ALCAN INC                    | x | 4 | 0       |
| ALCAN INC                    | x | 3 | 450     |
| ALCAN INC                    | x | 3 | 1,000   |
| ALCAN INC                    | x | 2 | 1,200   |
| ALCAN INC                    | x | 3 | 1,475   |
| ALCAN INC                    | x | 2 | 126,218 |
| ALCOA INC                    | x | 1 | 100     |
| ALCOA INC                    | x | 3 | 1,000   |
| ALCOA INC                    | x | 3 | 1,077   |
| ALCOA INC                    | x |   | 2,700   |
| ALCOA INC                    | x | 3 | 3,000   |
| ALCOA INC                    | x | 2 | 6,424   |
| ALCOA INC                    | x | 2 | 6,580   |
| ALCOA INC                    | x |   | 7,386   |
| ALCOA INC                    | x | 5 | 11,500  |
| ALCOA INC                    | x | 4 | 20,506  |
| ALCOA INC                    | x | 3 | 25,918  |
| ALCOA INC                    | x | 3 | 42,837  |
| ALCOA INC                    | x | 4 | 48,976  |
| ALCOA INC                    | x | 7 | 162,527 |
| ALCATEL-LUCENT               | x | 3 | 53      |
| ALCATEL-LUCENT               | x | 4 | 2       |
| ALCATEL-LUCENT               | x | 5 | 643     |
| ALCATEL-LUCENT               | x |   | 0       |
| ALCATEL-LUCENT               | x | 3 | 1,325   |
| ALCATEL-LUCENT               | x | 4 | 2,210   |
| ALCATEL-LUCENT               | x | 3 | 8,354   |
| ALCATEL-LUCENT               | x | 5 | 11,348  |
| ALCATEL-LUCENT               | x | 5 | 0       |
| ALCATEL-LUCENT               | x | 2 | 39,755  |
| ALLEGHENY ENERGY INC         | x | 3 | 34      |
| ALLEGHENY ENERGY INC         | x | 3 | 520     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |   |   |           |
|-----------------------------|---|---|-----------|
| ALLEGHENY ENERGY INC        | x | 4 | 1,300     |
| ALLEGHENY ENERGY INC        | x | 7 | 16,506    |
| ALLERGAN INC                | x | 4 | 0         |
| ALLERGAN INC                | x |   | 600       |
| ALLERGAN INC                | x | 5 | 0         |
| ALLERGAN INC                | x | 3 | 2,509     |
| ALLERGAN INC                | x | 7 | 34,502    |
| ALLIANT ENERGY CORP         | x | 4 | 0         |
| ALLIANT ENERGY CORP         | x | 7 | 13,500    |
| ALLIED IRISH BKS P L C      | x | 5 | 115       |
| ALLIED IRISH BKS P L C      | x | 5 | 0         |
| ALLIED IRISH BKS P L C      | x | 4 | 0         |
| ALLIED IRISH BKS P L C      | x | 2 | 45,840    |
| ALLIED WASTE INDS INC       | x | 5 | 230       |
| ALLIED WASTE INDS INC       | x | 4 | 0         |
| ALLIED WASTE INDS INC       | x | 3 | 949       |
| ALLIED WASTE INDS INC       | x | 5 | 0         |
| ALLIED WASTE INDS INC       | x | 7 | 12,864    |
| ALLSTATE CORP               | x | 5 | 0         |
| ALLSTATE CORP               | x |   | 0         |
| ALLSTATE CORP               | x | 5 | 2,020     |
| ALLSTATE CORP               | x | 2 | 12,495    |
| ALLSTATE CORP               | x | 3 | 26,657    |
| ALLSTATE CORP               | x | 4 | 26,124    |
| ALLSTATE CORP               | x | 4 | 41,159    |
| ALLSTATE CORP               | x | 7 | 125,450   |
| ALLTEL CORP                 | x | 3 | 1,171     |
| ALLTEL CORP                 | x | 3 | 1,836     |
| ALLTEL CORP                 | x | 4 | 3,086     |
| ALLTEL CORP                 | x | 4 | 5,920     |
| ALLTEL CORP                 | x | 7 | 68,481    |
| ALTERA CORP                 | x |   | 7,700     |
| ALTERA CORP                 | x |   | 8,000     |
| ALTERA CORP                 | x | 5 | 16,800    |
| ALTERA CORP                 | x | 3 | 18,458    |
| ALTERA CORP                 | x | 4 | 554       |
| ALTERA CORP                 | x | 7 | 83,616    |
| AMAZON COM INC              | x | 3 | 124       |
| AMAZON COM INC              | x |   | 0         |
| AMAZON COM INC              | x | 3 | 933       |
| AMAZON COM INC              | x | 5 | 1,660     |
| AMAZON COM INC              | x | 4 | 11,000    |
| AMAZON COM INC              | x | 3 | 0         |
| AMAZON COM INC              | x | 7 | 48,682    |
| AMBAC FINL GROUP INC        | x | 4 | 0         |
| AMBAC FINL GROUP INC        | x | 3 | 262       |
| AMBAC FINL GROUP INC        | x | 3 | 280       |
| AMBAC FINL GROUP INC        | x | 6 | 730       |
| AMBAC FINL GROUP INC        | x | 7 | 25,787    |
| AMEREN CORP                 | x | 5 | 0         |
| AMEREN CORP                 | x | 3 | 2,725     |
| AMEREN CORP                 | x | 4 | 9,479     |
| AMEREN CORP                 | x | 4 | 23,134    |
| AMEREN CORP                 | x | 7 | 33,303    |
| AMEREN CORP                 | x | 3 | 1,400,000 |
| AMERICAN CAPITAL STRATEGIES | x | 2 | 2,700     |
| AMERICAN CAPITAL STRATEGIES | x | 4 | 15,574    |
| AMERICAN ELEC PWR INC       | x | 4 | 0         |
| AMERICAN ELEC PWR INC       | x | 4 | 2,645     |
| AMERICAN ELEC PWR INC       | x | 3 | 40,254    |
| AMERICAN ELEC PWR INC       | x | 7 | 74,476    |
| AMERICAN EXPRESS CO         | x | 2 | 425       |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| AMERICAN EXPRESS CO          | x | 1 | 760     |
| AMERICAN EXPRESS CO          | x | 6 | 1,200   |
| AMERICAN EXPRESS CO          | x | 5 | 0       |
| AMERICAN EXPRESS CO          | x | 3 | 1,610   |
| AMERICAN EXPRESS CO          | x |   | 4,500   |
| AMERICAN EXPRESS CO          | x | 5 | 4,570   |
| AMERICAN EXPRESS CO          | x | 3 | 7,773   |
| AMERICAN EXPRESS CO          | x | 3 | 26,049  |
| AMERICAN EXPRESS CO          | x | 4 | 18,639  |
| AMERICAN EXPRESS CO          | x | 4 | 21,866  |
| AMERICAN EXPRESS CO          | x | 7 | 238,288 |
| AMERICAN INTL GROUP INC      | x | 1 | 280     |
| AMERICAN INTL GROUP INC      | x |   | 0       |
| AMERICAN INTL GROUP INC      | x | 3 | 3,432   |
| AMERICAN INTL GROUP INC      | x | 5 | 4,800   |
| AMERICAN INTL GROUP INC      | x |   | 4,152   |
| AMERICAN INTL GROUP INC      | x | 5 | 5,792   |
| AMERICAN INTL GROUP INC      | x |   | 9,305   |
| AMERICAN INTL GROUP INC      | x |   | 11,986  |
| AMERICAN INTL GROUP INC      | x | 2 | 14,100  |
| AMERICAN INTL GROUP INC      | x |   | 16,600  |
| AMERICAN INTL GROUP INC      | x | 3 | 8,575   |
| AMERICAN INTL GROUP INC      | x | 5 | 0       |
| AMERICAN INTL GROUP INC      | x | 2 | 23,455  |
| AMERICAN INTL GROUP INC      | x | 3 | 25,300  |
| AMERICAN INTL GROUP INC      | x | 4 | 31,612  |
| AMERICAN INTL GROUP INC      | x | 3 | 159,811 |
| AMERICAN INTL GROUP INC      | x | 3 | 165,113 |
| AMERICAN INTL GROUP INC      | x | 4 | 163,785 |
| AMERICAN INTL GROUP INC      | x | 3 | 310,000 |
| AMERICAN INTL GROUP INC      | x | 5 | 0       |
| AMERICAN INTL GROUP INC      | x | 5 | 432,238 |
| AMERICAN INTL GROUP INC      | x | 7 | 507,256 |
| AMERICAN PWR CONVERSION CORP | x | 3 | 618     |
| AMERICAN PWR CONVERSION CORP | x | 7 | 29,643  |
| AMERICAN PWR CONVERSION CORP | x |   | 130,179 |
| AMERICAN STD COS INC DEL     | x | 4 | 200     |
| AMERICAN STD COS INC DEL     | x | 3 | 618     |
| AMERICAN STD COS INC DEL     | x | 5 | 0       |
| AMERICAN STD COS INC DEL     | x | 7 | 29,556  |
| AMERICAN TOWER CORP          | x | 5 | 0       |
| AMERICAN TOWER CORP          | x | 4 | 0       |
| AMERICAN TOWER CORP          | x | 2 | 4,000   |
| AMERICAN TOWER CORP          | x |   | 13,000  |
| AMERICAN TOWER CORP          | x | 7 | 41,600  |
| AMGEN INC                    | x | 5 | 0       |
| AMGEN INC                    | x |   | 500     |
| AMGEN INC                    | x | 2 | 4,546   |
| AMGEN INC                    | x | 3 | 5,995   |
| AMGEN INC                    | x |   | 12,282  |
| AMGEN INC                    | x | 4 | 10,194  |
| AMGEN INC                    | x | 5 | 14,983  |
| AMGEN INC                    | x | 3 | 15,942  |
| AMGEN INC                    | x | 2 | 45,510  |
| AMGEN INC                    | x | 4 | 23,556  |
| AMGEN INC                    | x | 3 | 96,180  |
| AMGEN INC                    | x | 7 | 239,750 |
| AMPHENOL CORP NEW            | x | 4 | 0       |
| AMPHENOL CORP NEW            | x | 7 | 11,110  |
| ANADARKO PETE CORP           | x | 2 | 30      |
| ANADARKO PETE CORP           | x |   | 0       |
| ANADARKO PETE CORP           | x | 5 | 0       |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                        |   |   |         |
|------------------------|---|---|---------|
| ANADARKO PETE CORP     | x |   | 1,778   |
| ANADARKO PETE CORP     | x | 4 | 0       |
| ANADARKO PETE CORP     | x | 3 | 2,200   |
| ANADARKO PETE CORP     | x |   | 8,084   |
| ANADARKO PETE CORP     | x | 5 | 10,338  |
| ANADARKO PETE CORP     | x | 4 | 474     |
| ANADARKO PETE CORP     | x | 7 | 88,658  |
| ANADARKO PETE CORP     | x | 3 | 86,880  |
| ANALOG DEVICES INC     | x | 3 | 1,088   |
| ANALOG DEVICES INC     | x | 7 | 55,481  |
| ANALOG DEVICES INC     | x | 3 | 88,263  |
| ANGLOGOLD ASHANTI LTD  | x | 3 | 330     |
| ANGLOGOLD ASHANTI LTD  | x | 5 | 406     |
| ANGLOGOLD ASHANTI LTD  | x | 3 | 580     |
| ANGLOGOLD ASHANTI LTD  | x | 5 | 696     |
| ANGLOGOLD ASHANTI LTD  | x | 3 | 0       |
| ANGLOGOLD ASHANTI LTD  | x | 3 | 6,000   |
| ANHEUSER BUSCH COS INC | x |   | 150     |
| ANHEUSER BUSCH COS INC | x | 2 | 1,000   |
| ANHEUSER BUSCH COS INC | x | 3 | 1,000   |
| ANHEUSER BUSCH COS INC | x | 5 | 0       |
| ANHEUSER BUSCH COS INC | x | 3 | 1,200   |
| ANHEUSER BUSCH COS INC | x | 2 | 1,755   |
| ANHEUSER BUSCH COS INC | x | 3 | 6,368   |
| ANHEUSER BUSCH COS INC | x | 5 | 6,865   |
| ANHEUSER BUSCH COS INC | x | 4 | 2,661   |
| ANHEUSER BUSCH COS INC | x | 4 | 17,010  |
| ANHEUSER BUSCH COS INC | x | 3 | 15,169  |
| ANHEUSER BUSCH COS INC | x | 3 | 70,000  |
| ANHEUSER BUSCH COS INC | x | 7 | 145,446 |
| ANN TAYLOR STORES CORP | x |   | 8,700   |
| AON CORP               | x | 5 | 130     |
| AON CORP               | x | 5 | 0       |
| AON CORP               | x | 4 | 0       |
| AON CORP               | x |   | 0       |
| AON CORP               | x | 3 | 1,100   |
| AON CORP               | x | 7 | 48,538  |
| AON CORP               | x | 3 | 63,666  |
| APACHE CORP            | x |   | 0       |
| APACHE CORP            | x | 3 | 80      |
| APACHE CORP            | x | 5 | 750     |
| APACHE CORP            | x | 4 | 1,500   |
| APACHE CORP            | x | 3 | 2,375   |
| APACHE CORP            | x | 2 | 4,311   |
| APACHE CORP            | x | 2 | 4,740   |
| APACHE CORP            | x | 3 | 4,856   |
| APACHE CORP            | x | 5 | 0       |
| APACHE CORP            | x | 6 | 14,474  |
| APACHE CORP            | x | 4 | 55      |
| APACHE CORP            | x | 3 | 7,630   |
| APACHE CORP            | x | 7 | 61,528  |
| APOLLO GROUP INC       | x | 3 | 463     |
| APOLLO GROUP INC       | x | 2 | 1,780   |
| APOLLO GROUP INC       | x | 5 | 0       |
| APOLLO GROUP INC       | x | 7 | 35,730  |
| APPLE COMPUTER INC     | x | 1 | 227     |
| APPLE COMPUTER INC     | x | 5 | 0       |
| APPLE COMPUTER INC     | x |   | 1,267   |
| APPLE COMPUTER INC     | x |   | 1,400   |
| APPLE COMPUTER INC     | x | 5 | 0       |
| APPLE COMPUTER INC     | x | 4 | 4,813   |
| APPLE COMPUTER INC     | x | 3 | 3,341   |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| APPLE COMPUTER INC           | x | 5 | 5,800   |
| APPLE COMPUTER INC           | x | 2 | 10,050  |
| APPLE COMPUTER INC           | x |   | 12,100  |
| APPLE COMPUTER INC           | x | 3 | 15,600  |
| APPLE COMPUTER INC           | x | 5 | 21,760  |
| APPLE COMPUTER INC           | x | 3 | 25,270  |
| APPLE COMPUTER INC           | x | 3 | 97,244  |
| APPLE COMPUTER INC           | x | 4 | 85,479  |
| APPLE COMPUTER INC           | x | 7 | 172,069 |
| APPLE COMPUTER INC           | x | 3 | 300,000 |
| APPLERA CORP                 | x | 3 | 603     |
| APPLERA CORP                 | x | 3 | 917     |
| APPLERA CORP                 | x | 7 | 27,835  |
| APPLIED MATLS INC            | x | 1 | 68      |
| APPLIED MATLS INC            | x | 4 | 1,840   |
| APPLIED MATLS INC            | x | 3 | 2,400   |
| APPLIED MATLS INC            | x | 3 | 6,680   |
| APPLIED MATLS INC            | x |   | 9,296   |
| APPLIED MATLS INC            | x | 2 | 9,350   |
| APPLIED MATLS INC            | x | 4 | 29,400  |
| APPLIED MATLS INC            | x | 3 | 54,032  |
| APPLIED MATLS INC            | x | 5 | 109,660 |
| APPLIED MATLS INC            | x | 3 | 158,566 |
| APPLIED MATLS INC            | x | 7 | 282,279 |
| ARACRUZ CELULOSE S A         | x | 4 | 525     |
| ARACRUZ CELULOSE S A         | x | 3 | 0       |
| ARCHER DANIELS MIDLAND CO    | x | 3 | 116     |
| ARCHER DANIELS MIDLAND CO    | x | 5 | 343     |
| ARCHER DANIELS MIDLAND CO    | x | 4 | 231     |
| ARCHER DANIELS MIDLAND CO    | x |   | 0       |
| ARCHER DANIELS MIDLAND CO    | x | 5 | 0       |
| ARCHER DANIELS MIDLAND CO    | x | 2 | 1,320   |
| ARCHER DANIELS MIDLAND CO    | x | 3 | 2,900   |
| ARCHER DANIELS MIDLAND CO    | x | 4 | 0       |
| ARCHER DANIELS MIDLAND CO    | x | 3 | 6,600   |
| ARCHER DANIELS MIDLAND CO    | x | 6 | 19,900  |
| ARCHER DANIELS MIDLAND CO    | x | 2 | 20,175  |
| ARCHER DANIELS MIDLAND CO    | x | 3 | 101,051 |
| ARCHER DANIELS MIDLAND CO    | x | 7 | 130,324 |
| ARCHER DANIELS MIDLAND CO    | x | 3 | 371,057 |
| ARCHSTONE SMITH TR           | x | 3 | 640     |
| ARCHSTONE SMITH TR           | x | 7 | 31,816  |
| ARROW ELECTRS INC            | x | 3 | 4,600   |
| ARROW ELECTRS INC            | x | 7 | 11,780  |
| ASHLAND INC NEW              | x | 7 | 10,205  |
| ASPEN TECHNOLOGY INC         | x | 5 | 20,000  |
| ASSOCIATED BANC CORP         | x | 7 | 14,280  |
| ASTORIA FINL CORP            | x | 4 | 0       |
| ASTORIA FINL CORP            | x | 5 | 140     |
| ASTORIA FINL CORP            | x | 5 | 0       |
| ASTORIA FINL CORP            | x | 7 | 12,855  |
| ASTRAZENECA PLC              | x | 5 | 0       |
| ASTRAZENECA PLC              | x | 4 | 1,000   |
| ASTRAZENECA PLC              | x | 3 | 10,000  |
| ASTRAZENECA PLC              | x | 2 | 12,886  |
| AUTODESK INC                 | x | 4 | 0       |
| AUTODESK INC                 | x | 2 | 160     |
| AUTODESK INC                 | x |   | 0       |
| AUTODESK INC                 | x | 5 | 0       |
| AUTODESK INC                 | x | 3 | 678     |
| AUTODESK INC                 | x | 7 | 45,518  |
| AUTOMATIC DATA PROCESSING IN | x | 2 | 30      |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| AUTOMATIC DATA PROCESSING IN | x | 1 | 45      |
| AUTOMATIC DATA PROCESSING IN | x | 5 | 350     |
| AUTOMATIC DATA PROCESSING IN | x | 3 | 1,600   |
| AUTOMATIC DATA PROCESSING IN | x | 3 | 6,438   |
| AUTOMATIC DATA PROCESSING IN | x |   | 7,800   |
| AUTOMATIC DATA PROCESSING IN | x | 3 | 11,760  |
| AUTOMATIC DATA PROCESSING IN | x | 3 | 15,268  |
| AUTOMATIC DATA PROCESSING IN | x | 4 | 28,532  |
| AUTOMATIC DATA PROCESSING IN | x | 4 | 30,200  |
| AUTOMATIC DATA PROCESSING IN | x | 7 | 108,572 |
| AUTOZONE INC                 | x | 4 | 82      |
| AUTOZONE INC                 | x | 3 | 144     |
| AUTOZONE INC                 | x | 7 | 12,984  |
| AVAYA INC                    | x | 4 | 0       |
| AVAYA INC                    | x | 3 | 4       |
| AVAYA INC                    | x | 3 | 22      |
| AVAYA INC                    | x | 2 | 57      |
| AVAYA INC                    | x |   | 164     |
| AVAYA INC                    | x | 5 | 274     |
| AVAYA INC                    | x | 5 | 965     |
| AVAYA INC                    | x | 3 | 1,348   |
| AVAYA INC                    | x | 4 | 103     |
| AVAYA INC                    | x | 7 | 73,666  |
| AVERY DENNISON CORP          | x | 4 | 145     |
| AVERY DENNISON CORP          | x | 3 | 328     |
| AVERY DENNISON CORP          | x |   | 3,244   |
| AVERY DENNISON CORP          | x | 4 | 100     |
| AVERY DENNISON CORP          | x | 7 | 16,971  |
| AVNET INC                    | x | 7 | 14,610  |
| AVON PRODS INC               | x | 4 | 600     |
| AVON PRODS INC               | x | 3 | 1,300   |
| AVON PRODS INC               | x | 3 | 1,334   |
| AVON PRODS INC               | x | 5 | 2,780   |
| AVON PRODS INC               | x | 7 | 69,733  |
| AXA                          | x | 5 | 0       |
| AXA                          | x | 5 | 1,310   |
| AXA                          | x | 2 | 4,864   |
| AXA                          | x | 4 | 0       |
| BB&T CORP                    | x | 3 | 1,672   |
| BB&T CORP                    | x | 4 | 6,400   |
| BB&T CORP                    | x | 3 | 10,910  |
| BB&T CORP                    | x | 7 | 97,353  |
| BASF AG                      | x | 5 | 148     |
| BASF AG                      | x | 2 | 17,911  |
| BJ SVCS CO                   | x | 5 | 543     |
| BJ SVCS CO                   | x | 4 | 735     |
| BJ SVCS CO                   | x |   | 3,153   |
| BJ SVCS CO                   | x |   | 600     |
| BJ SVCS CO                   | x |   | 5,900   |
| BJ SVCS CO                   | x | 5 | 0       |
| BJ SVCS CO                   | x | 3 | 28,320  |
| BJ SVCS CO                   | x | 4 | 404     |
| BJ SVCS CO                   | x | 7 | 77,690  |
| BJ SVCS CO                   | x | 3 | 171,918 |
| BP PLC                       | x |   | 0       |
| BP PLC                       | x | 5 | 0       |
| BP PLC                       | x | 3 | 500     |
| BP PLC                       | x | 3 | 3,900   |
| BP PLC                       | x | 5 | 7,730   |
| BP PLC                       | x | 3 | 8,200   |
| BP PLC                       | x | 2 | 37,120  |
| BP PLC                       | x | 2 | 40,900  |



Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| BP PLC                       | x | 4 | 99,794  |
| BP PLC                       | x | 4 | 92,146  |
| BP PLC                       | x | 3 | 635,000 |
| BRT RLTY TR                  | x | 4 | 75,850  |
| BMC SOFTWARE INC             | x |   | 69      |
| BMC SOFTWARE INC             | x | 5 | 0       |
| BMC SOFTWARE INC             | x | 4 | 0       |
| BMC SOFTWARE INC             | x | 4 | 1,600   |
| BMC SOFTWARE INC             | x | 3 | 1,653   |
| BMC SOFTWARE INC             | x | 3 | 22,978  |
| BMC SOFTWARE INC             | x | 7 | 29,915  |
| BAKER HUGHES INC             | x | 2 | 100     |
| BAKER HUGHES INC             | x | 3 | 200     |
| BAKER HUGHES INC             | x | 5 | 0       |
| BAKER HUGHES INC             | x | 3 | 1,900   |
| BAKER HUGHES INC             | x |   | 3,160   |
| BAKER HUGHES INC             | x | 4 | 3,503   |
| BAKER HUGHES INC             | x | 5 | 5,500   |
| BAKER HUGHES INC             | x | 7 | 66,354  |
| BAKER HUGHES INC             | x | 4 | 67,192  |
| BAKER HUGHES INC             | x | 3 | 721,928 |
| BALCHEM CORP                 | x | 4 | 106     |
| BALL CORP                    | x | 3 | 336     |
| BALL CORP                    | x | 4 | 10,000  |
| BALL CORP                    | x | 7 | 16,395  |
| BANCO BRADESCO S A           | x |   | 0       |
| BANCO BRADESCO S A           | x |   | 0       |
| BANCO BRADESCO S A           | x | 5 | 0       |
| BANCO BRADESCO S A           | x | 3 | 5,495   |
| BANCO BRADESCO S A           | x | 3 | 0       |
| BANCO BRADESCO S A           | x | 7 | 62,195  |
| BANCO ITAU HLDG FINANCIERA S | x |   | 0       |
| BANCO ITAU HLDG FINANCIERA S | x |   | 0       |
| BANCO ITAU HLDG FINANCIERA S | x | 5 | 0       |
| BANCO ITAU HLDG FINANCIERA S | x | 3 | 0       |
| BANCO ITAU HLDG FINANCIERA S | x | 3 | 17,100  |
| BANCO ITAU HLDG FINANCIERA S | x |   | 28,200  |
| BANCO ITAU HLDG FINANCIERA S | x | 7 | 85,200  |
| BANK OF AMERICA CORPORATION  | x | 3 | 500     |
| BANK OF AMERICA CORPORATION  | x | 3 | 572     |
| BANK OF AMERICA CORPORATION  | x |   | 0       |
| BANK OF AMERICA CORPORATION  | x | 3 | 1,942   |
| BANK OF AMERICA CORPORATION  | x |   | 2,000   |
| BANK OF AMERICA CORPORATION  | x | 5 | 7,400   |
| BANK OF AMERICA CORPORATION  | x |   | 7,630   |
| BANK OF AMERICA CORPORATION  | x | 5 | 0       |
| BANK OF AMERICA CORPORATION  | x | 5 | 0       |
| BANK OF AMERICA CORPORATION  | x | 3 | 20,500  |
| BANK OF AMERICA CORPORATION  | x | 3 | 20,596  |
| BANK OF AMERICA CORPORATION  | x | 5 | 43,245  |
| BANK OF AMERICA CORPORATION  | x | 2 | 80,600  |
| BANK OF AMERICA CORPORATION  | x | 4 | 88,387  |
| BANK OF AMERICA CORPORATION  | x | 2 | 155,339 |
| BANK OF AMERICA CORPORATION  | x | 3 | 233,377 |
| BANK OF AMERICA CORPORATION  | x | 4 | 298,801 |
| BANK OF AMERICA CORPORATION  | x | 7 | 930,527 |
| BANK MONTREAL QUE            | x | 3 | 3,200   |
| BANK MONTREAL QUE            | x | 2 | 268,783 |
| BANK NEW YORK INC            | x | 3 | 2,432   |
| BANK NEW YORK INC            | x | 3 | 3,000   |
| BANK NEW YORK INC            | x | 3 | 7,907   |
| BANK NEW YORK INC            | x | 2 | 9,210   |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                          |   |   |         |
|--------------------------|---|---|---------|
| BANK NEW YORK INC        | x | 5 | 0       |
| BANK NEW YORK INC        | x | 4 | 21,181  |
| BANK NEW YORK INC        | x | 4 | 36,865  |
| BANK NEW YORK INC        | x | 7 | 179,129 |
| BANK NOVA SCOTIA HALIFAX | x | 2 | 600     |
| BANK NOVA SCOTIA HALIFAX | x | 2 | 541,646 |
| BARD C R INC             | x | 2 | 10      |
| BARD C R INC             | x | 5 | 120     |
| BARD C R INC             | x | 3 | 125     |
| BARD C R INC             | x | 5 | 0       |
| BARD C R INC             | x | 3 | 4,531   |
| BARD C R INC             | x | 4 | 43      |
| BARD C R INC             | x | 7 | 16,450  |
| BARRICK GOLD CORP        | x | 2 | 400     |
| BARRICK GOLD CORP        | x |   | 2,000   |
| BARRICK GOLD CORP        | x | 4 | 3,268   |
| BARRICK GOLD CORP        | x |   | 1,000   |
| BARRICK GOLD CORP        | x | 4 | 5,929   |
| BARRICK GOLD CORP        | x | 3 | 7,054   |
| BARRICK GOLD CORP        | x | 5 | 12,293  |
| BARRICK GOLD CORP        | x | 3 | 21,091  |
| BARRICK GOLD CORP        | x | 2 | 105,600 |
| BARR PHARMACEUTICALS INC | x | 5 | 45      |
| BARR PHARMACEUTICALS INC | x | 2 | 225     |
| BARR PHARMACEUTICALS INC | x | 5 | 0       |
| BARR PHARMACEUTICALS INC | x |   | 0       |
| BARR PHARMACEUTICALS INC | x |   | 4,000   |
| BARR PHARMACEUTICALS INC | x | 3 | 9,139   |
| BARR PHARMACEUTICALS INC | x | 7 | 22,519  |
| BAXTER INTL INC          | x | 4 | 50      |
| BAXTER INTL INC          | x | 5 | 0       |
| BAXTER INTL INC          | x | 3 | 1,000   |
| BAXTER INTL INC          | x | 2 | 1,440   |
| BAXTER INTL INC          | x | 4 | 1,224   |
| BAXTER INTL INC          | x | 3 | 21,671  |
| BAXTER INTL INC          | x | 7 | 125,615 |
| BAYTEX ENERGY TR         | x | 2 | 11,794  |
| BEA SYS INC              | x |   | 4,040   |
| BEA SYS INC              | x | 5 | 5,340   |
| BEA SYS INC              | x | 4 | 5,256   |
| BEA SYS INC              | x |   | 13,400  |
| BEA SYS INC              | x | 7 | 48,250  |
| BEA SYS INC              | x | 4 | 356,521 |
| BEAR STEARNS COS INC     | x | 6 | 400     |
| BEAR STEARNS COS INC     | x | 5 | 400     |
| BEAR STEARNS COS INC     | x | 2 | 530     |
| BEAR STEARNS COS INC     | x | 4 | 2,400   |
| BEAR STEARNS COS INC     | x | 4 | 0       |
| BEAR STEARNS COS INC     | x | 7 | 25,080  |
| BEAR STEARNS COS INC     | x | 3 | 33,578  |
| BECKMAN COULTER INC      | x | 4 | 0       |
| BECKMAN COULTER INC      | x |   | 3,600   |
| BECKMAN COULTER INC      | x | 7 | 6,200   |
| BECTON DICKINSON & CO    | x | 5 | 0       |
| BECTON DICKINSON & CO    | x | 4 | 1,000   |
| BECTON DICKINSON & CO    | x | 5 | 0       |
| BECTON DICKINSON & CO    | x | 4 | 1,600   |
| BECTON DICKINSON & CO    | x | 3 | 11,226  |
| BECTON DICKINSON & CO    | x | 7 | 52,763  |
| BED BATH & BEYOND INC    | x | 2 | 500     |
| BED BATH & BEYOND INC    | x |   | 0       |
| BED BATH & BEYOND INC    | x | 5 | 1,050   |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                            |   |   |         |
|----------------------------|---|---|---------|
| BED BATH & BEYOND INC      | x | 5 | 1,910   |
| BED BATH & BEYOND INC      | x | 4 | 3,250   |
| BED BATH & BEYOND INC      | x | 3 | 9,947   |
| BED BATH & BEYOND INC      | x | 4 | 26,226  |
| BED BATH & BEYOND INC      | x | 7 | 44,518  |
| BELLSOUTH CORP             | x | 3 | 639     |
| BELLSOUTH CORP             | x | 5 | 0       |
| BELLSOUTH CORP             | x | 6 | 2,000   |
| BELLSOUTH CORP             | x | 5 | 4,410   |
| BELLSOUTH CORP             | x | 2 | 8,000   |
| BELLSOUTH CORP             | x | 3 | 10,106  |
| BELLSOUTH CORP             | x | 3 | 31,567  |
| BELLSOUTH CORP             | x | 4 | 24,256  |
| BELLSOUTH CORP             | x | 4 | 66,146  |
| BELLSOUTH CORP             | x | 7 | 342,161 |
| BEMIS INC                  | x | 3 | 320     |
| BEMIS INC                  | x | 3 | 768     |
| BEMIS INC                  | x | 7 | 39,542  |
| BERKLEY W R CORP           | x | 5 | 0       |
| BERKLEY W R CORP           | x | 4 | 7,110   |
| BERKLEY W R CORP           | x | 7 | 18,630  |
| BERKSHIRE HATHAWAY INC DEL | x | 3 | 2       |
| BERKSHIRE HATHAWAY INC DEL | x | 5 | 3       |
| BERKSHIRE HATHAWAY INC DEL | x | 4 | 3       |
| BERKSHIRE HATHAWAY INC DEL | x | 3 | 4       |
| BERKSHIRE HATHAWAY INC DEL | x |   | 8       |
| BERKSHIRE HATHAWAY INC DEL | x | 3 | 40      |
| BERKSHIRE HATHAWAY INC DEL | x | 5 | 48      |
| BERKSHIRE HATHAWAY INC DEL | x | 7 | 89      |
| BERKSHIRE HATHAWAY INC DEL | x | 5 | 0       |
| BERKSHIRE HATHAWAY INC DEL | x | 5 | 14      |
| BERKSHIRE HATHAWAY INC DEL | x | 6 | 26      |
| BERKSHIRE HATHAWAY INC DEL | x | 3 | 0       |
| BERKSHIRE HATHAWAY INC DEL | x | 5 | 0       |
| BERKSHIRE HATHAWAY INC DEL | x |   | 55      |
| BERKSHIRE HATHAWAY INC DEL | x | 3 | 65      |
| BERKSHIRE HATHAWAY INC DEL | x | 2 | 84      |
| BERKSHIRE HATHAWAY INC DEL | x | 3 | 92      |
| BERKSHIRE HATHAWAY INC DEL | x | 2 | 134     |
| BERKSHIRE HATHAWAY INC DEL | x | 5 | 190     |
| BERKSHIRE HATHAWAY INC DEL | x |   | 245     |
| BERKSHIRE HATHAWAY INC DEL | x | 4 | 194     |
| BERKSHIRE HATHAWAY INC DEL | x | 4 | 419     |
| BERKSHIRE HATHAWAY INC DEL | x | 7 | 960     |
| BEST BUY INC               | x |   | 1,000   |
| BEST BUY INC               | x | 2 | 2,467   |
| BEST BUY INC               | x | 5 | 0       |
| BEST BUY INC               | x | 4 | 11,434  |
| BEST BUY INC               | x | 3 | 31,288  |
| BEST BUY INC               | x | 4 | 89,632  |
| BEST BUY INC               | x | 7 | 99,195  |
| BHP BILLITON LTD           | x | 5 | 339     |
| BHP BILLITON LTD           | x | 2 | 2,475   |
| BHP BILLITON LTD           | x | 3 | 3,000   |
| BHP BILLITON LTD           | x | 3 | 178,750 |
| BIOMET INC                 | x | 2 | 560     |
| BIOMET INC                 | x | 5 | 800     |
| BIOMET INC                 | x | 3 | 500     |
| BIOMET INC                 | x | 7 | 38,945  |
| BIOMET INC                 | x | 3 | 795     |
| BLACK & DECKER CORP        | x | 3 | 219     |
| BLACK & DECKER CORP        | x | 5 | 0       |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| BLACK & DECKER CORP          | x |   | 2,423   |
| BLACK & DECKER CORP          | x | 2 | 2,451   |
| BLACK & DECKER CORP          | x | 3 | 3,200   |
| BLACK & DECKER CORP          | x | 7 | 11,794  |
| BLACK & DECKER CORP          | x | 4 | 10,360  |
| BLACK & DECKER CORP          | x | 4 | 19,024  |
| BLOCK H & R INC              | x | 5 | 340     |
| BLOCK H & R INC              | x | 5 | 0       |
| BLOCK H & R INC              | x | 3 | 979     |
| BLOCK H & R INC              | x | 2 | 17,540  |
| BLOCK H & R INC              | x | 7 | 49,997  |
| BOEING CO                    | x | 5 | 294     |
| BOEING CO                    | x | 5 | 0       |
| BOEING CO                    | x | 3 | 500     |
| BOEING CO                    | x | 1 | 500     |
| BOEING CO                    | x | 3 | 600     |
| BOEING CO                    | x |   | 1,500   |
| BOEING CO                    | x | 2 | 1,790   |
| BOEING CO                    | x | 5 | 2,180   |
| BOEING CO                    | x | 5 | 4,000   |
| BOEING CO                    | x | 5 | 0       |
| BOEING CO                    | x | 4 | 4,879   |
| BOEING CO                    | x | 4 | 3,846   |
| BOEING CO                    | x | 6 | 9,400   |
| BOEING CO                    | x | 3 | 10,152  |
| BOEING CO                    | x | 2 | 10,375  |
| BOEING CO                    | x | 3 | 12,982  |
| BOEING CO                    | x | 3 | 18,300  |
| BOEING CO                    | x | 7 | 159,651 |
| BORG WARNER INC              | x | 3 | 2,300   |
| BORG WARNER INC              | x | 5 | 0       |
| BORG WARNER INC              | x | 3 | 5,700   |
| BOSTON PROPERTIES INC        | x | 3 | 302     |
| BOSTON PROPERTIES INC        | x | 7 | 20,724  |
| BOSTON SCIENTIFIC CORP       | x | 3 | 600     |
| BOSTON SCIENTIFIC CORP       | x | 4 | 628     |
| BOSTON SCIENTIFIC CORP       | x |   | 0       |
| BOSTON SCIENTIFIC CORP       | x |   | 2,000   |
| BOSTON SCIENTIFIC CORP       | x | 5 | 0       |
| BOSTON SCIENTIFIC CORP       | x | 4 | 4,273   |
| BOSTON SCIENTIFIC CORP       | x | 3 | 10,500  |
| BOSTON SCIENTIFIC CORP       | x | 5 | 13,929  |
| BOSTON SCIENTIFIC CORP       | x | 3 | 15,000  |
| BOSTON SCIENTIFIC CORP       | x | 2 | 19,868  |
| BOSTON SCIENTIFIC CORP       | x | 3 | 69,069  |
| BOSTON SCIENTIFIC CORP       | x | 7 | 253,255 |
| BRIGHT HORIZON FAMILY SOLUTI | x | 3 | 0       |
| BRIGHT HORIZON FAMILY SOLUTI | x | 4 | 0       |
| BRINKER INTL INC             | x | 2 | 52      |
| BRINKER INTL INC             | x | 5 | 75      |
| BRINKER INTL INC             | x | 4 | 0       |
| BRINKER INTL INC             | x | 7 | 12,660  |
| BRISTOL MYERS SQUIBB CO      | x | 5 | 350     |
| BRISTOL MYERS SQUIBB CO      | x | 3 | 500     |
| BRISTOL MYERS SQUIBB CO      | x | 6 | 3,000   |
| BRISTOL MYERS SQUIBB CO      | x | 5 | 0       |
| BRISTOL MYERS SQUIBB CO      | x | 2 | 9,513   |
| BRISTOL MYERS SQUIBB CO      | x | 3 | 10,070  |
| BRISTOL MYERS SQUIBB CO      | x | 5 | 25,260  |
| BRISTOL MYERS SQUIBB CO      | x | 3 | 0       |
| BRISTOL MYERS SQUIBB CO      | x | 3 | 60,000  |
| BRISTOL MYERS SQUIBB CO      | x | 3 | 38,724  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                           |   |   |           |
|---------------------------|---|---|-----------|
| BRISTOL MYERS SQUIBB CO   | x | 4 | 157,210   |
| BRISTOL MYERS SQUIBB CO   | x | 7 | 380,972   |
| BRISTOL MYERS SQUIBB CO   | x | 4 | 387,142   |
| BRISTOL MYERS SQUIBB CO   | x | 3 | 2,695,000 |
| BRITISH AMERN TOB PLC     | x | 4 | 0         |
| BRITISH AMERN TOB PLC     | x | 2 | 18,990    |
| BROADCOM CORP             | x |   | 0         |
| BROADCOM CORP             | x | 2 | 395       |
| BROADCOM CORP             | x | 5 | 0         |
| BROADCOM CORP             | x | 3 | 1,373     |
| BROADCOM CORP             | x | 4 | 0         |
| BROADCOM CORP             | x | 5 | 18,000    |
| BROADCOM CORP             | x | 3 | 22,700    |
| BROADCOM CORP             | x | 7 | 85,804    |
| BROOKFIELD ASSET MGMT INC | x |   | 12,000    |
| BROOKFIELD ASSET MGMT INC | x | 2 | 129,639   |
| BROWN & BROWN INC         | x | 4 | 0         |
| BROWN & BROWN INC         | x | 7 | 14,000    |
| BROWN & BROWN INC         | x | 3 | 30,000    |
| BROWN FORMAN CORP         | x | 3 | 256       |
| BROWN FORMAN CORP         | x | 2 | 3,600     |
| BROWN FORMAN CORP         | x | 7 | 9,098     |
| BRUNSWICK CORP            | x | 2 | 265       |
| BRUNSWICK CORP            | x | 3 | 287       |
| BRUNSWICK CORP            | x | 7 | 13,306    |
| CAE INC                   | x | 2 | 311,493   |
| CBS CORP NEW              | x | 6 | 500       |
| CBS CORP NEW              | x | 3 | 542       |
| CBS CORP NEW              | x |   | 600       |
| CBS CORP NEW              | x | 5 | 1,685     |
| CBS CORP NEW              | x | 4 | 4,921     |
| CBS CORP NEW              | x | 3 | 6,812     |
| CBS CORP NEW              | x | 5 | 0         |
| CBS CORP NEW              | x | 2 | 17,243    |
| CBS CORP NEW              | x | 4 | 18,576    |
| CBS CORP NEW              | x | 3 | 24,000    |
| CBS CORP NEW              | x | 3 | 108,538   |
| CBS CORP NEW              | x | 7 | 131,428   |
| CIGNA CORP                | x | 3 | 120       |
| CIGNA CORP                | x | 3 | 2,535     |
| CIGNA CORP                | x | 4 | 911       |
| CIGNA CORP                | x | 7 | 20,133    |
| CIT GROUP INC             | x | 4 | 0         |
| CIT GROUP INC             | x | 2 | 155       |
| CIT GROUP INC             | x | 3 | 9,512     |
| CIT GROUP INC             | x | 7 | 40,087    |
| CMGI INC                  | x | 4 | 100       |
| CMGI INC                  | x | 2 | 12,000    |
| CMGI INC                  | x | 5 | 65,300    |
| CMS ENERGY CORP           | x | 3 | 697       |
| CMS ENERGY CORP           | x | 7 | 37,988    |
| CSK AUTO CORP             | x | 3 | 29,045    |
| CPFL ENERGIA S A          | x | 3 | 24,600    |
| CSX CORP                  | x | 5 | 0         |
| CSX CORP                  | x | 4 | 1,454     |
| CSX CORP                  | x | 3 | 20,775    |
| CSX CORP                  | x | 7 | 87,227    |
| CVS CORP                  | x | 5 | 0         |
| CVS CORP                  | x |   | 1,500     |
| CVS CORP                  | x |   | 8,330     |
| CVS CORP                  | x | 3 | 10,532    |
| CVS CORP                  | x | 3 | 39,200    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |   |   |         |
|-----------------------------|---|---|---------|
| CVS CORP                    | x | 2 | 47,145  |
| CVS CORP                    | x | 3 | 51,000  |
| CVS CORP                    | x | 3 | 86,400  |
| CVS CORP                    | x | 2 | 90,525  |
| CVS CORP                    | x | 3 | 91,980  |
| CVS CORP                    | x | 4 | 91,944  |
| CVS CORP                    | x | 3 | 128,610 |
| CVS CORP                    | x | 7 | 154,328 |
| CVS CORP                    | x | 4 | 344,517 |
| CADBURY SCHWEPPEES PLC      | x | 5 | 0       |
| CADBURY SCHWEPPEES PLC      | x | 5 | 417     |
| CADBURY SCHWEPPEES PLC      | x |   | 5,000   |
| CADBURY SCHWEPPEES PLC      | x | 4 | 0       |
| CADENCE DESIGN SYSTEM INC   | x |   | 19,900  |
| CADENCE DESIGN SYSTEM INC   | x | 7 | 27,660  |
| CAMPBELL SOUP CO            | x | 3 | 1,727   |
| CAMPBELL SOUP CO            | x | 7 | 53,320  |
| CAMPBELL SOUP CO            | x | 2 | 63,120  |
| CDN IMPERIAL BK OF COMMERCE | x | 3 | 1,600   |
| CDN IMPERIAL BK OF COMMERCE | x | 5 | 2,500   |
| CDN IMPERIAL BK OF COMMERCE | x | 2 | 61,422  |
| CANADIAN NATL RY CO         | x | 2 | 350     |
| CANADIAN NATL RY CO         | x | 3 | 7,500   |
| CANADIAN NATL RY CO         | x | 2 | 208,349 |
| CANADIAN NAT RES LTD        | x | 5 | 2,418   |
| CANADIAN NAT RES LTD        | x | 3 | 6,400   |
| CANADIAN NAT RES LTD        | x | 2 | 186,522 |
| CANETIC RES TR              | x | 2 | 155,909 |
| CANON INC                   | x | 3 | 240     |
| CANON INC                   | x |   | 0       |
| CANON INC                   | x | 5 | 0       |
| CANON INC                   | x | 5 | 759     |
| CANON INC                   | x | 4 | 0       |
| CANON INC                   | x | 2 | 119,417 |
| CAPITAL CROSSING BK         | x |   | 29,131  |
| CARBO CERAMICS INC          | x | 4 | 0       |
| CAREER EDUCATION CORP       | x | 7 | 10,690  |
| CAREER EDUCATION CORP       | x | 2 | 20,700  |
| CAREER EDUCATION CORP       | x | 3 | 318,519 |
| CAREMARK RX INC             | x | 5 | 130     |
| CAREMARK RX INC             | x | 5 | 0       |
| CAREMARK RX INC             | x | 2 | 315     |
| CAREMARK RX INC             | x | 5 | 0       |
| CAREMARK RX INC             | x |   | 9,000   |
| CAREMARK RX INC             | x | 4 | 13,045  |
| CAREMARK RX INC             | x | 4 | 43,937  |
| CAREMARK RX INC             | x | 3 | 59,891  |
| CAREMARK RX INC             | x | 7 | 91,657  |
| CAREMARK RX INC             | x |   | 98,500  |
| CARMAX INC                  | x | 2 | 14,360  |
| CARNIVAL CORP               | x | 2 | 400     |
| CARNIVAL CORP               | x | 3 | 2,838   |
| CARNIVAL CORP               | x | 4 | 3,405   |
| CARNIVAL CORP               | x | 4 | 5,405   |
| CARNIVAL CORP               | x | 2 | 5,850   |
| CARNIVAL CORP               | x | 3 | 14,202  |
| CARNIVAL CORP               | x | 3 | 20,878  |
| CATERPILLAR INC DEL         | x | 5 | 0       |
| CATERPILLAR INC DEL         | x | 1 | 490     |
| CATERPILLAR INC DEL         | x |   | 500     |
| CATERPILLAR INC DEL         | x |   | 1,300   |
| CATERPILLAR INC DEL         | x | 3 | 2,105   |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                            |   |   |         |
|----------------------------|---|---|---------|
| CATERPILLAR INC DEL        | x | 2 | 4,661   |
| CATERPILLAR INC DEL        | x | 3 | 8,708   |
| CATERPILLAR INC DEL        | x | 3 | 9,415   |
| CATERPILLAR INC DEL        | x | 5 | 14,431  |
| CATERPILLAR INC DEL        | x | 4 | 13,400  |
| CATERPILLAR INC DEL        | x | 3 | 22,510  |
| CATERPILLAR INC DEL        | x | 4 | 32,727  |
| CATERPILLAR INC DEL        | x | 7 | 129,319 |
| CATHAY GENERAL BANCORP     | x | 5 | 7,212   |
| CATHAY GENERAL BANCORP     | x | 4 | 82      |
| CELANESE CORP DEL          | x | 5 | 145     |
| CELANESE CORP DEL          | x | 4 | 0       |
| CELGENE CORP               | x | 4 | 0       |
| CELGENE CORP               | x | 5 | 2,320   |
| CELGENE CORP               | x | 2 | 12,000  |
| CELGENE CORP               | x | 7 | 59,050  |
| CEMEX SAB DE CV            | x |   | 0       |
| CEMEX SAB DE CV            | x | 7 | 72      |
| CEMEX SAB DE CV            | x | 5 | 100     |
| CEMEX SAB DE CV            | x | 5 | 0       |
| CEMEX SAB DE CV            | x |   | 0       |
| CEMEX SAB DE CV            | x | 3 | 1,250   |
| CEMEX SAB DE CV            | x | 3 | 14,000  |
| CEMEX SAB DE CV            | x | 2 | 14,366  |
| CENTEX CORP                | x | 2 | 540     |
| CENTEX CORP                | x | 4 | 0       |
| CENTEX CORP                | x | 7 | 19,949  |
| CENTEX CORP                | x | 3 | 20,324  |
| CENTRAL EUROPEAN DIST CORP | x | 3 | 2,350   |
| CENTRAL EUROPEAN DIST CORP | x | 2 | 16,650  |
| CENTRAL EUROPEAN DIST CORP | x | 3 | 52,150  |
| CENTRAL EUROPEAN DIST CORP | x | 3 | 81,020  |
| CENTRAL FD CDA LTD         | x | 2 | 53,430  |
| CENTURYTEL INC             | x | 7 | 30,550  |
| CENTURYTEL INC             | x | 3 | 45,119  |
| CENTURYTEL INC             | x | 3 | 175,000 |
| CEPHALON INC               | x | 2 | 2,060   |
| CEPHALON INC               | x | 3 | 2,500   |
| CEPHALON INC               | x | 7 | 5,840   |
| CERIDIAN CORP NEW          | x | 7 | 16,320  |
| CERNER CORP                | x | 5 | 160     |
| CERNER CORP                | x | 4 | 0       |
| CHAPARRAL STL CO DEL       | x | 4 | 1,548   |
| CHAPARRAL STL CO DEL       | x |   | 1,600   |
| CHAPARRAL STL CO DEL       | x | 2 | 2,000   |
| CHEESECAKE FACTORY INC     | x | 5 | 173     |
| CHEESECAKE FACTORY INC     | x | 5 | 1,500   |
| CHEESECAKE FACTORY INC     | x | 4 | 2,166   |
| CHEESECAKE FACTORY INC     | x |   | 3,780   |
| CHEESECAKE FACTORY INC     | x | 2 | 4,000   |
| CHEESECAKE FACTORY INC     | x | 4 | 110,646 |
| CHESAPEAKE ENERGY CORP     | x | 3 | 200     |
| CHESAPEAKE ENERGY CORP     | x | 5 | 0       |
| CHESAPEAKE ENERGY CORP     | x | 2 | 1,000   |
| CHESAPEAKE ENERGY CORP     | x | 3 | 4,000   |
| CHESAPEAKE ENERGY CORP     | x | 3 | 13,285  |
| CHESAPEAKE ENERGY CORP     | x | 5 | 15,800  |
| CHESAPEAKE ENERGY CORP     | x | 3 | 19,813  |
| CHESAPEAKE ENERGY CORP     | x | 4 | 0       |
| CHESAPEAKE ENERGY CORP     | x | 7 | 67,625  |
| CHEVRON CORP NEW           | x |   | 0       |
| CHEVRON CORP NEW           | x | 5 | 0       |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |           |
|------------------------------|---|---|-----------|
| CHEVRON CORP NEW             | x | 3 | 840       |
| CHEVRON CORP NEW             | x |   | 1,000     |
| CHEVRON CORP NEW             | x | 5 | 1,232     |
| CHEVRON CORP NEW             | x | 5 | 4,107     |
| CHEVRON CORP NEW             | x | 3 | 6,314     |
| CHEVRON CORP NEW             | x | 5 | 0         |
| CHEVRON CORP NEW             | x | 2 | 8,800     |
| CHEVRON CORP NEW             | x |   | 9,310     |
| CHEVRON CORP NEW             | x | 3 | 9,445     |
| CHEVRON CORP NEW             | x | 3 | 10,160    |
| CHEVRON CORP NEW             | x | 3 | 15,350    |
| CHEVRON CORP NEW             | x | 3 | 25,808    |
| CHEVRON CORP NEW             | x | 3 | 43,688    |
| CHEVRON CORP NEW             | x | 2 | 46,750    |
| CHEVRON CORP NEW             | x | 4 | 108,289   |
| CHEVRON CORP NEW             | x | 4 | 82,876    |
| CHEVRON CORP NEW             | x | 3 | 356,988   |
| CHEVRON CORP NEW             | x | 7 | 434,747   |
| CHICOS FAS INC               | x | 2 | 200       |
| CHICOS FAS INC               | x | 4 | 1,000     |
| CHICOS FAS INC               | x | 4 | 1,000     |
| CHICOS FAS INC               | x | 3 |           |
| CHICOS FAS INC               | x | 7 | 18,900    |
| CHICOS FAS INC               | x | 3 | 20,000    |
| CHINA TECHFAITH WIRLS COMM T | x | 5 | 2,333,977 |
| CHIQUITA BRANDS INTL INC     | x | 2 | 15,480    |
| CHUBB CORP                   | x |   | 0         |
| CHUBB CORP                   | x | 5 | 0         |
| CHUBB CORP                   | x | 3 | 1,214     |
| CHUBB CORP                   | x |   | 5,480     |
| CHUBB CORP                   | x | 2 | 10,679    |
| CHUBB CORP                   | x | 4 | 22,889    |
| CHUBB CORP                   | x | 7 | 90,220    |
| CHUBB CORP                   | x | 4 | 163,400   |
| CINCINNATI FINL CORP         | x | 3 | 526       |
| CINCINNATI FINL CORP         | x | 7 | 34,253    |
| CIRCUIT CITY STORE INC       | x | 4 | 0         |
| CIRCUIT CITY STORE INC       | x | 3 | 20,000    |
| CIRCUIT CITY STORE INC       | x | 7 | 24,462    |
| CIRCUIT CITY STORE INC       | x | 3 | 77,000    |
| CIRCUIT CITY STORE INC       | x | 3 | 89,040    |
| CINTAS CORP                  | x | 4 | 390       |
| CINTAS CORP                  | x | 3 | 437       |
| CINTAS CORP                  | x | 3 | 0         |
| CINTAS CORP                  | x | 7 | 19,724    |
| CITIGROUP INC                | x | 1 | 200       |
| CITIGROUP INC                | x | 5 | 0         |
| CITIGROUP INC                | x | 3 | 900       |
| CITIGROUP INC                | x | 3 | 1,000     |
| CITIGROUP INC                | x |   | 1,600     |
| CITIGROUP INC                | x |   | 2,100     |
| CITIGROUP INC                | x | 5 | 3,200     |
| CITIGROUP INC                | x | 2 | 4,600     |
| CITIGROUP INC                | x | 3 | 4,928     |
| CITIGROUP INC                | x |   | 6,175     |
| CITIGROUP INC                | x | 5 | 7,700     |
| CITIGROUP INC                | x |   | 14,500    |
| CITIGROUP INC                | x |   | 14,700    |
| CITIGROUP INC                | x |   | 20,020    |
| CITIGROUP INC                | x | 3 | 24,700    |
| CITIGROUP INC                | x |   | 24,850    |
| CITIGROUP INC                | x | 3 | 44,840    |



Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| CITIGROUP INC                | x | 5 | 0       |
| CITIGROUP INC                | x | 3 | 59603   |
| CITIGROUP INC                | x | 3 | 23,462  |
| CITIGROUP INC                | x | 2 | 62,282  |
| CITIGROUP INC                | x | 5 | 0       |
| CITIGROUP INC                | x | 5 | 138,439 |
| CITIGROUP INC                | x | 4 | 126,514 |
| CITIGROUP INC                | x | 4 | 472,167 |
| CITIGROUP INC                | x | 3 | 670,000 |
| CITIGROUP INC                | x | 7 | 947,277 |
| CITIGROUP INC                | x | 3 | 989,874 |
| CITRIX SYS INC               | x | 2 | 240     |
| CITRIX SYS INC               | x | 5 | 0       |
| CITRIX SYS INC               | x |   | 4,000   |
| CITRIX SYS INC               | x | 7 | 25,975  |
| CITRIX SYS INC               | x | 3 | 89,517  |
| CLARCOR INC                  | x | 4 | 107     |
| CLEAR CHANNEL COMMUNICATIONS | x |   | 0       |
| CLEAR CHANNEL COMMUNICATIONS | x | 3 | 1,664   |
| CLEAR CHANNEL COMMUNICATIONS | x | 5 | 0       |
| CLEAR CHANNEL COMMUNICATIONS | x | 7 | 92,267  |
| CLOROX CO DEL                | x | 4 | 200     |
| CLOROX CO DEL                | x | 3 | 479     |
| CLOROX CO DEL                | x | 5 | 0       |
| CLOROX CO DEL                | x | 3 | 4,000   |
| CLOROX CO DEL                | x | 2 | 5,848   |
| CLOROX CO DEL                | x | 4 | 6,692   |
| CLOROX CO DEL                | x | 3 | 9,264   |
| CLOROX CO DEL                | x | 7 | 22,260  |
| COACH INC                    | x | 4 | 0       |
| COACH INC                    | x | 2 | 1,298   |
| COACH INC                    | x | 5 | 6,300   |
| COACH INC                    | x |   | 18,300  |
| COACH INC                    | x | 3 | 76,422  |
| COACH INC                    | x | 7 | 79,438  |
| COCA COLA CO                 | x | 1 | 310     |
| COCA COLA CO                 | x | 5 | 730     |
| COCA COLA CO                 | x |   | 1,000   |
| COCA COLA CO                 | x | 3 | 1,657   |
| COCA COLA CO                 | x |   | 3,192   |
| COCA COLA CO                 | x | 5 | 3,285   |
| COCA COLA CO                 | x | 2 | 5,051   |
| COCA COLA CO                 | x | 5 | 0       |
| COCA COLA CO                 | x |   | 17,400  |
| COCA COLA CO                 | x |   | 3,200   |
| COCA COLA CO                 | x | 3 | 29,719  |
| COCA COLA CO                 | x | 4 | 32,148  |
| COCA COLA CO                 | x | 3 | 112,012 |
| COCA COLA CO                 | x | 3 | 125,390 |
| COCA COLA CO                 | x | 4 | 138,695 |
| COCA COLA CO                 | x | 3 | 150,962 |
| COCA COLA CO                 | x | 7 | 446,801 |
| COCA COLA CO                 | x | 3 | 700,000 |
| COCA COLA ENTERPRISES INC    | x | 3 | 964     |
| COCA COLA ENTERPRISES INC    | x | 7 | 74,888  |
| COCA-COLA FEMSA S A DE C V   | x | 2 | 64,807  |
| COEUR D ALENE MINES CORP IDA | x | 3 | 5,230   |
| COEUR D ALENE MINES CORP IDA | x | 3 | 10,250  |
| COEUR D ALENE MINES CORP IDA | x | 2 | 11,500  |
| COEUR D ALENE MINES CORP IDA | x | 3 | 20,000  |
| COGNIZANT TECHNOLOGY SOLUTIO | x | 2 | 100     |
| COGNIZANT TECHNOLOGY SOLUTIO | x | 5 | 135     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| COGNIZANT TECHNOLOGY SOLUTIO | x | 5 | 0       |
| COGNIZANT TECHNOLOGY SOLUTIO | x |   | 1,720   |
| COGNIZANT TECHNOLOGY SOLUTIO | x | 4 | 9,691   |
| COGNIZANT TECHNOLOGY SOLUTIO | x | 7 | 21,850  |
| COGNIZANT TECHNOLOGY SOLUTIO | x | 4 | 92,340  |
| COLGATE PALMOLIVE CO         | x | 3 | 88      |
| COLGATE PALMOLIVE CO         | x | 3 | 500     |
| COLGATE PALMOLIVE CO         | x | 3 | 625     |
| COLGATE PALMOLIVE CO         | x | 6 | 1,200   |
| COLGATE PALMOLIVE CO         | x | 5 | 2,500   |
| COLGATE PALMOLIVE CO         | x | 5 | 3,070   |
| COLGATE PALMOLIVE CO         | x |   | 5,830   |
| COLGATE PALMOLIVE CO         | x | 3 | 6,032   |
| COLGATE PALMOLIVE CO         | x | 5 | 0       |
| COLGATE PALMOLIVE CO         | x | 2 | 15,414  |
| COLGATE PALMOLIVE CO         | x | 4 | 33,389  |
| COLGATE PALMOLIVE CO         | x | 7 | 101,136 |
| COLGATE PALMOLIVE CO         | x | 4 | 187,432 |
| COLONIAL BANCGROUP INC       | x | 4 | 0       |
| COLONIAL BANCGROUP INC       | x | 5 | 0       |
| COLONIAL BANCGROUP INC       | x | 7 | 14,600  |
| COMERICA INC                 | x | 3 | 3,529   |
| COMERICA INC                 | x | 7 | 30,793  |
| COMMERCE BANCORP INC NJ      | x | 5 | 82      |
| COMMERCE BANCORP INC NJ      | x | 3 | 565     |
| COMMERCE BANCORP INC NJ      | x | 5 | 770     |
| COMMERCE BANCORP INC NJ      | x | 5 | 0       |
| COMMERCE BANCORP INC NJ      | x | 4 | 0       |
| COMMERCE BANCORP INC NJ      | x | 7 | 28,990  |
| COMMUNITY HEALTH SYS INC NEW | x | 7 | 8,850   |
| COMMUNITY HEALTH SYS INC NEW | x | 2 | 16,450  |
| COMMUNITY HEALTH SYS INC NEW | x | 5 | 0       |
| COMPANHIA ENERGETICA DE MINA | x |   | 0       |
| COMPANHIA ENERGETICA DE MINA | x | 3 | 0       |
| COMPANHIA VALE DO RIO DOCE   | x | 5 | 0       |
| COMPANHIA VALE DO RIO DOCE   | x | 5 | 0       |
| COMPANHIA VALE DO RIO DOCE   | x | 3 | 0       |
| COMPANHIA VALE DO RIO DOCE   | x | 7 | 123,037 |
| COMPANHIA VALE DO RIO DOCE   | x |   | 149,200 |
| COMPANHIA VALE DO RIO DOCE   | x |   | 0       |
| COMPANHIA VALE DO RIO DOCE   | x | 2 | 380     |
| COMPANHIA VALE DO RIO DOCE   | x | 5 | 0       |
| COMPANHIA VALE DO RIO DOCE   | x | 5 | 664     |
| COMPANHIA VALE DO RIO DOCE   | x | 3 | 2,920   |
| COMPANHIA VALE DO RIO DOCE   | x |   | 8,000   |
| COMPANHIA VALE DO RIO DOCE   | x | 5 | 0       |
| COMPANHIA VALE DO RIO DOCE   | x | 2 | 22,200  |
| COMPANHIA VALE DO RIO DOCE   | x | 3 | 64,550  |
| COMPANHIA VALE DO RIO DOCE   | x | 7 | 72,155  |
| COMPANHIA VALE DO RIO DOCE   | x | 3 | 101,667 |
| COMPANHIA VALE DO RIO DOCE   | x | 3 | 112,080 |
| COMPANHIA VALE DO RIO DOCE   | x | 3 | 327,253 |
| COMPUTER SCIENCES CORP       | x | 1 | 66      |
| COMPUTER SCIENCES CORP       | x | 3 | 6,199   |
| COMPUTER SCIENCES CORP       | x | 7 | 40,057  |
| COMPUTER SCIENCES CORP       | x | 3 | 84,403  |
| COMPUWARE CORP               | x | 3 | 1,152   |
| COMPUWARE CORP               | x | 7 | 57,137  |
| COMVERSE TECHNOLOGY INC      | x | 3 | 584     |
| COMVERSE TECHNOLOGY INC      | x | 7 | 29,407  |
| CONAGRA FOODS INC            | x | 5 | 190     |
| CONAGRA FOODS INC            | x |   | 0       |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| CONAGRA FOODS INC            | x | 2 | 875     |
| CONAGRA FOODS INC            | x | 4 | 0       |
| CONAGRA FOODS INC            | x | 3 | 1,612   |
| CONAGRA FOODS INC            | x | 4 | 0       |
| CONAGRA FOODS INC            | x | 7 | 81,310  |
| CONCORD CAMERA CORP          | x | 4 | 0       |
| CONOR MEDSYSTEMS INC         | x |   | 89,396  |
| CONSOLIDATED EDISON INC      | x | 2 | 1,350   |
| CONSOLIDATED EDISON INC      | x | 3 | 7,292   |
| CONSOLIDATED EDISON INC      | x | 4 | 21,015  |
| CONSOLIDATED EDISON INC      | x | 7 | 37,135  |
| CONSOLIDATED EDISON INC      | x | 4 | 42,596  |
| CONSOLIDATED EDISON INC      | x | 3 | 540,000 |
| CONSTELLATION ENERGY GROUP I | x | 4 | 300     |
| CONSTELLATION ENERGY GROUP I | x | 4 | 2,100   |
| CONSTELLATION ENERGY GROUP I | x | 3 | 4,139   |
| CONSTELLATION ENERGY GROUP I | x | 3 | 4,200   |
| CONSTELLATION ENERGY GROUP I | x | 7 | 28,602  |
| CONVERGYS CORP               | x | 4 | 0       |
| CONVERGYS CORP               | x | 3 | 397     |
| CONVERGYS CORP               | x | 3 | 426     |
| CONVERGYS CORP               | x |   | 8,000   |
| CONVERGYS CORP               | x | 7 | 24,194  |
| COPART INC                   | x |   | 2,100   |
| COPART INC                   | x | 5 | 6,200   |
| COPART INC                   | x |   | 7,500   |
| CORNELL COMPANIES INC        | x |   | 22,000  |
| CORNING INC                  | x |   | 1,968   |
| CORNING INC                  | x | 3 | 2,300   |
| CORNING INC                  | x | 2 | 9,400   |
| CORNING INC                  | x | 4 | 12,249  |
| CORNING INC                  | x |   | 13,872  |
| CORNING INC                  | x | 3 | 15,000  |
| CORNING INC                  | x | 3 | 19,544  |
| CORNING INC                  | x | 3 | 25,400  |
| CORNING INC                  | x | 4 | 154     |
| CORNING INC                  | x | 5 | 48,375  |
| CORNING INC                  | x | 3 | 134,978 |
| CORNING INC                  | x | 7 | 283,994 |
| CORUS BANKSHARES INC         | x | 4 | 0       |
| CORUS ENTERTAINMENT INC      | x | 2 | 77,204  |
| COUNTRYWIDE FINANCIAL CORP   | x |   | 0       |
| COUNTRYWIDE FINANCIAL CORP   | x | 5 | 0       |
| COUNTRYWIDE FINANCIAL CORP   | x | 5 | 0       |
| COUNTRYWIDE FINANCIAL CORP   | x | 2 | 2,500   |
| COUNTRYWIDE FINANCIAL CORP   | x | 3 | 3,400   |
| COUNTRYWIDE FINANCIAL CORP   | x | 4 | 0       |
| COUNTRYWIDE FINANCIAL CORP   | x | 3 | 15,638  |
| COUNTRYWIDE FINANCIAL CORP   | x | 2 | 18,560  |
| COUNTRYWIDE FINANCIAL CORP   | x | 6 | 22,709  |
| COUNTRYWIDE FINANCIAL CORP   | x | 3 | 27004   |
| COUNTRYWIDE FINANCIAL CORP   | x | 7 | 119,518 |
| COVANCE INC                  | x | 5 | 90      |
| COVANCE INC                  | x |   | 5,660   |
| COVANCE INC                  | x | 4 | 15,575  |
| COVANCE INC                  | x | 3 | 50,000  |
| COVANCE INC                  | x | 4 | 118,849 |
| COVENTRY HEALTH CARE INC     | x | 2 | 230     |
| COVENTRY HEALTH CARE INC     | x | 3 | 480     |
| COVENTRY HEALTH CARE INC     | x |   | 2,637   |
| COVENTRY HEALTH CARE INC     | x | 7 | 36,352  |
| CRANE CO                     | x |   | 0       |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                            |   |   |           |
|----------------------------|---|---|-----------|
| CRANE CO                   | x |   | 5,800     |
| CRANE CO                   | x | 4 | 7,000     |
| CREDIT SUISSE GROUP        | x | 5 | 0         |
| CREDIT SUISSE GROUP        | x | 5 | 448       |
| CREDIT SUISSE GROUP        | x | 3 | 4,100     |
| CREDIT SUISSE GROUP        | x | 4 | 110       |
| CREDIT SUISSE GROUP        | x | 2 | 39,254    |
| CROWN CASTLE INTL CORP     | x | 4 | 0         |
| CROWN CASTLE INTL CORP     | x | 5 | 213       |
| CROWN CASTLE INTL CORP     | x | 3 | 3,700     |
| CROWN CASTLE INTL CORP     | x | 7 | 19,400    |
| CUMMINS INC                | x | 2 | 100       |
| CUMMINS INC                | x | 3 | 132       |
| CUMMINS INC                | x | 3 | 265       |
| CUMMINS INC                | x | 4 | 480       |
| CUMMINS INC                | x | 7 | 15,854    |
| CYPRESS SEMICONDUCTOR CORP | x | 3 | 54,707    |
| CYPRESS SEMICONDUCTOR CORP | x | 3 | 135,000   |
| DST SYS INC DEL            | x | 5 | 150       |
| DST SYS INC DEL            | x | 4 | 0         |
| DST SYS INC DEL            | x | 7 | 6,700     |
| DST SYS INC DEL            | x | 4 | 60        |
| DTE ENERGY CO              | x |   | 0         |
| DTE ENERGY CO              | x | 5 | 335       |
| DTE ENERGY CO              | x | 3 | 3,520     |
| DTE ENERGY CO              | x | 7 | 28,982    |
| DTE ENERGY CO              | x | 3 | 1,600,000 |
| DAKTRONICS INC             | x | 2 | 1,585     |
| DAKTRONICS INC             | x | 4 | 0         |
| DANAHER CORP DEL           | x | 5 | 90        |
| DANAHER CORP DEL           | x | 3 | 446       |
| DANAHER CORP DEL           | x | 2 | 685       |
| DANAHER CORP DEL           | x | 3 | 750       |
| DANAHER CORP DEL           | x | 5 | 0         |
| DANAHER CORP DEL           | x | 3 | 4,500     |
| DANAHER CORP DEL           | x | 5 | 4,800     |
| DANAHER CORP DEL           | x | 4 | 32        |
| DANAHER CORP DEL           | x | 7 | 50,090    |
| DARDEN RESTAURANTS INC     | x | 3 | 433       |
| DARDEN RESTAURANTS INC     | x |   | 1,800     |
| DARDEN RESTAURANTS INC     | x | 4 | 3,600     |
| DARDEN RESTAURANTS INC     | x | 7 | 33,208    |
| DEAN FOODS CO NEW          | x | 3 | 7,093     |
| DEAN FOODS CO NEW          | x | 7 | 20,241    |
| DEERE & CO                 | x |   | 0         |
| DEERE & CO                 | x | 5 | 215       |
| DEERE & CO                 | x | 5 | 0         |
| DEERE & CO                 | x | 2 | 545       |
| DEERE & CO                 | x | 3 | 700       |
| DEERE & CO                 | x | 3 | 2,075     |
| DEERE & CO                 | x | 4 | 5,161     |
| DEERE & CO                 | x | 3 | 7,158     |
| DEERE & CO                 | x | 4 | 8,665     |
| DEERE & CO                 | x | 3 | 30,017    |
| DEERE & CO                 | x | 7 | 43,694    |
| DENBURY RES INC            | x | 4 | 0         |
| DENBURY RES INC            | x |   | 13,000    |
| DENTSPLY INTL INC NEW      | x |   | 1,000     |
| DENTSPLY INTL INC NEW      | x | 3 | 0         |
| DENTSPLY INTL INC NEW      | x | 2 | 4,316     |
| DENTSPLY INTL INC NEW      | x |   | 6,000     |
| DENTSPLY INTL INC NEW      | x | 4 | 9,011     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |   |   |           |
|-----------------------------|---|---|-----------|
| DENTSPLY INTL INC NEW       | x | 7 | 18,560    |
| DENTSPLY INTL INC NEW       | x | 4 | 43,104    |
| DEUTSCHE TELEKOM AG         | x | 3 | 375       |
| DEUTSCHE TELEKOM AG         | x |   | 0         |
| DEUTSCHE TELEKOM AG         | x | 5 | 3,117     |
| DEUTSCHE TELEKOM AG         | x | 2 | 17,190    |
| DEUTSCHE TELEKOM AG         | x | 5 | 0         |
| DEVCON INTL CORP            | x |   | 1,900     |
| DEVELOPERS DIVERSIFIED RLTY | x | 4 | 41        |
| DEVELOPERS DIVERSIFIED RLTY | x | 7 | 13,300    |
| DIAMONDS TR                 | x | 2 | 950       |
| DIAMONDS TR                 | x | 5 | 1,110     |
| DIAMONDS TR                 | x | 3 |           |
| DIAMONDS TR                 | x |   | 4,300     |
| DIAMONDS TR                 | x |   | 20,500    |
| DIEBOLD INC                 | x | 4 | 258       |
| DIEBOLD INC                 | x | 7 | 7,750     |
| DIEBOLD INC                 | x | 2 | 8,435     |
| DIME CMNTY BANCSHARES       | x | 4 | 0         |
| DILLARDS INC                | x |   | 0         |
| DILLARDS INC                | x | 3 | 249       |
| DILLARDS INC                | x | 3 | 509       |
| DILLARDS INC                | x | 7 | 22,147    |
| DIODES INC                  | x |   | 1,200     |
| DIODES INC                  | x | 7 | 13,409    |
| DISNEY WALT CO              | x | 1 | 200       |
| DISNEY WALT CO              | x | 3 | 270       |
| DISNEY WALT CO              | x |   | 3,400     |
| DISNEY WALT CO              | x |   | 3,000     |
| DISNEY WALT CO              | x | 3 | 5,980     |
| DISNEY WALT CO              | x | 5 | 7,890     |
| DISNEY WALT CO              | x | 5 | 11,400    |
| DISNEY WALT CO              | x | 5 | 0         |
| DISNEY WALT CO              | x | 3 | 15,234    |
| DISNEY WALT CO              | x | 3 | 25,100    |
| DISNEY WALT CO              | x | 2 | 26,769    |
| DISNEY WALT CO              | x |   | 40,400    |
| DISNEY WALT CO              | x | 3 | 47685     |
| DISNEY WALT CO              | x | 5 | 0         |
| DISNEY WALT CO              | x | 4 | 81,119    |
| DISNEY WALT CO              | x | 4 | 278,172   |
| DISNEY WALT CO              | x | 3 | 278,289   |
| DISNEY WALT CO              | x | 7 | 448,955   |
| DR REDDYS LABS LTD          | x | 2 | 540       |
| DR REDDYS LABS LTD          | x | 3 | 32,500    |
| DR REDDYS LABS LTD          | x | 6 | 197,800   |
| DR REDDYS LABS LTD          | x | 3 | 500,000   |
| DR REDDYS LABS LTD          | x | 6 | 5,004,100 |
| DOLLAR GEN CORP             | x | 3 | 1,017     |
| DOLLAR GEN CORP             | x | 2 | 35,920    |
| DOLLAR GEN CORP             | x | 7 | 38,196    |
| DOLLAR TREE STORES INC      | x | 4 | 0         |
| DOLLAR TREE STORES INC      | x |   | 2,200     |
| DOLLAR TREE STORES INC      | x | 7 | 10,640    |
| DOLLAR TREE STORES INC      | x | 2 | 12,640    |
| DONNELLEY R R & SONS CO     | x | 2 | 126       |
| DONNELLEY R R & SONS CO     | x | 4 | 130       |
| DONNELLEY R R & SONS CO     | x |   | 0         |
| DONNELLEY R R & SONS CO     | x | 5 | 530       |
| DONNELLEY R R & SONS CO     | x | 4 | 280       |
| DONNELLEY R R & SONS CO     | x | 3 | 652       |
| DONNELLEY R R & SONS CO     | x | 7 | 35,377    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |   |   |         |
|-----------------------------|---|---|---------|
| DOVER CORP                  | x | 3 | 607     |
| DOVER CORP                  | x | 3 | 690     |
| DOVER CORP                  | x | 4 | 3,600   |
| DOVER CORP                  | x | 4 | 2,400   |
| DOVER CORP                  | x | 7 | 39,919  |
| DOW CHEM CO                 | x |   | 0       |
| DOW CHEM CO                 | x | 5 | 270     |
| DOW CHEM CO                 | x | 3 | 2,550   |
| DOW CHEM CO                 | x | 2 | 4,572   |
| DOW CHEM CO                 | x | 3 | 4,953   |
| DOW CHEM CO                 | x |   | 9,200   |
| DOW CHEM CO                 | x |   | 10,011  |
| DOW CHEM CO                 | x | 3 | 12,200  |
| DOW CHEM CO                 | x | 3 | 83,741  |
| DOW CHEM CO                 | x | 4 | 65,667  |
| DOW CHEM CO                 | x | 4 | 122,984 |
| DOW CHEM CO                 | x | 7 | 184,226 |
| DRESS BARN INC              | x |   | 8,300   |
| DU PONT E I DE NEMOURS & CO | x | 3 | 286     |
| DU PONT E I DE NEMOURS & CO | x | 1 | 500     |
| DU PONT E I DE NEMOURS & CO | x | 3 | 2,000   |
| DU PONT E I DE NEMOURS & CO | x | 2 | 2,230   |
| DU PONT E I DE NEMOURS & CO | x |   | 2,625   |
| DU PONT E I DE NEMOURS & CO | x |   | 3,000   |
| DU PONT E I DE NEMOURS & CO | x | 5 | 4,685   |
| DU PONT E I DE NEMOURS & CO | x | 5 | 0       |
| DU PONT E I DE NEMOURS & CO | x | 3 | 16,330  |
| DU PONT E I DE NEMOURS & CO | x | 2 | 22,250  |
| DU PONT E I DE NEMOURS & CO | x | 3 | 26,728  |
| DU PONT E I DE NEMOURS & CO | x | 3 | 59,032  |
| DU PONT E I DE NEMOURS & CO | x | 4 | 82,258  |
| DU PONT E I DE NEMOURS & CO | x | 4 | 55,532  |
| DU PONT E I DE NEMOURS & CO | x | 7 | 173,618 |
| DUKE REALTY CORP            | x |   | 0       |
| DUKE REALTY CORP            | x | 5 | 465     |
| DUKE REALTY CORP            | x | 4 | 1,000   |
| DUKE REALTY CORP            | x | 7 | 15,460  |
| E M C CORP MASS             | x | 1 | 142     |
| E M C CORP MASS             | x | 3 | 1,400   |
| E M C CORP MASS             | x |   | 2,000   |
| E M C CORP MASS             | x |   | 2,900   |
| E M C CORP MASS             | x | 3 | 2,300   |
| E M C CORP MASS             | x | 2 | 22,474  |
| E M C CORP MASS             | x | 4 | 29,556  |
| E M C CORP MASS             | x | 3 | 74,459  |
| E M C CORP MASS             | x | 5 | 85,230  |
| E M C CORP MASS             | x | 4 | 145,447 |
| E M C CORP MASS             | x | 7 | 444,928 |
| E ON AG                     | x | 2 | 1,350   |
| E ON AG                     | x | 2 | 50,091  |
| E TRADE FINANCIAL CORP      | x | 4 | 0       |
| E TRADE FINANCIAL CORP      | x | 2 | 1,025   |
| E TRADE FINANCIAL CORP      | x | 3 | 1,374   |
| E TRADE FINANCIAL CORP      | x | 4 | 12,000  |
| E TRADE FINANCIAL CORP      | x | 7 | 93,725  |
| EASTERN CO                  | x | 4 | 0       |
| EASTMAN CHEM CO             | x | 3 | 234     |
| EASTMAN CHEM CO             | x | 3 | 400     |
| EASTMAN CHEM CO             | x | 4 | 6,130   |
| EASTMAN CHEM CO             | x | 7 | 13,901  |
| EASTMAN CHEM CO             | x | 4 | 4,034   |
| EASTMAN KODAK CO            | x | 3 | 300     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |   |   |         |
|-----------------------------|---|---|---------|
| EASTMAN KODAK CO            | x | 5 | 1,000   |
| EASTMAN KODAK CO            | x | 5 | 0       |
| EASTMAN KODAK CO            | x | 3 | 930     |
| EASTMAN KODAK CO            | x | 4 | 3,517   |
| EASTMAN KODAK CO            | x | 2 | 7,435   |
| EASTMAN KODAK CO            | x | 4 | 700     |
| EASTMAN KODAK CO            | x | 7 | 41,977  |
| EATON CORP                  | x | 2 | 330     |
| EATON CORP                  | x | 3 | 433     |
| EATON CORP                  | x | 4 | 1,160   |
| EATON CORP                  | x | 5 | 0       |
| EATON CORP                  | x | 5 | 2,025   |
| EATON CORP                  | x | 3 | 2,930   |
| EATON CORP                  | x | 3 | 3,600   |
| EATON CORP                  | x | 4 | 15,501  |
| EATON CORP                  | x | 7 | 32,881  |
| EATON CORP                  | x | 2 | 40,100  |
| EBAY INC                    | x |   | 500     |
| EBAY INC                    | x | 3 | 1,100   |
| EBAY INC                    | x | 2 | 1,200   |
| EBAY INC                    | x |   | 1,600   |
| EBAY INC                    | x | 5 | 0       |
| EBAY INC                    | x | 3 | 13,257  |
| EBAY INC                    | x | 5 | 26,765  |
| EBAY INC                    | x | 4 | 64      |
| EBAY INC                    | x | 3 | 111,032 |
| EBAY INC                    | x | 7 | 220,990 |
| ECHOSTAR COMMUNICATIONS NEW | x | 2 | 190     |
| ECHOSTAR COMMUNICATIONS NEW | x | 7 | 23,890  |
| ECOLAB INC                  | x | 5 | 300     |
| ECOLAB INC                  | x | 3 | 497     |
| ECOLAB INC                  | x | 3 | 580     |
| ECOLAB INC                  | x |   | 3,000   |
| ECOLAB INC                  | x | 3 | 7,100   |
| ECOLAB INC                  | x | 4 | 26,946  |
| ECOLAB INC                  | x | 7 | 39,000  |
| ECOLAB INC                  | x | 4 | 27,575  |
| EDISON INTL                 | x | 2 | 200     |
| EDISON INTL                 | x | 3 | 3,821   |
| EDISON INTL                 | x | 4 | 0       |
| EDISON INTL                 | x | 7 | 65,752  |
| ELAN PLC                    | x | 4 | 1,200   |
| ELAN PLC                    | x | 5 | 4,000   |
| ELAN PLC                    | x | 2 | 6,000   |
| ELECTRONIC ARTS INC         | x |   | 200     |
| ELECTRONIC ARTS INC         | x | 3 | 0       |
| ELECTRONIC ARTS INC         | x | 5 | 460     |
| ELECTRONIC ARTS INC         | x |   | 0       |
| ELECTRONIC ARTS INC         | x | 5 | 790     |
| ELECTRONIC ARTS INC         | x | 3 | 942     |
| ELECTRONIC ARTS INC         | x | 4 | 725     |
| ELECTRONIC ARTS INC         | x | 5 | 0       |
| ELECTRONIC ARTS INC         | x |   | 1,200   |
| ELECTRONIC ARTS INC         | x | 2 | 1,500   |
| ELECTRONIC ARTS INC         | x |   | 3,820   |
| ELECTRONIC ARTS INC         | x | 5 | 0       |
| ELECTRONIC ARTS INC         | x | 4 | 35,504  |
| ELECTRONIC ARTS INC         | x | 7 | 66,947  |
| ELECTRONIC DATA SYS NEW     | x | 4 | 0       |
| ELECTRONIC DATA SYS NEW     | x | 1 | 142     |
| ELECTRONIC DATA SYS NEW     | x | 5 | 425     |
| ELECTRONIC DATA SYS NEW     | x | 5 | 0       |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| ELECTRONIC DATA SYS NEW      | x | 3 | 1,676   |
| ELECTRONIC DATA SYS NEW      | x | 3 | 7,800   |
| ELECTRONIC DATA SYS NEW      | x | 5 | 0       |
| ELECTRONIC DATA SYS NEW      | x | 4 | 0       |
| ELECTRONIC DATA SYS NEW      | x | 2 | 17,952  |
| ELECTRONIC DATA SYS NEW      | x | 7 | 95,767  |
| EMDEON CORP                  | x | 2 | 300     |
| EMDEON CORP                  | x | 4 | 4,750   |
| EMDEON CORP                  | x | 7 | 29,390  |
| EMERSON ELEC CO              | x |   | 0       |
| EMERSON ELEC CO              | x | 3 | 1,220   |
| EMERSON ELEC CO              | x | 5 | 0       |
| EMERSON ELEC CO              | x | 2 | 12,466  |
| EMERSON ELEC CO              | x | 3 | 13,236  |
| EMERSON ELEC CO              | x | 3 | 13,925  |
| EMERSON ELEC CO              | x | 4 | 39,460  |
| EMERSON ELEC CO              | x | 4 | 61,692  |
| EMERSON ELEC CO              | x | 7 | 172,819 |
| EMMIS COMMUNICATIONS CORP    | x |   | 141,021 |
| ENCANA CORP                  | x | 4 | 200     |
| ENCANA CORP                  | x | 2 | 1,100   |
| ENCANA CORP                  | x | 4 | 0       |
| ENCANA CORP                  | x | 3 | 6,400   |
| ENCANA CORP                  | x | 5 | 29,451  |
| ENCANA CORP                  | x | 2 | 190,346 |
| ENCANA CORP                  | x | 3 | 249,615 |
| EQUIFAX INC                  | x | 3 | 407     |
| EQUIFAX INC                  | x | 7 | 29,852  |
| EQUITABLE RES INC            | x | 7 | 11,600  |
| EQUITY OFFICE PROPERTIES TRU | x | 4 | 0       |
| EQUITY OFFICE PROPERTIES TRU | x | 5 | 7,000   |
| EQUITY OFFICE PROPERTIES TRU | x | 3 | 7,438   |
| EQUITY OFFICE PROPERTIES TRU | x | 7 | 58,001  |
| ERICSSON L M TEL CO          | x | 5 | 0       |
| ERICSSON L M TEL CO          | x | 5 | 400     |
| ERICSSON L M TEL CO          | x | 3 | 5,000   |
| ERICSSON L M TEL CO          | x | 5 | 8,000   |
| ERICSSON L M TEL CO          | x | 2 | 11,210  |
| ERICSSON L M TEL CO          | x | 3 | 0       |
| ERICSSON L M TEL CO          | x | 4 | 3,545   |
| ERICSSON L M TEL CO          | x |   | 26,800  |
| ESSEX CORP                   | x |   | 23,976  |
| ETHAN ALLEN INTERIORS INC    | x |   | 7,462   |
| EXPEDITORS INTL WASH INC     | x | 5 | 164     |
| EXPEDITORS INTL WASH INC     | x | 5 | 0       |
| EXPEDITORS INTL WASH INC     | x |   | 6,000   |
| EXPEDITORS INTL WASH INC     | x | 4 | 68      |
| EXPEDITORS INTL WASH INC     | x | 7 | 22,180  |
| EXPRESS SCRIPTS INC          | x | 3 | 460     |
| EXPRESS SCRIPTS INC          | x | 4 | 1,208   |
| EXPRESS SCRIPTS INC          | x |   | 4,500   |
| EXPRESS SCRIPTS INC          | x | 7 | 25,518  |
| EXPRESS SCRIPTS INC          | x | 4 | 69,637  |
| FPL GROUP INC                | x | 5 | 0       |
| FPL GROUP INC                | x | 2 | 600     |
| FPL GROUP INC                | x | 3 | 6,500   |
| FPL GROUP INC                | x | 3 | 7,021   |
| FPL GROUP INC                | x | 4 | 4,040   |
| FPL GROUP INC                | x | 4 | 6,400   |
| FPL GROUP INC                | x | 7 | 76,250  |
| FACTSET RESH SYS INC         | x | 4 | 0       |
| FAIR ISAAC CORP              | x | 2 | 400     |



Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                          |   |   |            |
|--------------------------|---|---|------------|
| FAIR ISAAC CORP          | x | 3 | 500        |
| FAIR ISAAC CORP          | x |   | 1,535      |
| FAIR ISAAC CORP          | x | 7 | 7,260      |
| FAMILY DLR STORES INC    | x | 3 | 501        |
| FAMILY DLR STORES INC    | x | 5 | 0          |
| FAMILY DLR STORES INC    | x | 5 | 3,790      |
| FAMILY DLR STORES INC    | x |   | 4,800      |
| FAMILY DLR STORES INC    | x | 4 | 0          |
| FAMILY DLR STORES INC    | x | 7 | 38,558     |
| FASTENAL CO              | x | 2 | 35         |
| FASTENAL CO              | x | 7 | 14,220     |
| FEDERAL HOME LN MTG CORP | x | 3 | 200        |
| FEDERAL HOME LN MTG CORP | x | 5 | 240        |
| FEDERAL HOME LN MTG CORP | x | 4 | 750        |
| FEDERAL HOME LN MTG CORP | x |   | 2,000      |
| FEDERAL HOME LN MTG CORP | x | 3 | 6,246      |
| FEDERAL HOME LN MTG CORP | x | 3 | 7,385      |
| FEDERAL HOME LN MTG CORP | x | 5 | 0          |
| FEDERAL HOME LN MTG CORP | x | 2 | 7,939      |
| FEDERAL HOME LN MTG CORP | x | 3 | 9,800      |
| FEDERAL HOME LN MTG CORP | x | 5 | 0          |
| FEDERAL HOME LN MTG CORP | x | 4 | 7,650      |
| FEDERAL HOME LN MTG CORP | x | 7 | 128,788    |
| FEDERAL HOME LN MTG CORP | x | 3 | 1,550,000  |
| Federal Natl Mtg Assn    | x |   | 14         |
| FEDERAL NATL MTG ASSN    | x |   | 0          |
| FEDERAL NATL MTG ASSN    | x | 3 | 260        |
| FEDERAL NATL MTG ASSN    | x | 4 | 3,048      |
| FEDERAL NATL MTG ASSN    | x | 5 | 0          |
| FEDERAL NATL MTG ASSN    | x | 3 | 8,100      |
| FEDERAL NATL MTG ASSN    | x | 3 | 10,290     |
| FEDERAL NATL MTG ASSN    | x | 2 | 23,070     |
| FEDERAL NATL MTG ASSN    | x | 4 | 12,031     |
| FEDERAL NATL MTG ASSN    | x | 7 | 194,976    |
| FEDERAL NATL MTG ASSN    | x | 3 | 16,003,700 |
| FEDERATED INVS INC PA    | x | 3 | 155        |
| FEDERATED INVS INC PA    | x | 7 | 11,021     |
| FIFTH THIRD BANCORP      | x | 5 | 295        |
| FIFTH THIRD BANCORP      | x | 5 | 0          |
| FIFTH THIRD BANCORP      | x | 3 | 1,679      |
| FIFTH THIRD BANCORP      | x | 4 | 2,688      |
| FIFTH THIRD BANCORP      | x |   | 3,760      |
| FIFTH THIRD BANCORP      | x | 2 | 16,640     |
| FIFTH THIRD BANCORP      | x | 4 | 78,746     |
| FIFTH THIRD BANCORP      | x | 7 | 105,143    |
| FIRST DATA CORP          | x | 2 | 150        |
| FIRST DATA CORP          | x |   | 0          |
| FIRST DATA CORP          | x | 5 | 940        |
| FIRST DATA CORP          | x | 3 | 2,327      |
| FIRST DATA CORP          | x | 5 | 5,575      |
| FIRST DATA CORP          | x | 4 | 4,105      |
| FIRST DATA CORP          | x | 3 | 6,275      |
| FIRST DATA CORP          | x | 4 | 18,238     |
| FIRST DATA CORP          | x | 7 | 138,521    |
| FIRST HORIZON NATL CORP  | x | 3 | 369        |
| FIRST HORIZON NATL CORP  | x | 4 | 4,860      |
| FIRST HORIZON NATL CORP  | x | 4 | 5,800      |
| FIRST HORIZON NATL CORP  | x | 7 | 18,896     |
| FIRST MARBLEHEAD CORP    | x | 5 | 30         |
| FIRST MARBLEHEAD CORP    | x | 7 | 4,200      |
| FIRST MARBLEHEAD CORP    | x | 4 | 4,400      |
| FIRST MARBLEHEAD CORP    | x | 2 | 5,212      |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                         |   |   |         |
|-------------------------|---|---|---------|
| FISERV INC              | x | 5 | 0       |
| FISERV INC              | x | 2 | 22,353  |
| FISERV INC              | x | 7 | 43,756  |
| FISERV INC              | x | 3 | 48,885  |
| FIRSTENERGY CORP        | x | 2 | 240     |
| FIRSTENERGY CORP        | x | 4 | 319     |
| FIRSTENERGY CORP        | x | 4 | 499     |
| FIRSTENERGY CORP        | x | 3 | 1,021   |
| FIRSTENERGY CORP        | x | 7 | 69,183  |
| FLUOR CORP NEW          | x | 4 | 200     |
| FLUOR CORP NEW          | x | 4 | 200     |
| FLUOR CORP NEW          | x | 3 | 249     |
| FLUOR CORP NEW          | x | 2 | 1,518   |
| FLUOR CORP NEW          | x | 3 | 1,600   |
| FLUOR CORP NEW          | x | 5 | 0       |
| FLUOR CORP NEW          | x | 5 | 4,500   |
| FLUOR CORP NEW          | x | 7 | 12,611  |
| FLUSHING FINL CORP      | x | 4 | 0       |
| FOOT LOCKER INC         | x | 4 | 1,601   |
| FOOT LOCKER INC         | x |   | 4,200   |
| FOOT LOCKER INC         | x | 7 | 13,500  |
| FORD MTR CO DEL         | x | 4 | 350     |
| FORD MTR CO DEL         | x | 3 | 1,860   |
| FORD MTR CO DEL         | x |   | 3,690   |
| FORD MTR CO DEL         | x | 3 | 5,888   |
| FORD MTR CO DEL         | x | 5 | 0       |
| FORD MTR CO DEL         | x | 2 | 35,359  |
| FORD MTR CO DEL         | x | 5 | 46,220  |
| FORD MTR CO DEL         | x | 3 | 76,340  |
| FORD MTR CO DEL         | x | 7 | 326,889 |
| FOREST LABS INC         | x |   | 0       |
| FOREST LABS INC         | x | 3 | 990     |
| FOREST LABS INC         | x |   | 1,570   |
| FOREST LABS INC         | x |   | 3,600   |
| FOREST LABS INC         | x | 7 | 65,207  |
| FORTUNE BRANDS INC      | x | 3 | 448     |
| FORTUNE BRANDS INC      | x | 4 | 300     |
| FORTUNE BRANDS INC      | x | 2 | 1,475   |
| FORTUNE BRANDS INC      | x | 3 | 1,600   |
| FORTUNE BRANDS INC      | x | 4 | 2,055   |
| FORTUNE BRANDS INC      | x | 7 | 32,746  |
| FRANKLIN RES INC        | x | 2 | 40      |
| FRANKLIN RES INC        | x | 5 | 105     |
| FRANKLIN RES INC        | x | 5 | 0       |
| FRANKLIN RES INC        | x | 3 | 6,300   |
| FRANKLIN RES INC        | x | 4 | 40      |
| FRANKLIN RES INC        | x | 7 | 35,043  |
| FRANKLIN RES INC        | x | 3 | 47,186  |
| FULTON FINL CORP PA     | x | 7 | 13,781  |
| GALLAGHER ARTHUR J & CO | x | 7 | 11,330  |
| GALLAHER GROUP PLC      | x | 5 | 0       |
| GALLAHER GROUP PLC      | x | 4 | 400     |
| GALLAHER GROUP PLC      | x | 4 | 300     |
| GANNETT INC             | x | 5 | 0       |
| GANNETT INC             | x | 5 | 425     |
| GANNETT INC             | x | 3 | 738     |
| GANNETT INC             | x | 2 | 2,075   |
| GANNETT INC             | x | 4 | 3,550   |
| GANNETT INC             | x | 4 | 10,498  |
| GANNETT INC             | x | 7 | 48,999  |
| GAP INC DEL             | x | 2 | 1,300   |
| GAP INC DEL             | x | 4 | 500     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                          |   |   |           |
|--------------------------|---|---|-----------|
| GAP INC DEL              | x | 5 | 4,000     |
| GAP INC DEL              | x | 3 | 1,600     |
| GAP INC DEL              | x | 7 | 95,174    |
| GEHL CO                  | x | 3 |           |
| GENENTECH INC            | x | 3 | 200       |
| GENENTECH INC            | x | 2 | 400       |
| GENENTECH INC            | x |   | 0         |
| GENENTECH INC            | x | 5 | 0         |
| GENENTECH INC            | x |   | 1,000     |
| GENENTECH INC            | x | 3 | 1,400     |
| GENENTECH INC            | x |   | 2,330     |
| GENENTECH INC            | x | 5 | 0         |
| GENENTECH INC            | x | 4 | 7,964     |
| GENENTECH INC            | x | 3 | 10,300    |
| GENENTECH INC            | x | 5 | 13,418    |
| GENENTECH INC            | x | 7 | 43,640    |
| GENENTECH INC            | x | 3 | 55,142    |
| GENENTECH INC            | x | 4 | 65,383    |
| GENERAL DYNAMICS CORP    | x | 4 | 315       |
| GENERAL DYNAMICS CORP    | x | 5 | 0         |
| GENERAL DYNAMICS CORP    | x | 4 | 400       |
| GENERAL DYNAMICS CORP    | x | 2 | 640       |
| GENERAL DYNAMICS CORP    | x | 3 | 1,400     |
| GENERAL DYNAMICS CORP    | x | 3 | 58,192    |
| GENERAL DYNAMICS CORP    | x | 7 | 84,649    |
| GENERAL ELECTRIC CO      | x | 1 | 115       |
| GENERAL ELECTRIC CO      | x |   | 8,800     |
| GENERAL ELECTRIC CO      | x |   | 10,000    |
| GENERAL ELECTRIC CO      | x | 3 | 14,325    |
| GENERAL ELECTRIC CO      | x |   | 14,724    |
| GENERAL ELECTRIC CO      | x |   | 15,762    |
| GENERAL ELECTRIC CO      | x | 5 | 0         |
| GENERAL ELECTRIC CO      | x | 5 | 29,800    |
| GENERAL ELECTRIC CO      | x | 5 | 0         |
| GENERAL ELECTRIC CO      | x | 3 | 43,577    |
| GENERAL ELECTRIC CO      | x | 3 | 43,997    |
| GENERAL ELECTRIC CO      | x | 3 | 46,286    |
| GENERAL ELECTRIC CO      | x |   | 60,500    |
| GENERAL ELECTRIC CO      | x | 2 | 82,875    |
| GENERAL ELECTRIC CO      | x | 3 | 95,991    |
| GENERAL ELECTRIC CO      | x | 5 | 0         |
| GENERAL ELECTRIC CO      | x | 3 | 85,573    |
| GENERAL ELECTRIC CO      | x | 2 | 129,106   |
| GENERAL ELECTRIC CO      | x | 5 | 257,478   |
| GENERAL ELECTRIC CO      | x | 3 | 765,845   |
| GENERAL ELECTRIC CO      | x | 3 | 747,590   |
| GENERAL ELECTRIC CO      | x | 4 | 938,987   |
| GENERAL ELECTRIC CO      | x | 4 | 606,371   |
| GENERAL ELECTRIC CO      | x | 7 | 1,986,138 |
| GENERAL GROWTH PPTYS INC | x | 7 | 24,442    |
| GENERAL MLS INC          | x | 5 | 0         |
| GENERAL MLS INC          | x | 4 | 1,916     |
| GENERAL MLS INC          | x |   | 2,400     |
| GENERAL MLS INC          | x | 3 | 19,045    |
| GENERAL MLS INC          | x | 7 | 65,317    |
| GENERAL MLS INC          | x | 2 | 87,284    |
| GENERAL MLS INC          | x | 4 | 89,725    |
| GENERAL MTRS CORP        | x | 1 | 105       |
| GENERAL MTRS CORP        | x | 4 | 200       |
| GENERAL MTRS CORP        | x | 4 | 462       |
| GENERAL MTRS CORP        | x | 5 | 550       |
| GENERAL MTRS CORP        | x | 5 | 0         |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| GENERAL MTRS CORP            | x | 5 | 1,190   |
| GENERAL MTRS CORP            | x |   | 1,500   |
| GENERAL MTRS CORP            | x | 5 | 0       |
| GENERAL MTRS CORP            | x | 3 | 2,757   |
| GENERAL MTRS CORP            | x | 2 | 9,719   |
| GENERAL MTRS CORP            | x | 3 | 55,494  |
| GENERAL MTRS CORP            | x | 7 | 133,826 |
| GENTEX CORP                  | x | 7 | 15,100  |
| GENUINE PARTS CO             | x | 5 | 0       |
| GENUINE PARTS CO             | x | 2 | 15,000  |
| GENUINE PARTS CO             | x | 7 | 28,159  |
| GENUINE PARTS CO             | x | 3 | 44,897  |
| GENZYME CORP                 | x |   | 0       |
| GENZYME CORP                 | x | 2 | 255     |
| GENZYME CORP                 | x | 3 | 5,416   |
| GENZYME CORP                 | x | 4 | 0       |
| GENZYME CORP                 | x | 7 | 51,214  |
| GERDAU S A                   | x |   | 0       |
| GERDAU S A                   | x |   | 0       |
| GERDAU S A                   | x | 5 | 0       |
| GERDAU S A                   | x | 7 | 3,600   |
| GERDAU S A                   | x | 3 | 8,400   |
| GERDAU S A                   | x | 3 | 0       |
| GERDAU S A                   | x |   | 30,700  |
| GIANT INDS INC               | x |   | 66,200  |
| GILEAD SCIENCES INC          | x | 5 | 0       |
| GILEAD SCIENCES INC          | x |   | 1,600   |
| GILEAD SCIENCES INC          | x | 4 | 680     |
| GILEAD SCIENCES INC          | x |   | 2,000   |
| GILEAD SCIENCES INC          | x | 5 | 0       |
| GILEAD SCIENCES INC          | x | 3 | 4,075   |
| GILEAD SCIENCES INC          | x | 3 | 11,200  |
| GILEAD SCIENCES INC          | x | 7 | 86,373  |
| GILEAD SCIENCES INC          | x | 3 | 88,381  |
| GLATFELTER                   | x |   | 0       |
| GLATFELTER                   | x | 2 | 26,965  |
| GLOBAL INDS LTD              | x |   | 11,300  |
| GOLD KIST INC                | x |   | 53,804  |
| GOLDCORP INC NEW             | x | 3 | 460     |
| GOLDCORP INC NEW             | x | 2 | 1,183   |
| GOLDCORP INC NEW             | x | 3 | 2,881   |
| GOLDCORP INC NEW             | x | 3 | 3,200   |
| GOLDCORP INC NEW             | x | 4 | 23,254  |
| GOLDCORP INC NEW             | x | 2 | 69,266  |
| GOLDCORP INC NEW             | x | 3 | 123,480 |
| GOODRICH CORP                | x | 3 | 354     |
| GOODRICH CORP                | x | 4 | 0       |
| GOODRICH CORP                | x | 7 | 32,840  |
| GOODYEAR TIRE & RUBR CO      | x | 3 | 1,000   |
| GOODYEAR TIRE & RUBR CO      | x | 5 | 0       |
| GOODYEAR TIRE & RUBR CO      | x | 3 | 524     |
| GOODYEAR TIRE & RUBR CO      | x | 5 | 2,855   |
| GOODYEAR TIRE & RUBR CO      | x | 2 | 3,621   |
| GOODYEAR TIRE & RUBR CO      | x | 7 | 47,309  |
| GRAINGER W W INC             | x | 7 | 13,155  |
| GRAINGER W W INC             | x | 3 | 21,780  |
| GREAT LAKES BANCORP INC NEW  | x | 4 | 76,111  |
| GROUPE DANONE                | x | 2 | 5,385   |
| GROUPE DANONE                | x | 5 | 5,400   |
| GRUPO AEROPORTUARIO CTR NORT | x | 7 | 70,430  |
| GRUPO AEROPORTUARIO DEL PAC  | x |   | 0       |
| GRUPO AEROPORTUARIO DEL PAC  | x |   | 0       |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| GRUPO AEROPORTUARIO DEL PAC  | x | 5 | 0       |
| GRUPO AEROPORTUARIO DEL PAC  | x | 7 | 16,646  |
| GRUPO AEROPORTUARIO DEL PAC  | x |   | 24,000  |
| GYRODYNE CO AMER INC         | x | 4 | 0       |
| HSBC HLDGS PLC               | x | 2 | 400     |
| HSBC HLDGS PLC               | x | 3 | 0       |
| HSBC HLDGS PLC               | x | 3 | 1,755   |
| HSBC HLDGS PLC               | x | 4 | 2,578   |
| HSBC HLDGS PLC               | x | 5 | 0       |
| HSBC HLDGS PLC               | x | 5 | 41,080  |
| HSBC HLDGS PLC               | x | 4 | 58,956  |
| HSBC HLDGS PLC               | x | 2 | 96,040  |
| HSBC HLDGS PLC               | x |   |         |
| HSBC HLDGS PLC               | x |   | 14,000  |
| HSBC HLDGS PLC               | x | 3 | 0       |
| HSBC HLDGS PLC               | x | 5 | 68,000  |
| HALLIBURTON CO               | x | 4 | 1,200   |
| HALLIBURTON CO               | x | 2 | 1,350   |
| HALLIBURTON CO               | x |   | 2,000   |
| HALLIBURTON CO               | x |   | 6,600   |
| HALLIBURTON CO               | x | 5 | 0       |
| HALLIBURTON CO               | x | 4 | 2,074   |
| HALLIBURTON CO               | x | 3 | 29,400  |
| HALLIBURTON CO               | x | 5 | 37,663  |
| HALLIBURTON CO               | x | 3 | 126,958 |
| HALLIBURTON CO               | x | 7 | 189,149 |
| HANSEN NAT CORP              | x | 3 | 47,600  |
| HANSEN NAT CORP              | x | 3 | 50000   |
| HARDINGE INC                 | x | 4 | 23,118  |
| HARLEY DAVIDSON INC          | x | 5 | 235     |
| HARLEY DAVIDSON INC          | x | 2 | 255     |
| HARLEY DAVIDSON INC          | x | 5 | 0       |
| HARLEY DAVIDSON INC          | x | 3 | 400     |
| HARLEY DAVIDSON INC          | x | 3 | 500     |
| HARLEY DAVIDSON INC          | x | 3 | 2,956   |
| HARLEY DAVIDSON INC          | x | 4 | 4,204   |
| HARLEY DAVIDSON INC          | x | 4 | 1,665   |
| HARLEY DAVIDSON INC          | x | 7 | 54,234  |
| HARMAN INTL INDS INC         | x | 5 | 50      |
| HARMAN INTL INDS INC         | x | 5 | 0       |
| HARMAN INTL INDS INC         | x | 3 | 208     |
| HARMAN INTL INDS INC         | x | 7 | 9,718   |
| HARMONY GOLD MNG LTD         | x | 3 | 15,000  |
| HARMONY GOLD MNG LTD         | x | 3 | 22,000  |
| HARRAHS ENTMT INC            | x | 4 | 0       |
| HARRAHS ENTMT INC            | x |   | 1,000   |
| HARRAHS ENTMT INC            | x | 7 | 29,159  |
| HARRAHS ENTMT INC            | x | 3 | 580     |
| HARRIS CORP DEL              | x | 3 | 128     |
| HARRIS CORP DEL              | x | 4 | 0       |
| HARRIS CORP DEL              | x | 7 | 12,840  |
| HARTFORD FINL SVCS GROUP INC | x |   | 0       |
| HARTFORD FINL SVCS GROUP INC | x | 5 | 0       |
| HARTFORD FINL SVCS GROUP INC | x | 3 | 3,097   |
| HARTFORD FINL SVCS GROUP INC | x | 3 | 3,700   |
| HARTFORD FINL SVCS GROUP INC | x | 4 | 5,650   |
| HARTFORD FINL SVCS GROUP INC | x | 3 | 9,386   |
| HARTFORD FINL SVCS GROUP INC | x | 2 | 12,913  |
| HARTFORD FINL SVCS GROUP INC | x | 4 | 8,052   |
| HARTFORD FINL SVCS GROUP INC | x | 7 | 63,665  |
| HASBRO INC                   | x | 5 | 0       |
| HASBRO INC                   | x | 3 | 527     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                           |   |   |           |
|---------------------------|---|---|-----------|
| HASBRO INC                | x | 3 | 25,000    |
| HASBRO INC                | x | 7 | 46,667    |
| HEALTH CARE PPTY INVS INC | x | 5 | 0         |
| HEALTH CARE PPTY INVS INC | x | 7 | 19,900    |
| HEALTH MGMT ASSOC INC NEW | x | 3 | 727       |
| HEALTH MGMT ASSOC INC NEW | x |   | 4,210     |
| HEALTH MGMT ASSOC INC NEW | x | 2 | 30,925    |
| HEALTH MGMT ASSOC INC NEW | x | 7 | 34,964    |
| HEALTH MGMT ASSOC INC NEW | x | 3 | 236,329   |
| HECLA MNG CO              | x | 2 | 2,667     |
| HECLA MNG CO              | x | 3 | 12,700    |
| HECLA MNG CO              | x | 3 | 23,000    |
| HEINZ H J CO              | x |   | 0         |
| HEINZ H J CO              | x | 3 | 500       |
| HEINZ H J CO              | x | 2 | 4,227     |
| HEINZ H J CO              | x | 5 | 6,820     |
| HEINZ H J CO              | x | 4 | 5,957     |
| HEINZ H J CO              | x | 3 | 18,123    |
| HEINZ H J CO              | x | 4 | 14,770    |
| HEINZ H J CO              | x | 7 | 67,523    |
| HERSHEY CO                | x | 5 | 95        |
| HERSHEY CO                | x | 5 | 0         |
| HERSHEY CO                | x | 2 | 500       |
| HERSHEY CO                | x | 3 | 546       |
| HERSHEY CO                | x | 3 | 0         |
| HERSHEY CO                | x | 5 | 0         |
| HERSHEY CO                | x | 2 | 4,000     |
| HERSHEY CO                | x | 4 | 6,316     |
| HERSHEY CO                | x | 7 | 26,566    |
| HERSHEY CO                | x | 4 | 48,268    |
| HEWLETT PACKARD CO        | x | 1 | 116       |
| HEWLETT PACKARD CO        | x | 3 | 126       |
| HEWLETT PACKARD CO        | x | 5 | 0         |
| HEWLETT PACKARD CO        | x | 5 | 0         |
| HEWLETT PACKARD CO        | x | 5 | 0         |
| HEWLETT PACKARD CO        | x | 3 | 1,400     |
| HEWLETT PACKARD CO        | x |   | 2,800     |
| HEWLETT PACKARD CO        | x | 3 | 4,266     |
| HEWLETT PACKARD CO        | x | 5 | 5,765     |
| HEWLETT PACKARD CO        | x | 2 | 13,721    |
| HEWLETT PACKARD CO        | x | 3 | 14,960    |
| HEWLETT PACKARD CO        | x |   | 18,464    |
| HEWLETT PACKARD CO        | x |   | 21,300    |
| HEWLETT PACKARD CO        | x | 4 | 24,115    |
| HEWLETT PACKARD CO        | x | 3 | 35,560    |
| HEWLETT PACKARD CO        | x | 4 | 39,390    |
| HEWLETT PACKARD CO        | x | 3 | 232,279   |
| HEWLETT PACKARD CO        | x | 7 | 565,544   |
| HEWLETT PACKARD CO        | x | 3 | 1,200,857 |
| HILTON HOTELS CORP        | x | 2 | 600       |
| HILTON HOTELS CORP        | x | 3 | 6,300     |
| HILTON HOTELS CORP        | x | 5 | 0         |
| HILTON HOTELS CORP        | x | 3 | 24,176    |
| HILTON HOTELS CORP        | x | 7 | 63,645    |
| HOME DEPOT INC            | x | 1 | 305       |
| HOME DEPOT INC            | x | 5 | 0         |
| HOME DEPOT INC            | x | 5 | 800       |
| HOME DEPOT INC            | x | 3 | 1,213     |
| HOME DEPOT INC            | x | 2 | 1,225     |
| HOME DEPOT INC            | x | 5 | 0         |
| HOME DEPOT INC            | x | 3 | 1,600     |
| HOME DEPOT INC            | x |   | 2,000     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                            |   |   |           |
|----------------------------|---|---|-----------|
| HOME DEPOT INC             | x |   | 3,000     |
| HOME DEPOT INC             | x |   | 4,089     |
| HOME DEPOT INC             | x |   | 4,700     |
| HOME DEPOT INC             | x | 2 | 12,170    |
| HOME DEPOT INC             | x | 5 | 19,675    |
| HOME DEPOT INC             | x | 3 | 30,891    |
| HOME DEPOT INC             | x | 4 | 46,813    |
| HOME DEPOT INC             | x | 3 | 53,000    |
| HOME DEPOT INC             | x | 3 | 47,171    |
| HOME DEPOT INC             | x | 4 | 62,095    |
| HOME DEPOT INC             | x | 7 | 409,381   |
| HONDA MOTOR LTD            | x | 4 | 0         |
| HONDA MOTOR LTD            | x | 2 | 195,923   |
| HONEYWELL INTL INC         | x | 1 | 310       |
| HONEYWELL INTL INC         | x |   | 500       |
| HONEYWELL INTL INC         | x |   | 1,600     |
| HONEYWELL INTL INC         | x | 3 | 1,870     |
| HONEYWELL INTL INC         | x | 2 | 4,945     |
| HONEYWELL INTL INC         | x | 5 | 8,200     |
| HONEYWELL INTL INC         | x | 3 | 8,446     |
| HONEYWELL INTL INC         | x | 5 | 0         |
| HONEYWELL INTL INC         | x | 5 | 10,579    |
| HONEYWELL INTL INC         | x | 4 | 20,219    |
| HONEYWELL INTL INC         | x | 4 | 27,816    |
| HONEYWELL INTL INC         | x | 3 | 10,443    |
| HONEYWELL INTL INC         | x |   | 31,000    |
| HONEYWELL INTL INC         | x | 3 | 41,930    |
| HONEYWELL INTL INC         | x | 7 | 187,511   |
| HOSPIRA INC                | x | 5 | 23        |
| HOSPIRA INC                | x | 3 | 466       |
| HOSPIRA INC                | x | 5 | 600       |
| HOSPIRA INC                | x |   | 620       |
| HOSPIRA INC                | x | 4 | 1,992     |
| HOSPIRA INC                | x | 4 | 4,096     |
| HOSPIRA INC                | x | 7 | 24,756    |
| HUBBELL INC                | x | 5 | 0         |
| HUDSON CITY BANCORP        | x | 7 | 60,454    |
| HUMANA INC                 | x | 3 | 475       |
| HUMANA INC                 | x | 7 | 25,585    |
| HUMAN GENOME SCIENCES INC  | x | 4 | 400       |
| HUMAN GENOME SCIENCES INC  | x | 5 | 2,800     |
| HUMAN GENOME SCIENCES INC  | x | 3 | 2,660,000 |
| HUNT J B TRANS SVCS INC    | x | 5 | 187       |
| HUNT J B TRANS SVCS INC    | x |   | 6,436     |
| HUNT J B TRANS SVCS INC    | x | 7 | 10,600    |
| HUNT J B TRANS SVCS INC    | x | 3 | 60,000    |
| HUNTINGTON BANCSHARES INC  | x | 3 | 686       |
| HUNTINGTON BANCSHARES INC  | x | 7 | 37,083    |
| IMS HEALTH INC             | x | 3 | 800       |
| IMS HEALTH INC             | x | 5 | 2,000     |
| IMS HEALTH INC             | x | 3 | 5,697     |
| IMS HEALTH INC             | x | 7 | 33,372    |
| IRSA INVERSIONES Y REP S A | x | 1 | 1,500     |
| IRSA INVERSIONES Y REP S A | x |   | 56,600    |
| ITT CORP NEW               | x | 5 | 0         |
| ITT CORP NEW               | x | 5 | 0         |
| ITT CORP NEW               | x | 3 | 2,350     |
| ITT CORP NEW               | x |   | 6,170     |
| ITT CORP NEW               | x | 3 | 14,283    |
| ITT CORP NEW               | x | 6 | 22,976    |
| ITT CORP NEW               | x | 4 | 18,465    |
| ITT CORP NEW               | x | 7 | 33,274    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                            |   |   |         |
|----------------------------|---|---|---------|
| ITT CORP NEW               | x | 3 | 51,240  |
| ITT CORP NEW               | x | 2 | 53,355  |
| ITT CORP NEW               | x | 3 | 107,643 |
| ITT CORP NEW               | x | 4 | 185,583 |
| IDEARC INC                 | x | 3 | 9       |
| IDEARC INC                 | x | 1 | 24      |
| IDEARC INC                 | x | 3 | 61      |
| IDEARC INC                 | x | 5 | 0       |
| IDEARC INC                 | x | 5 | 167     |
| IDEARC INC                 | x |   | 171     |
| IDEARC INC                 | x | 3 | 355     |
| IDEARC INC                 | x | 2 | 399     |
| IDEARC INC                 | x | 3 | 0       |
| IDEARC INC                 | x | 3 | 945     |
| IDEARC INC                 | x | 4 | 1,672   |
| IDEARC INC                 | x | 4 | 3,608   |
| IDEARC INC                 | x | 7 | 15,222  |
| ILLINOIS TOOL WKS INC      | x | 5 | 230     |
| ILLINOIS TOOL WKS INC      | x | 2 | 675     |
| ILLINOIS TOOL WKS INC      | x | 4 | 800     |
| ILLINOIS TOOL WKS INC      | x | 2 | 4,470   |
| ILLINOIS TOOL WKS INC      | x | 3 | 6,950   |
| ILLINOIS TOOL WKS INC      | x | 4 | 72      |
| ILLINOIS TOOL WKS INC      | x | 3 | 37,290  |
| ILLINOIS TOOL WKS INC      | x | 3 | 39,532  |
| ILLINOIS TOOL WKS INC      | x | 3 | 87,250  |
| ILLINOIS TOOL WKS INC      | x | 7 | 97,234  |
| IMPERIAL OIL LTD           | x | 5 | 5,000   |
| IMPERIAL OIL LTD           | x | 4 | 7,250   |
| IMPERIAL OIL LTD           | x | 2 | 241,361 |
| IMPERIAL TOBACCO GROUP PLC | x | 5 | 120     |
| IMPERIAL TOBACCO GROUP PLC | x | 5 | 0       |
| IMPERIAL TOBACCO GROUP PLC | x | 4 | 1,000   |
| IMPERIAL TOBACCO GROUP PLC | x | 4 | 0       |
| INFOSYS TECHNOLOGIES LTD   | x | 4 | 0       |
| INFOSYS TECHNOLOGIES LTD   | x |   | 0       |
| INFOSYS TECHNOLOGIES LTD   | x |   | 0       |
| INFOSYS TECHNOLOGIES LTD   | x | 2 | 100     |
| INFOSYS TECHNOLOGIES LTD   | x | 5 | 0       |
| INFOSYS TECHNOLOGIES LTD   | x | 5 | 170     |
| INFOSYS TECHNOLOGIES LTD   | x |   | 2,460   |
| INFOSYS TECHNOLOGIES LTD   | x | 5 | 4,200   |
| INFOSYS TECHNOLOGIES LTD   | x | 3 | 26,093  |
| INFOSYS TECHNOLOGIES LTD   | x | 6 | 575,000 |
| ING GROEP N V              | x |   | 0       |
| ING GROEP N V              | x | 5 | 1,682   |
| ING GROEP N V              | x | 2 | 86,485  |
| ING GROEP N V              | x | 2 | 111,325 |
| INTEL CORP                 | x | 1 | 137     |
| INTEL CORP                 | x | 3 | 528     |
| INTEL CORP                 | x |   | 2,377   |
| INTEL CORP                 | x |   | 1,000   |
| INTEL CORP                 | x |   | 4,000   |
| INTEL CORP                 | x |   | 5,600   |
| INTEL CORP                 | x | 5 | 7,900   |
| INTEL CORP                 | x | 3 | 13,500  |
| INTEL CORP                 | x | 3 | 24,995  |
| INTEL CORP                 | x |   | 30,158  |
| INTEL CORP                 | x |   | 31,334  |
| INTEL CORP                 | x | 5 | 41,100  |
| INTEL CORP                 | x | 2 | 48,575  |
| INTEL CORP                 | x | 2 | 96,672  |



Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |           |
|------------------------------|---|---|-----------|
| INTEL CORP                   | x |   | 97,300    |
| INTEL CORP                   | x | 5 | 0         |
| INTEL CORP                   | x | 5 | 0         |
| INTEL CORP                   | x |   | 128,120   |
| INTEL CORP                   | x | 3 | 141398    |
| INTEL CORP                   | x | 3 | 247,810   |
| INTEL CORP                   | x | 3 | 157,638   |
| INTEL CORP                   | x | 4 | 251,744   |
| INTEL CORP                   | x | 4 | 232,655   |
| INTEL CORP                   | x | 5 | 617,419   |
| INTEL CORP                   | x | 3 | 638,725   |
| INTEL CORP                   | x | 7 | 1,167,750 |
| INTER TEL INC                | x | 4 | 0         |
| INTERNATIONAL BUSINESS MACHS | x |   | 0         |
| INTERNATIONAL BUSINESS MACHS | x | 2 | 400       |
| INTERNATIONAL BUSINESS MACHS | x | 5 | 0         |
| INTERNATIONAL BUSINESS MACHS | x | 1 | 868       |
| INTERNATIONAL BUSINESS MACHS | x |   | 1,000     |
| INTERNATIONAL BUSINESS MACHS | x | 2 | 2,417     |
| INTERNATIONAL BUSINESS MACHS | x | 5 | 0         |
| INTERNATIONAL BUSINESS MACHS | x |   | 2,936     |
| INTERNATIONAL BUSINESS MACHS | x |   | 3,840     |
| INTERNATIONAL BUSINESS MACHS | x | 5 | 4,200     |
| INTERNATIONAL BUSINESS MACHS | x | 5 | 0         |
| INTERNATIONAL BUSINESS MACHS | x |   | 6,885     |
| INTERNATIONAL BUSINESS MACHS | x | 3 | 9,025     |
| INTERNATIONAL BUSINESS MACHS | x |   | 13,455    |
| INTERNATIONAL BUSINESS MACHS | x | 3 | 14,297    |
| INTERNATIONAL BUSINESS MACHS | x | 5 | 34,000    |
| INTERNATIONAL BUSINESS MACHS | x | 3 | 69,197    |
| INTERNATIONAL BUSINESS MACHS | x | 4 | 123,188   |
| INTERNATIONAL BUSINESS MACHS | x | 3 | 139,130   |
| INTERNATIONAL BUSINESS MACHS | x | 4 | 122,775   |
| INTERNATIONAL BUSINESS MACHS | x | 3 | 222,652   |
| INTERNATIONAL BUSINESS MACHS | x | 7 | 307,249   |
| INTERNATIONAL FLAVORS&FRAGRA | x | 3 | 283       |
| INTERNATIONAL FLAVORS&FRAGRA | x | 3 | 620       |
| INTERNATIONAL FLAVORS&FRAGRA | x | 6 | 3,200     |
| INTERNATIONAL FLAVORS&FRAGRA | x | 2 | 5,065     |
| INTERNATIONAL FLAVORS&FRAGRA | x | 2 | 13,805    |
| INTERNATIONAL FLAVORS&FRAGRA | x | 7 | 14,130    |
| INTERNATIONAL GAME TECHNOLOG | x | 5 | 0         |
| INTERNATIONAL GAME TECHNOLOG | x | 5 | 225       |
| INTERNATIONAL GAME TECHNOLOG | x | 2 | 265       |
| INTERNATIONAL GAME TECHNOLOG | x | 5 | 0         |
| INTERNATIONAL GAME TECHNOLOG | x | 3 | 757       |
| INTERNATIONAL GAME TECHNOLOG | x | 5 | 1,000     |
| INTERNATIONAL GAME TECHNOLOG | x | 4 | 6,000     |
| INTERNATIONAL GAME TECHNOLOG | x | 4 | 71        |
| INTERNATIONAL GAME TECHNOLOG | x | 3 | 22,958    |
| INTERNATIONAL GAME TECHNOLOG | x | 7 | 73,575    |
| INTL PAPER CO                | x | 5 | 361       |
| INTL PAPER CO                | x | 3 | 1,487     |
| INTL PAPER CO                | x | 4 | 9,856     |
| INTL PAPER CO                | x | 4 | 6,193     |
| INTL PAPER CO                | x | 7 | 92,284    |
| INTERPUBLIC GROUP COS INC    | x | 3 | 290       |
| INTERPUBLIC GROUP COS INC    | x | 4 | 330       |
| INTERPUBLIC GROUP COS INC    | x | 3 | 1,258     |
| INTERPUBLIC GROUP COS INC    | x | 7 | 63,200    |
| INTUIT                       | x | 4 | 0         |
| INTUIT                       | x | 3 | 327       |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                       |   |   |         |
|-----------------------|---|---|---------|
| INTUIT                | x |   | 9,016   |
| INTUIT                | x | 3 | 22,036  |
| INTUIT                | x | 7 | 55,254  |
| IRON MTN INC          | x | 4 | 0       |
| IRON MTN INC          | x | 5 | 210     |
| IRON MTN INC          | x | 5 | 0       |
| IRON MTN INC          | x | 7 | 13,100  |
| ISHARES COMEX GOLD TR | x | 3 |         |
| ISHARES COMEX GOLD TR | x |   | 300     |
| ISHARES COMEX GOLD TR | x | 2 | 485     |
| ISHARES COMEX GOLD TR | x | 5 | 2,123   |
| ISHARES COMEX GOLD TR | x |   | 63,477  |
| ISHARES INC           | x | 4 | 0       |
| ISHARES INC           | x | 3 | 2,295   |
| ISHARES INC           | x |   | 4,000   |
| ISHARES INC           | x | 5 | 4,500   |
| ISHARES INC           | x | 3 | 10,300  |
| ISHARES INC           | x | 4 | 0       |
| ISHARES INC           | x | 4 | 0       |
| ISHARES INC           | x | 2 | 400     |
| ISHARES INC           | x | 5 | 1,560   |
| ISHARES INC           | x | 4 | 0       |
| ISHARES INC           | x |   | 0       |
| ISHARES INC           | x |   | 4,000   |
| ISHARES INC           | x | 3 | 60,150  |
| ISHARES INC           | x | 3 | 2,200   |
| ISHARES INC           | x | 5 | 2,500   |
| ISHARES INC           | x | 3 | 12,000  |
| ISHARES INC           | x | 6 | 82,550  |
| ISHARES INC           | x | 4 | 0       |
| ISHARES INC           | x |   | 217,903 |
| ISHARES INC           | x | 4 | 0       |
| ISHARES INC           | x |   | 650     |
| ISHARES INC           | x | 2 | 1,550   |
| ISHARES INC           | x | 3 | 2,060   |
| ISHARES INC           | x | 5 | 3,362   |
| ISHARES INC           | x |   | 42,332  |
| ISHARES INC           | x | 4 | 0       |
| ISHARES INC           | x | 2 | 2,000   |
| ISHARES INC           | x | 3 | 5,358   |
| ISHARES INC           | x | 4 | 0       |
| ISHARES INC           | x | 3 | 17,450  |
| ISHARES INC           | x | 4 | 0       |
| ISHARES INC           | x | 2 | 1,490   |
| ISHARES INC           | x | 4 | 0       |
| ISHARES INC           | x |   | 482,437 |
| ISHARES INC           | x | 4 | 0       |
| ISHARES INC           | x | 5 | 2,212   |
| ISHARES INC           | x |   | 12,775  |
| ISHARES INC           | x | 4 | 0       |
| ISHARES INC           | x | 4 | 0       |
| ISHARES INC           | x |   | 0       |
| ISHARES INC           | x | 5 | 0       |
| ISHARES INC           | x |   | 7,550   |
| ISHARES INC           | x | 4 | 0       |
| ISHARES INC           | x |   | 25,740  |
| ISHARES INC           | x | 5 | 27,732  |
| ISHARES INC           | x | 3 | 36,500  |
| ISHARES INC           | x | 6 | 39,000  |
| ISHARES INC           | x | 3 | 61,150  |
| ISHARES INC           | x | 5 | 0       |
| ISHARES INC           | x | 3 | 94,050  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|             |   |   |            |
|-------------|---|---|------------|
| ISHARES INC | x | 3 | 157,225    |
| ISHARES INC | x | 3 | 368,316    |
| ISHARES INC | x | 4 | 0          |
| ISHARES INC | x |   | 5,500      |
| ISHARES INC | x | 4 | 0          |
| ISHARES INC | x | 4 | 0          |
| ISHARES INC | x |   | 3,815      |
| ISHARES INC | x | 4 | 0          |
| ISHARES INC | x | 4 | 0          |
| ISHARES INC | x | 5 | 0          |
| ISHARES INC | x |   | 4,560      |
| ISHARES INC | x | 4 | 0          |
| ISHARES INC | x |   | 0          |
| ISHARES INC | x |   | 0          |
| ISHARES INC | x | 5 | 0          |
| ISHARES INC | x | 4 | 0          |
| ISHARES INC | x | 3 | 3,975      |
| ISHARES INC | x | 5 | 4,000      |
| ISHARES INC | x |   | 5,200      |
| ISHARES INC | x | 4 | 0          |
| ISHARES INC | x |   | 41,300     |
| ISHARES INC | x | 4 | 0          |
| ISHARES INC | x |   | 5,800      |
| ISHARES INC | x |   | 7,725      |
| ISHARES INC | x | 5 | 0          |
| ISHARES INC | x | 5 | 24,826     |
| ISHARES INC | x | 3 | 29,020     |
| ISHARES INC | x | 4 | 0          |
| ISHARES INC | x | 4 | 0          |
| ISHARES INC | x |   | 6,680      |
| ISHARES INC | x | 4 | 0          |
| ISHARES INC | x | 4 | 0          |
| ISHARES INC | x |   | 0          |
| ISHARES INC | x |   | 450        |
| ISHARES INC | x | 4 | 0          |
| ISHARES INC | x | 3 | 26,151     |
| ISHARES INC | x | 5 | 0          |
| ISHARES INC | x | 5 | 0          |
| ISHARES INC | x | 3 | 145,860    |
| ISHARES INC | x | 4 | 0          |
| ISHARES INC | x | 5 | 5,500      |
| ISHARES INC | x |   | 14,658     |
| ISHARES INC | x | 2 | 78,187     |
| ISHARES INC | x | 3 | 105,350    |
| ISHARES INC | x | 5 | 107,273    |
| ISHARES INC | x | 5 | 0          |
| ISHARES INC | x | 3 | 162,610    |
| ISHARES INC | x | 4 | 0          |
| ISHARES INC | x | 3 | 503,067    |
| ISHARES INC | x |   | 613,536    |
| Ishares Inc | x | 6 | 11,071,876 |
| ISHARES INC | x | 2 | 124        |
| ISHARES INC | x | 4 | 0          |
| ISHARES INC | x |   | 5,315      |
| ISHARES INC | x | 4 | 0          |
| ISHARES INC | x |   | 0          |
| ISHARES INC | x |   | 0          |
| ISHARES INC | x | 4 | 0          |
| ISHARES INC | x | 5 | 0          |
| ISHARES INC | x |   | 917        |
| ISHARES INC | x | 5 | 9,051      |
| ISHARES INC | x | 3 | 12,500     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|             |   |   |         |
|-------------|---|---|---------|
| ISHARES INC | x | 4 | 0       |
| ISHARES INC | x | 3 | 48,425  |
| ISHARES TR  | x | 3 | 21,882  |
| ISHARES TR  | x | 3 | 23,385  |
| ISHARES TR  | x | 3 | 61520   |
| ISHARES TR  | x | 6 | 733,049 |
| ISHARES TR  | x |   | 2,103   |
| ISHARES TR  | x | 4 | 0       |
| ISHARES TR  | x |   | 0       |
| ISHARES TR  | x | 5 | 0       |
| ISHARES TR  | x | 4 | 0       |
| ISHARES TR  | x | 3 | 610     |
| ISHARES TR  | x |   | 0       |
| ISHARES TR  | x | 3 | 1,287   |
| ISHARES TR  | x | 5 | 1,620   |
| ISHARES TR  | x | 2 | 2,261   |
| ISHARES TR  | x | 4 | 0       |
| ISHARES TR  | x |   | 3,370   |
| ISHARES TR  | x | 3 | 25810   |
| ISHARES TR  | x | 2 | 537     |
| ISHARES TR  | x | 5 | 0       |
| ISHARES TR  | x | 3 | 4,508   |
| ISHARES TR  | x | 4 | 0       |
| ISHARES TR  | x | 6 | 33,756  |
| ISHARES TR  | x | 7 | 102,680 |
| ISHARES TR  | x | 4 | 0       |
| ISHARES TR  | x |   | 9,766   |
| ISHARES TR  | x | 6 | 11,367  |
| ISHARES TR  | x | 4 | 0       |
| ISHARES TR  | x |   | 960     |
| ISHARES TR  | x | 2 | 1,250   |
| ISHARES TR  | x | 5 | 1,253   |
| ISHARES TR  | x | 3 | 5,650   |
| ISHARES TR  | x | 3 | 8,785   |
| ISHARES TR  | x |   | 11,000  |
| ISHARES TR  | x | 4 | 0       |
| ISHARES TR  | x |   | 51,260  |
| ISHARES TR  | x | 4 | 0       |
| ISHARES TR  | x | 5 | 1,844   |
| ISHARES TR  | x |   | 7,011   |
| ISHARES TR  | x | 6 | 13,978  |
| ISHARES TR  | x | 4 | 0       |
| ISHARES TR  | x | 2 | 1,010   |
| ISHARES TR  | x | 3 | 2,000   |
| ISHARES TR  | x | 5 | 3,012   |
| ISHARES TR  | x | 3 | 36,720  |
| ISHARES TR  | x | 2 | 200     |
| ISHARES TR  | x | 5 | 700     |
| ISHARES TR  | x |   | 930     |
| ISHARES TR  | x | 6 | 4,200   |
| ISHARES TR  | x | 3 | 5,000   |
| ISHARES TR  | x |   | 2,823   |
| ISHARES TR  | x | 5 | 11,025  |
| ISHARES TR  | x | 6 | 13,950  |
| ISHARES TR  | x |   | 7,368   |
| ISHARES TR  | x | 5 | 11,922  |
| ISHARES TR  | x | 4 | 0       |
| ISHARES TR  | x | 6 | 57,398  |
| ISHARES TR  | x | 4 | 0       |
| ISHARES TR  | x |   | 5,265   |
| ISHARES TR  | x | 3 | 10,500  |
| ISHARES TR  | x | 2 | 13,370  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                           |   |   |        |
|---------------------------|---|---|--------|
| ISHARES TR                | x |   | 21,100 |
| ISHARES TR                | x | 5 | 19,667 |
| ISHARES TR                | x | 4 | 0      |
| ISHARES TR                | x |   | 2,000  |
| ISHARES TR                | x | 6 | 5,278  |
| ISHARES TR                | x | 5 | 7,222  |
| ISHARES TR                | x | 4 | 0      |
| ISHARES TR                | x | 4 | 0      |
| ISHARES TR                | x |   | 25,400 |
| ISHARES TR                | x | 5 | 1,250  |
| ISHARES TR                | x |   | 26,100 |
| ISHARES TR                | x | 4 | 0      |
| ISHARES TR                | x | 4 | 0      |
| ISHARES TR                | x |   | 37,727 |
| ISHARES TR                | x | 4 | 0      |
| ISHARES TR                | x |   | 54,411 |
| ISHARES TR                | x | 4 | 0      |
| ISHARES TR                | x |   | 10,500 |
| ISHARES TR                | x | 2 | 300    |
| ISHARES TR                | x | 4 | 0      |
| ISHARES TR                | x |   | 70,341 |
| ISHARES TR                | x | 5 | 4,510  |
| ISHARES TR                | x | 4 | 0      |
| ISHARES TR                | x |   | 697    |
| ISHARES TR                | x | 4 | 0      |
| ISHARES TR                | x | 4 | 0      |
| ISHARES TR                | x |   | 3,000  |
| ISHARES TR                | x | 3 | 4,700  |
| ISHARES TR                | x | 4 | 0      |
| ISHARES TR                | x | 2 | 600    |
| ISHARES TR                | x | 3 | 900    |
| ISHARES TR                | x | 5 | 1,700  |
| ISHARES TR                | x |   | 2,258  |
| ISHARES TR                | x | 4 | 0      |
| ISHARES TR                | x |   | 23,664 |
| ISHARES TR                | x | 4 | 0      |
| ISHARES TR                | x | 4 | 0      |
| ISHARES TR                | x |   | 11,932 |
| ISHARES TR                | x | 3 | 18647  |
| ISHARES TR                | x | 5 | 10,062 |
| ISHARES TR                | x |   | 1,178  |
| ISHARES TR                | x | 2 | 1,320  |
| ISHARES TR                | x | 3 | 2,102  |
| ISHARES TR                | x |   | 3,715  |
| ISHARES TR                | x | 6 | 36,254 |
| ISHARES TR                | x |   | 37,700 |
| ITRON INC                 | x |   | 0      |
| ITRON INC                 | x |   | 2,300  |
| JABIL CIRCUIT INC         | x | 3 | 561    |
| JABIL CIRCUIT INC         | x | 2 | 12,550 |
| JABIL CIRCUIT INC         | x | 4 | 0      |
| JABIL CIRCUIT INC         | x | 3 | 16,100 |
| JABIL CIRCUIT INC         | x | 7 | 29,830 |
| JABIL CIRCUIT INC         | x | 6 | 29,983 |
| JACOBS ENGR GROUP INC DEL | x | 5 | 141    |
| JACOBS ENGR GROUP INC DEL | x | 7 | 5,250  |
| JACOBS ENGR GROUP INC DEL | x | 4 | 40     |
| JOHNSON & JOHNSON         | x | 1 | 200    |
| JOHNSON & JOHNSON         | x |   | 1,000  |
| JOHNSON & JOHNSON         | x |   | 1,200  |
| JOHNSON & JOHNSON         | x | 5 | 2,500  |
| JOHNSON & JOHNSON         | x |   | 3,660  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                         |   |   |           |
|-------------------------|---|---|-----------|
| JOHNSON & JOHNSON       | x |   | 4,000     |
| JOHNSON & JOHNSON       | x | 3 | 5,220     |
| JOHNSON & JOHNSON       | x | 3 | 15,570    |
| JOHNSON & JOHNSON       | x | 3 | 15,905    |
| JOHNSON & JOHNSON       | x |   | 20,116    |
| JOHNSON & JOHNSON       | x | 5 | 20,870    |
| JOHNSON & JOHNSON       | x | 5 | 0         |
| JOHNSON & JOHNSON       | x |   | 4,150     |
| JOHNSON & JOHNSON       | x | 2 | 43,748    |
| JOHNSON & JOHNSON       | x | 2 | 48,035    |
| JOHNSON & JOHNSON       | x | 3 | 54,465    |
| JOHNSON & JOHNSON       | x | 3 | 93170     |
| JOHNSON & JOHNSON       | x | 4 | 95,566    |
| JOHNSON & JOHNSON       | x | 3 | 228,255   |
| JOHNSON & JOHNSON       | x | 4 | 316,959   |
| JOHNSON & JOHNSON       | x | 3 | 395,896   |
| JOHNSON & JOHNSON       | x | 7 | 603,278   |
| JOHNSON & JOHNSON       | x | 3 | 1,200,000 |
| JOHNSON CTLS INC        | x | 5 | 0         |
| JOHNSON CTLS INC        | x | 3 | 2,629     |
| JOHNSON CTLS INC        | x | 4 | 1,066     |
| JOHNSON CTLS INC        | x | 3 | 4,000     |
| JOHNSON CTLS INC        | x | 7 | 31,845    |
| JOHNSON CTLS INC        | x | 4 | 39,432    |
| JONES APPAREL GROUP INC | x | 2 | 125       |
| JONES APPAREL GROUP INC | x | 3 | 373       |
| JONES APPAREL GROUP INC | x |   | 10,501    |
| JONES APPAREL GROUP INC | x | 7 | 18,243    |
| JOY GLOBAL INC          | x | 2 | 225       |
| JOY GLOBAL INC          | x | 5 | 405       |
| JOY GLOBAL INC          | x | 4 | 0         |
| JOY GLOBAL INC          | x |   | 3,600     |
| KKR FINL CORP           | x | 3 | 69,880    |
| KKR FINL CORP           | x | 3 | 108,000   |
| KLA-TENCOR CORP         | x | 4 | 0         |
| KLA-TENCOR CORP         | x | 3 | 603       |
| KLA-TENCOR CORP         | x | 3 | 1,562     |
| KLA-TENCOR CORP         | x | 2 | 1,850     |
| KLA-TENCOR CORP         | x |   | 3,055     |
| KLA-TENCOR CORP         | x | 4 | 21,200    |
| KLA-TENCOR CORP         | x | 7 | 40,808    |
| K V PHARMACEUTICAL CO   | x | 4 | 0         |
| KAYDON CORP             | x |   | 0         |
| KAYDON CORP             | x | 4 | 11,200    |
| KEANE INC               | x |   | 14,200    |
| KELLOGG CO              | x | 2 | 200       |
| KELLOGG CO              | x | 4 | 400       |
| KELLOGG CO              | x | 5 | 0         |
| KELLOGG CO              | x | 3 | 600       |
| KELLOGG CO              | x | 3 | 750       |
| KELLOGG CO              | x | 3 | 1,123     |
| KELLOGG CO              | x | 3 | 7,600     |
| KELLOGG CO              | x | 4 | 11,605    |
| KELLOGG CO              | x | 7 | 51,335    |
| KEMET CORP              | x | 5 | 1,000     |
| KEMET CORP              | x | 5 | 1,325     |
| KEMET CORP              | x |   | 14,434    |
| KENSEY NASH CORP        | x | 4 | 0         |
| KEYCORP NEW             | x |   | 0         |
| KEYCORP NEW             | x | 5 | 505       |
| KEYCORP NEW             | x | 4 | 3,614     |
| KEYCORP NEW             | x | 4 | 1,430     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |   |   |         |
|-----------------------------|---|---|---------|
| KEYCORP NEW                 | x | 7 | 74,017  |
| KEYCORP NEW                 | x | 3 | 106,825 |
| KIMBERLY CLARK CORP         | x |   | 0       |
| KIMBERLY CLARK CORP         | x | 5 | 225     |
| KIMBERLY CLARK CORP         | x | 3 | 1,225   |
| KIMBERLY CLARK CORP         | x | 3 | 1,500   |
| KIMBERLY CLARK CORP         | x | 3 | 3,123   |
| KIMBERLY CLARK CORP         | x | 3 | 4,027   |
| KIMBERLY CLARK CORP         | x |   | 7,600   |
| KIMBERLY CLARK CORP         | x | 2 | 19,698  |
| KIMBERLY CLARK CORP         | x | 4 | 16,944  |
| KIMBERLY CLARK CORP         | x | 4 | 40,237  |
| KIMBERLY CLARK CORP         | x | 7 | 89,734  |
| KING PHARMACEUTICALS INC    | x | 4 | 0       |
| KING PHARMACEUTICALS INC    | x | 3 | 870     |
| KING PHARMACEUTICALS INC    | x | 5 | 0       |
| KING PHARMACEUTICALS INC    | x |   | 8,644   |
| KING PHARMACEUTICALS INC    | x | 7 | 79,320  |
| KINROSS GOLD CORP           | x | 5 | 121     |
| KINROSS GOLD CORP           | x | 3 | 0       |
| KINROSS GOLD CORP           | x | 4 | 800     |
| KINROSS GOLD CORP           | x | 3 | 8,000   |
| KINROSS GOLD CORP           | x | 2 | 11,350  |
| KINGSWAY FINL SVCS INC      | x | 2 | 26,410  |
| KIRBY CORP                  | x |   | 0       |
| KIRBY CORP                  | x | 3 | 133,831 |
| KOHL'S CORP                 | x | 2 | 90      |
| KOHL'S CORP                 | x | 4 | 600     |
| KOHL'S CORP                 | x |   | 1,600   |
| KOHL'S CORP                 | x | 3 | 1,985   |
| KOHL'S CORP                 | x | 5 | 0       |
| KOHL'S CORP                 | x | 4 | 0       |
| KOHL'S CORP                 | x | 3 | 6,300   |
| KOHL'S CORP                 | x | 6 | 15,541  |
| KOHL'S CORP                 | x | 3 | 25,003  |
| KOHL'S CORP                 | x | 3 | 33,585  |
| KOHL'S CORP                 | x | 3 | 50,780  |
| KOHL'S CORP                 | x | 2 | 54,750  |
| KOHL'S CORP                 | x | 7 | 65,527  |
| KONINKLIJKE AHOLD N V       | x |   | 0       |
| KONINKLIJKE AHOLD N V       | x | 5 | 2,640   |
| KONINKLIJKE AHOLD N V       | x | 2 | 20,521  |
| KONINKLIJKE AHOLD N V       | x | 5 | 0       |
| KONINKLIJKE PHILIPS ELECTRS | x | 5 | 203     |
| KONINKLIJKE PHILIPS ELECTRS | x | 4 | 0       |
| KONINKLIJKE PHILIPS ELECTRS | x | 2 | 14,958  |
| KOREA ELECTRIC PWR          | x |   | 0       |
| KOREA ELECTRIC PWR          | x | 4 | 0       |
| KOREA ELECTRIC PWR          | x |   | 0       |
| KOREA ELECTRIC PWR          | x | 5 | 743     |
| KOREA ELECTRIC PWR          | x | 3 | 1,160   |
| KOREA ELECTRIC PWR          | x | 5 | 0       |
| KOREA ELECTRIC PWR          | x | 3 | 16,441  |
| KOREA ELECTRIC PWR          | x | 6 | 0       |
| KOREA ELECTRIC PWR          | x | 3 | 631,660 |
| KOREA FD                    | x |   | 11,000  |
| KOREA FD                    | x | 5 | 15,569  |
| KOREA FD                    | x | 5 | 0       |
| KROGER CO                   | x | 4 | 0       |
| KROGER CO                   | x | 5 | 0       |
| KROGER CO                   | x | 5 | 770     |
| KROGER CO                   | x | 5 | 0       |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| KROGER CO                    | x | 3 | 2,274   |
| KROGER CO                    | x | 5 | 0       |
| KROGER CO                    | x | 2 | 19,941  |
| KROGER CO                    | x | 7 | 151,211 |
| LSI LOGIC CORP               | x | 3 | 1,149   |
| LSI LOGIC CORP               | x | 5 | 1,500   |
| LSI LOGIC CORP               | x | 2 | 7,000   |
| LSI LOGIC CORP               | x |   | 9,600   |
| LSI LOGIC CORP               | x | 4 | 0       |
| LSI LOGIC CORP               | x | 7 | 66,031  |
| L-3 COMMUNICATIONS HLDGS INC | x | 5 | 105     |
| L-3 COMMUNICATIONS HLDGS INC | x |   | 0       |
| L-3 COMMUNICATIONS HLDGS INC | x | 4 | 285     |
| L-3 COMMUNICATIONS HLDGS INC | x | 3 | 377     |
| L-3 COMMUNICATIONS HLDGS INC | x | 2 | 630     |
| L-3 COMMUNICATIONS HLDGS INC | x | 4 | 332     |
| L-3 COMMUNICATIONS HLDGS INC | x | 7 | 30,053  |
| LAM RESEARCH CORP            | x | 4 | 0       |
| LAM RESEARCH CORP            | x | 2 | 650     |
| LAM RESEARCH CORP            | x |   | 820     |
| LAM RESEARCH CORP            | x |   | 1,500   |
| LAM RESEARCH CORP            | x | 3 | 2,090   |
| LAM RESEARCH CORP            | x | 7 | 14,900  |
| LANDSTAR SYS INC             | x | 2 | 6,205   |
| LANDSTAR SYS INC             | x | 4 | 64      |
| LAS VEGAS SANDS CORP         | x | 7 | 11,000  |
| LAUDER ESTEE COS INC         | x | 4 | 112     |
| LAUDER ESTEE COS INC         | x | 3 | 283     |
| LAUDER ESTEE COS INC         | x | 5 | 0       |
| LAUDER ESTEE COS INC         | x |   | 4,200   |
| LAUDER ESTEE COS INC         | x | 2 | 4,619   |
| LAUDER ESTEE COS INC         | x |   | 5,900   |
| LAUDER ESTEE COS INC         | x | 4 | 0       |
| LAUDER ESTEE COS INC         | x | 7 | 15,053  |
| LAUDER ESTEE COS INC         | x | 5 | 0       |
| LEAP WIRELESS INTL INC       | x | 5 | 67      |
| LEAP WIRELESS INTL INC       | x |   | 4,500   |
| LEAP WIRELESS INTL INC       | x | 2 | 7,075   |
| LEGGETT & PLATT INC          | x | 3 | 573     |
| LEGGETT & PLATT INC          | x |   | 1,800   |
| LEGGETT & PLATT INC          | x | 4 | 9,276   |
| LEGGETT & PLATT INC          | x | 7 | 29,123  |
| LEGG MASON INC               | x | 3 | 415     |
| LEGG MASON INC               | x | 4 | 600     |
| LEGG MASON INC               | x | 5 | 0       |
| LEGG MASON INC               | x | 3 | 3,200   |
| LEGG MASON INC               | x | 4 | 6,121   |
| LEGG MASON INC               | x | 7 | 22,788  |
| LEHMAN BROS HLDGS INC        | x | 5 | 0       |
| LEHMAN BROS HLDGS INC        | x |   | 0       |
| LEHMAN BROS HLDGS INC        | x | 2 | 383     |
| LEHMAN BROS HLDGS INC        | x | 5 | 800     |
| LEHMAN BROS HLDGS INC        | x | 3 | 1,310   |
| LEHMAN BROS HLDGS INC        | x |   | 2,000   |
| LEHMAN BROS HLDGS INC        | x | 4 | 3,200   |
| LEHMAN BROS HLDGS INC        | x | 4 | 650     |
| LEHMAN BROS HLDGS INC        | x | 3 | 88,769  |
| LEHMAN BROS HLDGS INC        | x | 7 | 110,256 |
| LENNAR CORP                  | x | 4 | 0       |
| LENNAR CORP                  | x | 3 | 415     |
| LENNAR CORP                  | x | 4 | 2,000   |
| LENNAR CORP                  | x | 7 | 26,810  |



Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                        |   |   |         |
|------------------------|---|---|---------|
| LEUCADIA NATL CORP     | x | 7 | 14,100  |
| LEXMARK INTL NEW       | x | 2 | 135     |
| LEXMARK INTL NEW       | x | 3 | 292     |
| LEXMARK INTL NEW       | x | 5 | 0       |
| LEXMARK INTL NEW       | x |   | 2,518   |
| LEXMARK INTL NEW       | x | 7 | 28,560  |
| LIBERTY GLOBAL INC     | x | 3 | 2       |
| LIBERTY GLOBAL INC     | x | 4 | 38      |
| LIBERTY GLOBAL INC     | x |   | 0       |
| LIBERTY GLOBAL INC     | x | 4 | 0       |
| LIBERTY GLOBAL INC     | x | 7 | 22,785  |
| LIBERTY GLOBAL INC     | x | 3 | 2       |
| LIBERTY GLOBAL INC     | x |   | 0       |
| LIBERTY GLOBAL INC     | x | 4 | 38      |
| LIBERTY GLOBAL INC     | x | 4 | 0       |
| LIBERTY GLOBAL INC     | x | 7 | 19,906  |
| LILLY ELI & CO         | x | 5 | 0       |
| LILLY ELI & CO         | x | 5 | 0       |
| LILLY ELI & CO         | x | 3 | 400     |
| LILLY ELI & CO         | x |   | 700     |
| LILLY ELI & CO         | x | 3 | 800     |
| LILLY ELI & CO         | x | 2 | 1,000   |
| LILLY ELI & CO         | x | 5 | 1,200   |
| LILLY ELI & CO         | x | 2 | 1,595   |
| LILLY ELI & CO         | x | 5 | 0       |
| LILLY ELI & CO         | x | 4 | 8,168   |
| LILLY ELI & CO         | x | 3 | 10,900  |
| LILLY ELI & CO         | x | 4 | 16,678  |
| LILLY ELI & CO         | x | 3 | 116,659 |
| LILLY ELI & CO         | x | 7 | 209,091 |
| LIMITED BRANDS INC     | x | 6 | 2,600   |
| LIMITED BRANDS INC     | x | 5 | 0       |
| LIMITED BRANDS INC     | x | 4 | 2,000   |
| LIMITED BRANDS INC     | x | 3 | 25,997  |
| LIMITED BRANDS INC     | x | 7 | 71,662  |
| LIMITED BRANDS INC     | x | 2 | 176,990 |
| LINCARE HLDGS INC      | x | 7 | 10,510  |
| LINCOLN ELEC HLDGS INC | x | 4 | 64      |
| LINCOLN NATL CORP IND  | x |   | 0       |
| LINCOLN NATL CORP IND  | x | 5 | 315     |
| LINCOLN NATL CORP IND  | x | 5 | 0       |
| LINCOLN NATL CORP IND  | x | 3 | 808     |
| LINCOLN NATL CORP IND  | x | 4 | 0       |
| LINCOLN NATL CORP IND  | x | 3 | 10,170  |
| LINCOLN NATL CORP IND  | x | 7 | 58,020  |
| LINEAR TECHNOLOGY CORP | x | 2 | 40      |
| LINEAR TECHNOLOGY CORP | x | 3 | 990     |
| LINEAR TECHNOLOGY CORP | x | 7 | 44,895  |
| LIZ CLAIBORNE INC      | x | 3 | 320     |
| LIZ CLAIBORNE INC      | x | 7 | 19,195  |
| LLOYDS TSB GROUP PLC   | x | 5 | 0       |
| LLOYDS TSB GROUP PLC   | x |   | 0       |
| LLOYDS TSB GROUP PLC   | x | 5 | 752     |
| LLOYDS TSB GROUP PLC   | x | 4 | 0       |
| LLOYDS TSB GROUP PLC   | x | 2 | 10,635  |
| LOCKHEED MARTIN CORP   | x |   | 0       |
| LOCKHEED MARTIN CORP   | x | 5 | 0       |
| LOCKHEED MARTIN CORP   | x | 2 | 300     |
| LOCKHEED MARTIN CORP   | x | 3 | 362     |
| LOCKHEED MARTIN CORP   | x | 4 | 125     |
| LOCKHEED MARTIN CORP   | x | 4 | 2,000   |
| LOCKHEED MARTIN CORP   | x | 3 | 58,741  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| LOCKHEED MARTIN CORP         | x | 7 | 79,303  |
| LOEWS CORP                   | x |   | 0       |
| LOEWS CORP                   | x | 5 | 0       |
| LOEWS CORP                   | x | 5 | 609     |
| LOEWS CORP                   | x | 3 | 782     |
| LOEWS CORP                   | x | 3 | 1,322   |
| LOEWS CORP                   | x | 4 | 0       |
| LOEWS CORP                   | x | 2 | 6,684   |
| LOEWS CORP                   | x | 5 | 0       |
| LOEWS CORP                   | x | 7 | 107,282 |
| LONE STAR TECHNOLOGIES INC   | x | 3 |         |
| LONGS DRUG STORES CORP       | x |   | 2,400   |
| LORAL SPACE & COMMUNICATNS L | x |   |         |
| LOWES COS INC                | x | 5 | 150     |
| LOWES COS INC                | x |   | 0       |
| LOWES COS INC                | x | 5 | 0       |
| LOWES COS INC                | x | 3 | 1,000   |
| LOWES COS INC                | x | 2 | 2,862   |
| LOWES COS INC                | x | 5 | 0       |
| LOWES COS INC                | x | 3 | 10,212  |
| LOWES COS INC                | x | 3 | 11,306  |
| LOWES COS INC                | x |   | 13,237  |
| LOWES COS INC                | x | 3 | 27,541  |
| LOWES COS INC                | x | 2 | 66,460  |
| LOWES COS INC                | x | 4 | 127,658 |
| LOWES COS INC                | x | 7 | 296,419 |
| LOWES COS INC                | x | 4 | 346,185 |
| LUNDIN MINING CORP           | x | 2 | 30,715  |
| LYONDELL CHEMICAL CO         | x |   | 0       |
| LYONDELL CHEMICAL CO         | x | 5 | 0       |
| LYONDELL CHEMICAL CO         | x | 5 | 610     |
| LYONDELL CHEMICAL CO         | x | 3 | 1,696   |
| LYONDELL CHEMICAL CO         | x | 7 | 24,200  |
| MDU RES GROUP INC            | x | 7 | 20,250  |
| MEMC ELECTR MATLS INC        | x | 5 | 0       |
| MEMC ELECTR MATLS INC        | x | 2 | 735     |
| MEMC ELECTR MATLS INC        | x | 7 | 19,400  |
| MGIC INVT CORP WIS           | x | 4 | 0       |
| MGIC INVT CORP WIS           | x |   | 0       |
| MGIC INVT CORP WIS           | x | 3 | 294     |
| MGIC INVT CORP WIS           | x | 7 | 13,345  |
| MGI PHARMA INC               | x | 3 |         |
| MGM MIRAGE                   | x | 3 | 1,280   |
| MGM MIRAGE                   | x | 7 | 15,480  |
| MSC INDL DIRECT INC          | x |   | 3,800   |
| MAGELLAN HEALTH SVCS INC     | x | 5 | 93      |
| MAGELLAN HEALTH SVCS INC     | x |   | 5,671   |
| MAGNA INTL INC               | x | 5 | 0       |
| MAGNA INTL INC               | x | 5 | 124     |
| MAGNA INTL INC               | x | 3 | 460     |
| MAGNA INTL INC               | x | 3 | 4,400   |
| MAGNA INTL INC               | x | 2 | 63,421  |
| MANOR CARE INC NEW           | x | 3 | 260     |
| MANOR CARE INC NEW           | x | 3 | 872     |
| MANOR CARE INC NEW           | x | 7 | 12,287  |
| MARATHON OIL CORP            | x | 4 | 0       |
| MARATHON OIL CORP            | x |   | 0       |
| MARATHON OIL CORP            | x | 5 | 0       |
| MARATHON OIL CORP            | x | 4 | 3,000   |
| MARATHON OIL CORP            | x |   | 3,600   |
| MARATHON OIL CORP            | x | 3 | 6,476   |
| MARATHON OIL CORP            | x | 5 | 7,140   |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                          |   |   |         |
|--------------------------|---|---|---------|
| MARATHON OIL CORP        | x | 3 | 11,000  |
| MARATHON OIL CORP        | x | 7 | 74,972  |
| MARSH & MCLENNAN COS INC | x | 2 | 135     |
| MARSH & MCLENNAN COS INC | x | 3 | 220     |
| MARSH & MCLENNAN COS INC | x | 5 | 1,120   |
| MARSH & MCLENNAN COS INC | x | 4 | 2,400   |
| MARSH & MCLENNAN COS INC | x | 3 | 2,640   |
| MARSH & MCLENNAN COS INC | x | 3 | 1,606   |
| MARSH & MCLENNAN COS INC | x | 3 | 38,938  |
| MARSH & MCLENNAN COS INC | x | 7 | 88,298  |
| MARSHALL & ILSLEY CORP   | x | 3 | 5,150   |
| MARSHALL & ILSLEY CORP   | x | 7 | 47,924  |
| MARRIOTT INTL INC NEW    | x | 5 | 192     |
| MARRIOTT INTL INC NEW    | x | 5 | 0       |
| MARRIOTT INTL INC NEW    | x | 4 | 0       |
| MARRIOTT INTL INC NEW    | x | 7 | 69,074  |
| MARRIOTT INTL INC NEW    | x | 3 | 77,594  |
| MASCO CORP               | x | 2 | 140     |
| MASCO CORP               | x |   | 0       |
| MASCO CORP               | x | 5 | 500     |
| MASCO CORP               | x | 3 | 1,160   |
| MASCO CORP               | x | 7 | 75,871  |
| MASSEY ENERGY CORP       | x | 4 | 200     |
| MASSEY ENERGY CORP       | x | 5 | 220     |
| MASSEY ENERGY CORP       | x | 4 | 300     |
| MASSEY ENERGY CORP       | x | 3 | 99,220  |
| MATSUSHITA ELEC INDL     | x | 5 | 0       |
| MATSUSHITA ELEC INDL     | x | 2 | 5,400   |
| MATSUSHITA ELEC INDL     | x | 4 | 0       |
| MATTEL INC               | x |   | 0       |
| MATTEL INC               | x | 5 | 965     |
| MATTEL INC               | x | 4 | 5,000   |
| MATTEL INC               | x |   | 9,100   |
| MATTEL INC               | x | 3 | 12,235  |
| MATTEL INC               | x | 7 | 80,738  |
| MATTHEWS INTL CORP       | x | 4 | 79      |
| MCAFEE INC               | x |   | 0       |
| MCAFEE INC               | x | 2 | 1,000   |
| MCAFEE INC               | x | 7 | 15,000  |
| MCAFEE INC               | x | 3 | 90,000  |
| MCCLATCHY CO             | x | 5 | 205     |
| MCCLATCHY CO             | x | 2 | 500     |
| MCCLATCHY CO             | x |   | 1,100   |
| MCCLATCHY CO             | x | 7 | 6,155   |
| MCCORMICK & CO INC       | x | 3 | 332     |
| MCCORMICK & CO INC       | x | 4 | 2,500   |
| MCCORMICK & CO INC       | x | 7 | 18,746  |
| MCDATA CORP              | x |   | 378,727 |
| MCDONALDS CORP           | x | 5 | 230     |
| MCDONALDS CORP           | x | 1 | 235     |
| MCDONALDS CORP           | x | 5 | 450     |
| MCDONALDS CORP           | x |   | 1,600   |
| MCDONALDS CORP           | x | 5 | 0       |
| MCDONALDS CORP           | x |   | 3,000   |
| MCDONALDS CORP           | x | 3 | 10,430  |
| MCDONALDS CORP           | x | 2 | 13,275  |
| MCDONALDS CORP           | x | 5 | 0       |
| MCDONALDS CORP           | x | 3 | 10,528  |
| MCDONALDS CORP           | x | 3 | 30,100  |
| MCDONALDS CORP           | x | 4 | 11,638  |
| MCDONALDS CORP           | x | 4 | 32,459  |
| MCDONALDS CORP           | x | 3 | 157,666 |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |   |   |         |
|-----------------------------|---|---|---------|
| MCDONALDS CORP              | x | 7 | 289,776 |
| MCGRATH RENTCORP            | x | 4 | 0       |
| MCGRAW HILL COS INC         | x | 2 | 715     |
| MCGRAW HILL COS INC         | x | 5 | 2,000   |
| MCGRAW HILL COS INC         | x | 4 | 300     |
| MCGRAW HILL COS INC         | x | 4 | 3,750   |
| MCGRAW HILL COS INC         | x | 3 | 77,968  |
| MCGRAW HILL COS INC         | x | 7 | 78,368  |
| MEADWESTVACO CORP           | x | 3 | 4,415   |
| MEADWESTVACO CORP           | x | 4 | 0       |
| MEADWESTVACO CORP           | x | 7 | 27,469  |
| MEASUREMENT SPECIALTIES INC | x | 4 | 0       |
| MEDIMMUNE INC               | x | 5 | 0       |
| MEDIMMUNE INC               | x | 3 | 799     |
| MEDIMMUNE INC               | x | 5 | 0       |
| MEDIMMUNE INC               | x | 5 | 2,000   |
| MEDIMMUNE INC               | x | 7 | 36,393  |
| MEDTRONIC INC               | x |   | 3,200   |
| MEDTRONIC INC               | x | 5 | 3,780   |
| MEDTRONIC INC               | x |   | 7,896   |
| MEDTRONIC INC               | x | 2 | 8,756   |
| MEDTRONIC INC               | x | 5 | 0       |
| MEDTRONIC INC               | x | 3 | 20,846  |
| MEDTRONIC INC               | x | 4 | 26,227  |
| MEDTRONIC INC               | x | 3 | 49,700  |
| MEDTRONIC INC               | x | 4 | 62,387  |
| MEDTRONIC INC               | x | 3 | 95,959  |
| MEDTRONIC INC               | x | 7 | 223,620 |
| MENS WEARHOUSE INC          | x |   | 0       |
| MENS WEARHOUSE INC          | x |   | 5,497   |
| MERCANTILE BANKSHARES CORP  | x | 7 | 14,465  |
| MERCK & CO INC              | x | 1 | 100     |
| MERCK & CO INC              | x | 2 | 200     |
| MERCK & CO INC              | x | 3 | 712     |
| MERCK & CO INC              | x | 3 | 2,000   |
| MERCK & CO INC              | x |   | 0       |
| MERCK & CO INC              | x |   | 4,087   |
| MERCK & CO INC              | x | 5 | 7,300   |
| MERCK & CO INC              | x | 3 | 8,370   |
| MERCK & CO INC              | x |   | 14,408  |
| MERCK & CO INC              | x | 5 | 0       |
| MERCK & CO INC              | x | 5 | 24,325  |
| MERCK & CO INC              | x |   | 24,900  |
| MERCK & CO INC              | x | 2 | 29,072  |
| MERCK & CO INC              | x | 3 | 770     |
| MERCK & CO INC              | x | 5 | 0       |
| MERCK & CO INC              | x |   | 4,000   |
| MERCK & CO INC              | x | 3 | 64,540  |
| MERCK & CO INC              | x | 3 | 89,837  |
| MERCK & CO INC              | x | 4 | 70,587  |
| MERCK & CO INC              | x | 4 | 85,495  |
| MERCK & CO INC              | x | 7 | 440,729 |
| MEREDITH CORP               | x | 3 | 151     |
| MEREDITH CORP               | x | 7 | 11,360  |
| MERRILL LYNCH & CO INC      | x |   | 500     |
| MERRILL LYNCH & CO INC      | x |   | 1,500   |
| MERRILL LYNCH & CO INC      | x |   | 3,850   |
| MERRILL LYNCH & CO INC      | x |   | 4,130   |
| MERRILL LYNCH & CO INC      | x | 3 | 5,127   |
| MERRILL LYNCH & CO INC      | x | 2 | 7,862   |
| MERRILL LYNCH & CO INC      | x | 5 | 0       |
| MERRILL LYNCH & CO INC      | x | 3 | 17,500  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |           |
|------------------------------|---|---|-----------|
| MERRILL LYNCH & CO INC       | x | 5 | 29,477    |
| MERRILL LYNCH & CO INC       | x | 4 | 34,843    |
| MERRILL LYNCH & CO INC       | x | 3 | 97,835    |
| MERRILL LYNCH & CO INC       | x | 4 | 133,653   |
| MERRILL LYNCH & CO INC       | x | 7 | 197,925   |
| MEXICO FD INC                | x |   | 4,000     |
| MEXICO FD INC                | x | 5 | 0         |
| MICROSOFT CORP               | x | 1 | 179       |
| MICROSOFT CORP               | x | 6 | 1,840     |
| MICROSOFT CORP               | x | 3 | 2,112     |
| MICROSOFT CORP               | x |   | 3,000     |
| MICROSOFT CORP               | x | 5 | 13,800    |
| MICROSOFT CORP               | x |   | 12,825    |
| MICROSOFT CORP               | x | 5 | 0         |
| MICROSOFT CORP               | x |   | 23,305    |
| MICROSOFT CORP               | x | 3 | 26,600    |
| MICROSOFT CORP               | x | 2 | 32,173    |
| MICROSOFT CORP               | x |   | 39,840    |
| MICROSOFT CORP               | x | 3 | 40,425    |
| MICROSOFT CORP               | x |   | 40,850    |
| MICROSOFT CORP               | x |   | 51,000    |
| MICROSOFT CORP               | x | 5 | 0         |
| MICROSOFT CORP               | x | 2 | 71,503    |
| MICROSOFT CORP               | x | 3 | 98,756    |
| MICROSOFT CORP               | x | 3 | 102,889   |
| MICROSOFT CORP               | x | 3 | 90,987    |
| MICROSOFT CORP               | x | 5 | 199,318   |
| MICROSOFT CORP               | x | 4 | 298,591   |
| MICROSOFT CORP               | x | 4 | 673,820   |
| MICROSOFT CORP               | x | 3 | 834,999   |
| MICROSOFT CORP               | x | 7 | 1,936,841 |
| MICROSOFT CORP               | x | 3 | 2,235,000 |
| MICROCHIP TECHNOLOGY INC     | x | 4 | 0         |
| MICROCHIP TECHNOLOGY INC     | x |   | 3,200     |
| MICROCHIP TECHNOLOGY INC     | x | 5 | 8,750     |
| MICROCHIP TECHNOLOGY INC     | x | 7 | 22,070    |
| MICROCHIP TECHNOLOGY INC     | x | 3 | 80,000    |
| MICRON TECHNOLOGY INC        | x | 3 | 200       |
| MICRON TECHNOLOGY INC        | x | 1 | 217       |
| MICRON TECHNOLOGY INC        | x |   | 0         |
| MICRON TECHNOLOGY INC        | x | 5 | 1,210     |
| MICRON TECHNOLOGY INC        | x |   | 1,300     |
| MICRON TECHNOLOGY INC        | x | 5 | 0         |
| MICRON TECHNOLOGY INC        | x | 3 | 2,199     |
| MICRON TECHNOLOGY INC        | x | 3 | 7,855     |
| MICRON TECHNOLOGY INC        | x | 2 | 14,029    |
| MICRON TECHNOLOGY INC        | x | 4 | 0         |
| MICRON TECHNOLOGY INC        | x | 7 | 133,029   |
| MIDCAP SPDR TR               | x | 4 | 0         |
| MIDCAP SPDR TR               | x | 2 | 2,325     |
| MIDCAP SPDR TR               | x | 4 | 0         |
| MILLENNIUM PHARMACEUTICALS I | x |   | 0         |
| MILLENNIUM PHARMACEUTICALS I | x | 5 | 8,500     |
| MILLENNIUM PHARMACEUTICALS I | x | 7 | 30,000    |
| MILLS CORP                   | x | 3 | 500       |
| MILLS CORP                   | x | 5 | 23,800    |
| MITSUBISHI UFJ FINL GROUP IN | x | 3 | 0         |
| MITSUBISHI UFJ FINL GROUP IN | x | 5 | 1,235     |
| MITSUBISHI UFJ FINL GROUP IN | x | 3 | 15,000    |
| MITSUBISHI UFJ FINL GROUP IN | x | 5 | 0         |
| MITSUBISHI UFJ FINL GROUP IN | x | 4 | 0         |
| MITSUBISHI UFJ FINL GROUP IN | x | 2 | 87,475    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |           |
|------------------------------|---|---|-----------|
| MITSUBISHI UFJ FINL GROUP IN | x | 2 | 104,019   |
| MOBILE TELESYSTEMS OJSC      | x |   | 0         |
| MOBILE TELESYSTEMS OJSC      | x |   | 0         |
| MOBILE TELESYSTEMS OJSC      | x | 5 | 0         |
| MOBILE TELESYSTEMS OJSC      | x | 3 | 23,320    |
| MOBILE TELESYSTEMS OJSC      | x |   | 44,000    |
| MOBILE TELESYSTEMS OJSC      | x |   | 87,730    |
| MOLEX INC                    | x | 2 | 500       |
| MOLEX INC                    | x | 5 | 0         |
| MOLEX INC                    | x | 4 | 0         |
| MOLEX INC                    | x |   | 11,044    |
| MOLEX INC                    | x | 7 | 13,433    |
| MOLEX INC                    | x | 3 | 67,570    |
| MOLEX INC                    | x | 7 | 7,300     |
| MOLEX INC                    | x |   | 13,594    |
| MONSTER WORLDWIDE INC        | x | 4 | 0         |
| MONSTER WORLDWIDE INC        | x | 3 | 354       |
| MONSTER WORLDWIDE INC        | x | 5 | 0         |
| MONSTER WORLDWIDE INC        | x | 7 | 17,880    |
| MOODYS CORP                  | x | 5 | 145       |
| MOODYS CORP                  | x | 3 | 731       |
| MOODYS CORP                  | x | 3 | 800       |
| MOODYS CORP                  | x |   | 1,000     |
| MOODYS CORP                  | x | 4 | 2,000     |
| MOODYS CORP                  | x | 5 | 0         |
| MOODYS CORP                  | x | 4 | 2,800     |
| MOODYS CORP                  | x | 7 | 63,694    |
| MOOG INC                     | x | 5 | 95        |
| MOOG INC                     | x | 4 | 300       |
| MOOG INC                     | x | 4 | 0         |
| MORGAN STANLEY               | x | 5 | 0         |
| MORGAN STANLEY               | x |   | 0         |
| MORGAN STANLEY               | x | 3 | 417       |
| MORGAN STANLEY               | x | 5 | 0         |
| MORGAN STANLEY               | x |   | 1,500     |
| MORGAN STANLEY               | x |   | 1,520     |
| MORGAN STANLEY               | x | 2 | 2,285     |
| MORGAN STANLEY               | x | 3 | 7,261     |
| MORGAN STANLEY               | x | 5 | 10,945    |
| MORGAN STANLEY               | x | 4 | 22,061    |
| MORGAN STANLEY               | x | 3 | 25,608    |
| MORGAN STANLEY               | x | 4 | 71,381    |
| MORGAN STANLEY               | x | 3 | 101,600   |
| MORGAN STANLEY               | x | 7 | 232,388   |
| MOTOROLA INC                 | x | 1 | 69        |
| MOTOROLA INC                 | x |   | 0         |
| MOTOROLA INC                 | x | 5 | 1,800     |
| MOTOROLA INC                 | x |   | 4,343     |
| MOTOROLA INC                 | x |   | 8,770     |
| MOTOROLA INC                 | x | 3 | 14,150    |
| MOTOROLA INC                 | x | 3 | 14,900    |
| MOTOROLA INC                 | x | 5 | 0         |
| MOTOROLA INC                 | x | 5 | 0         |
| MOTOROLA INC                 | x | 2 | 26,695    |
| MOTOROLA INC                 | x | 5 | 35,220    |
| MOTOROLA INC                 | x | 3 | 23,466    |
| MOTOROLA INC                 | x | 4 | 25,699    |
| MOTOROLA INC                 | x | 4 | 97,646    |
| MOTOROLA INC                 | x | 7 | 495,131   |
| MOTOROLA INC                 | x | 3 | 760,635   |
| MOTOROLA INC                 | x | 3 | 1,000,000 |
| MURPHY OIL CORP              | x | 5 | 223       |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| MURPHY OIL CORP              | x | 3 | 490     |
| MURPHY OIL CORP              | x |   | 1,000   |
| MURPHY OIL CORP              | x | 7 | 29,346  |
| MYLAN LABS INC               | x | 5 | 0       |
| MYLAN LABS INC               | x | 3 | 520     |
| MYLAN LABS INC               | x | 4 | 0       |
| MYLAN LABS INC               | x | 4 | 1,012   |
| MYLAN LABS INC               | x | 6 | 3,000   |
| MYLAN LABS INC               | x |   | 10,600  |
| MYLAN LABS INC               | x | 7 | 32,803  |
| NUCO2 INC                    | x | 4 | 0       |
| NASDAQ 100 TR                | x | 2 | 1,285   |
| NASDAQ 100 TR                | x | 5 | 0       |
| NASDAQ 100 TR                | x |   | 2,000   |
| NASDAQ 100 TR                | x | 3 |         |
| NASDAQ 100 TR                | x |   | 0       |
| NASDAQ 100 TR                | x |   | 5,641   |
| NASDAQ 100 TR                | x | 3 | 13,530  |
| NASDAQ 100 TR                | x | 3 | 17,720  |
| NASDAQ 100 TR                | x | 5 | 32,348  |
| NASDAQ 100 TR                | x | 3 | 50,969  |
| NASDAQ 100 TR                | x | 6 | 97,124  |
| NASDAQ 100 TR                | x |   | 146,600 |
| NASDAQ 100 TR                | x | 3 | 151,563 |
| NASDAQ 100 TR                | x | 3 | 366,825 |
| NATIONAL CITY CORP           | x | 4 | 700     |
| NATIONAL CITY CORP           | x | 3 | 1,672   |
| NATIONAL CITY CORP           | x | 4 | 1,974   |
| NATIONAL CITY CORP           | x | 3 | 6,800   |
| NATIONAL CITY CORP           | x | 2 | 20,725  |
| NATIONAL CITY CORP           | x | 7 | 116,858 |
| NATIONAL FUEL GAS CO N J     | x | 4 | 5,431   |
| NATIONAL FUEL GAS CO N J     | x | 4 | 5,422   |
| NATIONAL OILWELL VARCO INC   | x | 5 | 0       |
| NATIONAL OILWELL VARCO INC   | x | 5 | 201     |
| NATIONAL OILWELL VARCO INC   | x | 2 | 215     |
| NATIONAL OILWELL VARCO INC   | x | 4 | 418     |
| NATIONAL OILWELL VARCO INC   | x |   | 1,000   |
| NATIONAL OILWELL VARCO INC   | x |   | 0       |
| NATIONAL OILWELL VARCO INC   | x | 3 | 1,750   |
| NATIONAL OILWELL VARCO INC   | x | 5 | 0       |
| NATIONAL OILWELL VARCO INC   | x | 6 | 10,271  |
| NATIONAL OILWELL VARCO INC   | x | 2 | 19,055  |
| NATIONAL OILWELL VARCO INC   | x | 3 | 32,027  |
| NATIONAL OILWELL VARCO INC   | x | 7 | 36,069  |
| NATIONAL OILWELL VARCO INC   | x | 3 | 47,688  |
| NATIONAL OILWELL VARCO INC   | x | 3 | 127,061 |
| NATIONAL SEMICONDUCTOR CORP  | x | 1 | 98      |
| NATIONAL SEMICONDUCTOR CORP  | x | 3 | 1,122   |
| NATIONAL SEMICONDUCTOR CORP  | x | 4 | 3,000   |
| NATIONAL SEMICONDUCTOR CORP  | x | 2 | 6,000   |
| NATIONAL SEMICONDUCTOR CORP  | x |   | 7,376   |
| NATIONAL SEMICONDUCTOR CORP  | x | 7 | 51,354  |
| NEKTAR THERAPEUTICS          | x | 4 | 0       |
| NEKTAR THERAPEUTICS          | x | 3 |         |
| NEW HAMPSHIRE THRIFT BANCSHS | x | 4 | 0       |
| NEW YORK CMNTY BANCORP INC   | x |   | 0       |
| NEW YORK CMNTY BANCORP INC   | x | 2 | 2,800   |
| NEW YORK CMNTY BANCORP INC   | x | 7 | 28,506  |
| NEW YORK TIMES CO            | x | 4 | 250     |
| NEW YORK TIMES CO            | x | 3 | 437     |
| NEW YORK TIMES CO            | x | 2 | 1,055   |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                          |   |   |         |
|--------------------------|---|---|---------|
| NEW YORK TIMES CO        | x | 7 | 22,407  |
| NEWELL RUBBERMAID INC    | x | 4 | 220     |
| NEWELL RUBBERMAID INC    | x | 3 | 35,010  |
| NEWELL RUBBERMAID INC    | x | 7 | 58,929  |
| NEWFIELD EXPL CO         | x | 7 | 12,770  |
| NEWMONT MINING CORP      | x | 2 | 31      |
| NEWMONT MINING CORP      | x | 4 | 160     |
| NEWMONT MINING CORP      | x | 4 | 600     |
| NEWMONT MINING CORP      | x | 2 | 2,184   |
| NEWMONT MINING CORP      | x |   | 3,556   |
| NEWMONT MINING CORP      | x | 5 | 10,332  |
| NEWMONT MINING CORP      | x | 3 | 10,726  |
| NEWMONT MINING CORP      | x | 7 | 75,245  |
| NEWMONT MINING CORP      | x | 3 | 109,751 |
| NEWMONT MINING CORP      | x | 3 | 208,150 |
| NEWMONT MINING CORP      | x | 3 | 688,133 |
| NICE SYS LTD             | x |   | 0       |
| NICE SYS LTD             | x |   | 2,100   |
| NICE SYS LTD             | x | 7 | 27,700  |
| NIKE INC                 | x | 3 | 89      |
| NIKE INC                 | x | 3 | 280     |
| NIKE INC                 | x |   | 3,740   |
| NIKE INC                 | x |   | 4,328   |
| NIKE INC                 | x | 4 | 7,150   |
| NIKE INC                 | x | 4 | 7,375   |
| NIKE INC                 | x | 3 | 21,164  |
| NIKE INC                 | x | 7 | 31,648  |
| NIKE INC                 | x | 3 | 183,000 |
| NIPPON TELEG & TEL CORP  | x |   | 0       |
| NIPPON TELEG & TEL CORP  | x | 5 | 2,391   |
| NIPPON TELEG & TEL CORP  | x | 5 | 0       |
| NIPPON TELEG & TEL CORP  | x | 2 | 43,112  |
| NISSAN MOTORS            | x | 5 | 0       |
| NISSAN MOTORS            | x | 2 | 26,127  |
| NISSAN MOTORS            | x | 4 | 0       |
| NOKIA CORP               | x | 3 | 0       |
| NOKIA CORP               | x | 5 | 0       |
| NOKIA CORP               | x | 5 | 1,600   |
| NOKIA CORP               | x | 3 | 5,000   |
| NOKIA CORP               | x |   | 10,419  |
| NOKIA CORP               | x | 3 | 19,650  |
| NOKIA CORP               | x | 3 | 20,000  |
| NOKIA CORP               | x | 2 | 25,953  |
| NOKIA CORP               | x | 4 | 1,295   |
| NOKIA CORP               | x | 2 | 136,553 |
| NOKIA CORP               | x | 5 | 145,933 |
| NOBLE ENERGY INC         | x | 5 | 0       |
| NOBLE ENERGY INC         | x |   | 0       |
| NOBLE ENERGY INC         | x | 4 | 180     |
| NOBLE ENERGY INC         | x | 5 | 0       |
| NOBLE ENERGY INC         | x | 7 | 18,100  |
| NORDSTROM INC            | x | 4 | 0       |
| NORDSTROM INC            | x | 7 | 55,215  |
| NORDSTROM INC            | x | 3 | 73,275  |
| NORFOLK SOUTHERN CORP    | x | 2 | 1,035   |
| NORFOLK SOUTHERN CORP    | x | 4 | 8,450   |
| NORFOLK SOUTHERN CORP    | x | 4 | 39,630  |
| NORFOLK SOUTHERN CORP    | x | 3 | 44,680  |
| NORFOLK SOUTHERN CORP    | x | 7 | 73,338  |
| NORTEL NETWORKS CORP NEW | x | 3 | 80      |
| NORTEL NETWORKS CORP NEW | x | 3 | 0       |
| NORTEL NETWORKS CORP NEW | x | 5 | 25,487  |



Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| NORTEL NETWORKS CORP NEW     | x | 2 | 56,662  |
| NORTEL NETWORKS CORP NEW     | x | 5 | 0       |
| NORTHEAST UTILS              | x | 4 | 0       |
| NORTHEAST UTILS              | x | 7 | 16,640  |
| NORTHERN ORION RES INC       | x | 2 | 27,980  |
| NORTHERN TR CORP             | x | 4 | 200     |
| NORTHERN TR CORP             | x | 3 | 543     |
| NORTHERN TR CORP             | x | 7 | 37,313  |
| NORTHGATE MINERALS CORP      | x | 2 | 34,650  |
| NORTHROP GRUMMAN CORP        | x | 4 | 210     |
| NORTHROP GRUMMAN CORP        | x | 5 | 0       |
| NORTHROP GRUMMAN CORP        | x | 6 | 1,100   |
| NORTHROP GRUMMAN CORP        | x | 3 | 5,256   |
| NORTHROP GRUMMAN CORP        | x | 4 | 5,140   |
| NORTHROP GRUMMAN CORP        | x | 7 | 72,866  |
| NOVELL INC                   | x | 1 | 131     |
| NOVELL INC                   | x | 3 | 500     |
| NOVELL INC                   | x | 3 | 1,152   |
| NOVELL INC                   | x | 5 | 14,536  |
| NOVELL INC                   | x | 7 | 19,148  |
| NOVELL INC                   | x | 3 | 25,377  |
| NOVELLUS SYS INC             | x | 3 | 500     |
| NOVELLUS SYS INC             | x |   | 3,300   |
| NOVELLUS SYS INC             | x | 7 | 18,944  |
| NOVELLUS SYS INC             | x | 3 | 32,979  |
| NUCOR CORP                   | x | 2 | 210     |
| NUCOR CORP                   | x | 4 | 200     |
| NUCOR CORP                   | x |   | 4,352   |
| NUCOR CORP                   | x | 3 | 25,057  |
| NUCOR CORP                   | x | 7 | 62,567  |
| NUVEEN NY SELECT QUALITY MUN | x | 4 | 0       |
| NUVEEN NY SELECT QUALITY MUN | x | 4 | 0       |
| OCCIDENTAL PETE CORP DEL     | x |   | 0       |
| OCCIDENTAL PETE CORP DEL     | x | 2 | 400     |
| OCCIDENTAL PETE CORP DEL     | x | 5 | 740     |
| OCCIDENTAL PETE CORP DEL     | x | 5 | 0       |
| OCCIDENTAL PETE CORP DEL     | x | 2 | 1,255   |
| OCCIDENTAL PETE CORP DEL     | x | 3 | 1,860   |
| OCCIDENTAL PETE CORP DEL     | x | 3 | 9,128   |
| OCCIDENTAL PETE CORP DEL     | x |   | 11,520  |
| OCCIDENTAL PETE CORP DEL     | x | 4 | 35,406  |
| OCCIDENTAL PETE CORP DEL     | x | 3 | 39,956  |
| OCCIDENTAL PETE CORP DEL     | x | 4 | 110,471 |
| OCCIDENTAL PETE CORP DEL     | x | 7 | 170,138 |
| OFFICE DEPOT INC             | x | 5 | 183     |
| OFFICE DEPOT INC             | x |   | 500     |
| OFFICE DEPOT INC             | x | 5 | 0       |
| OFFICE DEPOT INC             | x |   | 3,800   |
| OFFICE DEPOT INC             | x | 4 | 1,100   |
| OFFICE DEPOT INC             | x | 7 | 53,966  |
| OFFICE DEPOT INC             | x | 3 | 80,998  |
| OIL SVC HOLDRS TR            | x | 5 | 500     |
| OIL SVC HOLDRS TR            | x | 3 | 500     |
| OIL SVC HOLDRS TR            | x | 3 | 1,500   |
| OIL SVC HOLDRS TR            | x | 5 | 1,900   |
| OIL SVC HOLDRS TR            | x | 3 | 6,900   |
| OIL SVC HOLDRS TR            | x | 3 | 8,200   |
| OLD REP INTL CORP            | x | 2 | 187     |
| OLD REP INTL CORP            | x | 5 | 0       |
| OLD REP INTL CORP            | x | 7 | 21,656  |
| OMNICARE INC                 | x | 5 | 168     |
| OMNICARE INC                 | x | 4 | 5,000   |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| OMNICARE INC                 | x | 7 | 12,050  |
| OMNICOM GROUP INC            | x | 2 | 150     |
| OMNICOM GROUP INC            | x | 4 | 1,400   |
| OMNICOM GROUP INC            | x | 3 | 1,840   |
| OMNICOM GROUP INC            | x | 5 | 0       |
| OMNICOM GROUP INC            | x | 4 | 150     |
| OMNICOM GROUP INC            | x | 2 | 11,550  |
| OMNICOM GROUP INC            | x | 7 | 41,817  |
| OMNICOM GROUP INC            | x | 3 | 49,238  |
| OMNICOM GROUP INC            | x | 3 | 55,026  |
| ONE LIBERTY PPTYS INC        | x | 4 | 59,753  |
| OREGON STL MLS INC           | x |   | 700     |
| OREGON STL MLS INC           | x |   | 21,946  |
| OVERSEAS SHIPHOLDING GROUP I | x | 3 | 146,327 |
| OWENS CORNING NEW            | x |   | 19,722  |
| PNC FINL SVCS GROUP INC      | x | 3 | 205     |
| PNC FINL SVCS GROUP INC      | x | 4 | 1,670   |
| PNC FINL SVCS GROUP INC      | x | 4 | 6,822   |
| PNC FINL SVCS GROUP INC      | x | 7 | 58,037  |
| PNC FINL SVCS GROUP INC      | x | 3 | 62,102  |
| POSCO                        | x |   | 0       |
| POSCO                        | x |   | 0       |
| POSCO                        | x | 5 | 0       |
| POSCO                        | x | 4 | 0       |
| POSCO                        | x | 7 | 1,475   |
| POSCO                        | x | 5 | 1,500   |
| POSCO                        | x | 3 | 3,500   |
| POSCO                        | x | 3 | 0       |
| POSCO                        | x | 6 | 0       |
| POSCO                        | x | 2 | 24,999  |
| POSCO                        | x | 3 | 44,836  |
| PPG INDS INC                 | x | 2 | 200     |
| PPG INDS INC                 | x | 3 | 475     |
| PPG INDS INC                 | x |   | 5,000   |
| PPG INDS INC                 | x | 4 | 6,604   |
| PPG INDS INC                 | x | 4 | 2,751   |
| PPG INDS INC                 | x | 7 | 35,416  |
| PACCAR INC                   | x | 2 | 310     |
| PACCAR INC                   | x | 4 | 45      |
| PACCAR INC                   | x | 3 | 3,456   |
| PACCAR INC                   | x | 7 | 54,251  |
| PACTIV CORP                  | x |   | 1,128   |
| PACTIV CORP                  | x | 3 | 1,477   |
| PACTIV CORP                  | x | 7 | 22,443  |
| PACTIV CORP                  | x | 3 | 110,790 |
| PALL CORP                    | x | 4 | 300     |
| PALL CORP                    | x |   | 0       |
| PALL CORP                    | x | 3 | 373     |
| PALL CORP                    | x | 4 | 2,500   |
| PALL CORP                    | x | 7 | 21,057  |
| PARKER HANNIFIN CORP         | x | 4 | 200     |
| PARKER HANNIFIN CORP         | x | 3 | 400     |
| PARKER HANNIFIN CORP         | x | 2 | 530     |
| PARKER HANNIFIN CORP         | x | 4 | 795     |
| PARKER HANNIFIN CORP         | x |   | 2,000   |
| PARKER HANNIFIN CORP         | x | 5 | 0       |
| PARKER HANNIFIN CORP         | x | 7 | 25,041  |
| PARKER HANNIFIN CORP         | x | 3 | 56,592  |
| PATNI COMPUTER SYS           | x | 2 | 2,000   |
| PATNI COMPUTER SYS           | x | 6 | 22,188  |
| PATNI COMPUTER SYS           | x | 6 | 551,166 |
| PATTERSON COMPANIES INC      | x | 3 | 420     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                          |   |   |         |
|--------------------------|---|---|---------|
| PATTERSON COMPANIES INC  | x | 2 | 1,685   |
| PATTERSON COMPANIES INC  | x | 5 | 0       |
| PATTERSON COMPANIES INC  | x | 7 | 20,798  |
| PATTERSON UTI ENERGY INC | x | 5 | 524     |
| PATTERSON UTI ENERGY INC | x | 2 | 770     |
| PATTERSON UTI ENERGY INC | x |   | 4,702   |
| PATTERSON UTI ENERGY INC | x | 7 | 17,980  |
| PAYCHEX INC              | x | 4 | 2,750   |
| PAYCHEX INC              | x | 3 | 8,514   |
| PAYCHEX INC              | x | 4 | 6,028   |
| PAYCHEX INC              | x | 7 | 70,178  |
| PEABODY ENERGY CORP      | x | 4 | 0       |
| PEABODY ENERGY CORP      | x | 4 | 450     |
| PEABODY ENERGY CORP      | x | 3 | 0       |
| PEABODY ENERGY CORP      | x | 5 | 6,262   |
| PEABODY ENERGY CORP      | x | 3 | 6,800   |
| PEABODY ENERGY CORP      | x | 2 | 24,930  |
| PEABODY ENERGY CORP      | x | 7 | 41,650  |
| PEABODY ENERGY CORP      | x | 3 | 62,550  |
| PEABODY ENERGY CORP      | x | 3 | 145,341 |
| PEARSON PLC              | x | 2 | 136,392 |
| PENGROWTH ENERGY TR      | x | 4 | 530     |
| PENGROWTH ENERGY TR      | x | 4 | 0       |
| PENGROWTH ENERGY TR      | x | 2 | 180,580 |
| PENN WEST ENERGY TR      | x | 3 | 2,000   |
| PENN WEST ENERGY TR      | x | 2 | 65,192  |
| PENNEY J C INC           | x |   | 100     |
| PENNEY J C INC           | x | 4 | 100     |
| PENNEY J C INC           | x | 2 | 325     |
| PENNEY J C INC           | x | 5 | 0       |
| PENNEY J C INC           | x | 5 | 0       |
| PENNEY J C INC           | x | 3 | 1,400   |
| PENNEY J C INC           | x | 4 | 408     |
| PENNEY J C INC           | x |   | 14,450  |
| PENNEY J C INC           | x | 3 | 24,545  |
| PENNEY J C INC           | x | 7 | 52,292  |
| PENNEY J C INC           | x | 3 | 70,171  |
| PENTAIR INC              | x |   | 0       |
| PENTAIR INC              | x | 5 | 0       |
| PENTAIR INC              | x | 4 | 385     |
| PENTAIR INC              | x |   | 4,400   |
| PENTAIR INC              | x | 3 | 0       |
| PENTAIR INC              | x | 7 | 8,700   |
| PENTAIR INC              | x | 3 |         |
| PEOPLES ENERGY CORP      | x | 2 | 15      |
| PEOPLES ENERGY CORP      | x | 3 | 113     |
| PEOPLES ENERGY CORP      | x | 4 | 850     |
| PEOPLES ENERGY CORP      | x | 7 | 1,273   |
| PEOPLES ENERGY CORP      | x | 3 | 475,000 |
| PEPCO HOLDINGS INC       | x | 7 | 18,960  |
| PEPSI BOTTLING GROUP INC | x | 3 | 456     |
| PEPSI BOTTLING GROUP INC | x | 5 | 0       |
| PEPSI BOTTLING GROUP INC | x | 7 | 26,023  |
| PEPSICO INC              | x | 3 | 500     |
| PEPSICO INC              | x |   | 0       |
| PEPSICO INC              | x | 3 | 687     |
| PEPSICO INC              | x | 6 | 955     |
| PEPSICO INC              | x | 5 | 0       |
| PEPSICO INC              | x | 5 | 2,800   |
| PEPSICO INC              | x | 5 | 3,575   |
| PEPSICO INC              | x | 3 | 3,913   |
| PEPSICO INC              | x |   | 9,380   |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |           |
|------------------------------|---|---|-----------|
| PEPSICO INC                  | x | 3 | 10,392    |
| PEPSICO INC                  | x |   | 11,560    |
| PEPSICO INC                  | x | 2 | 27,209    |
| PEPSICO INC                  | x | 3 | 31,726    |
| PEPSICO INC                  | x | 3 | 95,987    |
| PEPSICO INC                  | x | 4 | 143,692   |
| PEPSICO INC                  | x | 4 | 290,874   |
| PEPSICO INC                  | x | 7 | 351,281   |
| PEPSICO INC                  | x | 3 | 700,000   |
| PER-SE TECHNOLOGIES INC      | x | 2 | 333       |
| PER-SE TECHNOLOGIES INC      | x |   | 123,624   |
| PERKINELMER INC              | x | 3 | 381       |
| PERKINELMER INC              | x | 4 | 0         |
| PERKINELMER INC              | x | 7 | 6,718     |
| P T TELEKOMUNIKASI INDONESIA | x | 7 | 34,899    |
| P T TELEKOMUNIKASI INDONESIA | x |   | 36,460    |
| PETROQUEST ENERGY INC        | x | 3 | 650,000   |
| PETSMART INC                 | x | 5 | 123       |
| PETSMART INC                 | x | 4 | 0         |
| PETSMART INC                 | x | 2 | 5,270     |
| PETSMART INC                 | x | 7 | 11,100    |
| PETSMART INC                 | x | 3 |           |
| PETSMART INC                 | x | 3 | 15,000    |
| PFIZER INC                   | x | 1 | 240       |
| PFIZER INC                   | x | 5 | 0         |
| PFIZER INC                   | x | 5 | 2,275     |
| PFIZER INC                   | x |   | 10,510    |
| PFIZER INC                   | x |   | 8,800     |
| PFIZER INC                   | x | 2 | 15,500    |
| PFIZER INC                   | x | 5 | 0         |
| PFIZER INC                   | x |   | 22,015    |
| PFIZER INC                   | x | 3 | 25,000    |
| PFIZER INC                   | x | 3 | 25,133    |
| PFIZER INC                   | x | 6 | 26,141    |
| PFIZER INC                   | x |   | 33,282    |
| PFIZER INC                   | x | 3 | 34,348    |
| PFIZER INC                   | x | 3 | 42,685    |
| PFIZER INC                   | x |   | 59,839    |
| PFIZER INC                   | x | 5 | 0         |
| PFIZER INC                   | x | 3 | 183298    |
| PFIZER INC                   | x | 2 | 187,394   |
| PFIZER INC                   | x | 5 | 286,742   |
| PFIZER INC                   | x | 4 | 337,529   |
| PFIZER INC                   | x | 4 | 381,174   |
| PFIZER INC                   | x | 3 | 277,396   |
| PFIZER INC                   | x | 3 | 903,853   |
| PFIZER INC                   | x | 3 | 965,138   |
| PFIZER INC                   | x | 7 | 1,441,290 |
| PHELPS DODGE CORP            | x | 5 | 0         |
| PHELPS DODGE CORP            | x | 2 | 250       |
| PHELPS DODGE CORP            | x | 4 | 0         |
| PHELPS DODGE CORP            | x |   | 269       |
| PHELPS DODGE CORP            | x | 4 | 5,730     |
| PHELPS DODGE CORP            | x |   | 22,000    |
| PHELPS DODGE CORP            | x | 7 | 42,749    |
| PHELPS DODGE CORP            | x | 3 | 47,136    |
| PHILIPPINE LONG DISTANCE TEL | x |   | 0         |
| PHILIPPINE LONG DISTANCE TEL | x |   | 0         |
| PHILIPPINE LONG DISTANCE TEL | x | 5 | 0         |
| PHILIPPINE LONG DISTANCE TEL | x | 5 | 200       |
| PHILIPPINE LONG DISTANCE TEL | x | 2 | 10,000    |
| PHILIPPINE LONG DISTANCE TEL | x | 3 | 39,300    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                           |   |   |         |
|---------------------------|---|---|---------|
| PINNACLE WEST CAP CORP    | x | 3 | 272     |
| PINNACLE WEST CAP CORP    | x | 7 | 16,267  |
| PIONEER NAT RES CO        | x | 5 | 0       |
| PIONEER NAT RES CO        | x | 3 | 1,200   |
| PIONEER NAT RES CO        | x | 7 | 14,660  |
| PITNEY BOWES INC          | x | 4 | 0       |
| PITNEY BOWES INC          | x |   | 0       |
| PITNEY BOWES INC          | x | 4 | 1,600   |
| PITNEY BOWES INC          | x | 7 | 36,778  |
| PITNEY BOWES INC          | x | 3 | 37,015  |
| PLUM CREEK TIMBER CO INC  | x | 3 | 584     |
| PLUM CREEK TIMBER CO INC  | x | 4 | 822     |
| PLUM CREEK TIMBER CO INC  | x | 3 | 2,000   |
| PLUM CREEK TIMBER CO INC  | x | 5 | 2,720   |
| PLUM CREEK TIMBER CO INC  | x | 3 | 4,989   |
| PLUM CREEK TIMBER CO INC  | x | 7 | 29,191  |
| POPE & TALBOT INC         | x | 3 | 14,799  |
| PORTALPLAYER INC          | x |   | 125,916 |
| PORTUGAL TELECOM SGPS S A | x |   | 0       |
| PORTUGAL TELECOM SGPS S A | x | 5 | 1,060   |
| PORTUGAL TELECOM SGPS S A | x | 2 | 10,859  |
| PORTUGAL TELECOM SGPS S A | x | 5 | 0       |
| POWER INTEGRATIONS INC    | x | 4 | 0       |
| PRECISION CASTPARTS CORP  | x | 4 | 0       |
| PRECISION CASTPARTS CORP  | x | 7 | 12,700  |
| PRECISION DRILLING TR     | x | 3 | 2,000   |
| PRECISION DRILLING TR     | x | 4 | 4,000   |
| PRECISION DRILLING TR     | x | 2 | 115,994 |
| PRIMEWEST ENERGY TR       | x | 4 | 0       |
| PRIMEWEST ENERGY TR       | x | 3 | 1,000   |
| PRIMEWEST ENERGY TR       | x | 2 | 20,929  |
| PROCTER & GAMBLE CO       | x | 1 | 500     |
| PROCTER & GAMBLE CO       | x | 2 | 2,295   |
| PROCTER & GAMBLE CO       | x | 3 | 3,280   |
| PROCTER & GAMBLE CO       | x | 5 | 4,927   |
| PROCTER & GAMBLE CO       | x | 5 | 5,300   |
| PROCTER & GAMBLE CO       | x |   | 3,900   |
| PROCTER & GAMBLE CO       | x | 5 | 8,272   |
| PROCTER & GAMBLE CO       | x |   | 11,220  |
| PROCTER & GAMBLE CO       | x | 5 | 0       |
| PROCTER & GAMBLE CO       | x |   | 14,786  |
| PROCTER & GAMBLE CO       | x | 3 | 13,410  |
| PROCTER & GAMBLE CO       | x |   | 19,253  |
| PROCTER & GAMBLE CO       | x | 5 | 0       |
| PROCTER & GAMBLE CO       | x | 3 | 35,437  |
| PROCTER & GAMBLE CO       | x | 2 | 35,746  |
| PROCTER & GAMBLE CO       | x | 3 | 54,180  |
| PROCTER & GAMBLE CO       | x | 3 | 75,082  |
| PROCTER & GAMBLE CO       | x | 3 | 119,721 |
| PROCTER & GAMBLE CO       | x | 3 | 117,652 |
| PROCTER & GAMBLE CO       | x | 4 | 119,444 |
| PROCTER & GAMBLE CO       | x | 3 | 253,040 |
| PROCTER & GAMBLE CO       | x | 4 | 297,240 |
| PROCTER & GAMBLE CO       | x | 7 | 638,537 |
| PROGRESS ENERGY INC       | x | 5 | 0       |
| PROGRESS ENERGY INC       | x | 3 | 810     |
| PROGRESS ENERGY INC       | x | 4 | 900     |
| PROGRESS ENERGY INC       | x | 4 | 0       |
| PROGRESS ENERGY INC       | x | 3 | 6,200   |
| PROGRESS ENERGY INC       | x | 7 | 37,301  |
| PROGRESS ENERGY INC       | x | 3 | 504,000 |
| PROGRESSIVE CORP OHIO     | x | 5 | 620     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| PROGRESSIVE CORP OHIO        | x | 5 | 0       |
| PROGRESSIVE CORP OHIO        | x | 3 | 20,799  |
| PROGRESSIVE CORP OHIO        | x | 7 | 157,317 |
| PROLOGIS                     | x | 4 | 0       |
| PROLOGIS                     | x | 3 | 701     |
| PROLOGIS                     | x | 5 | 2,700   |
| PROLOGIS                     | x | 7 | 46,391  |
| PROVIDENT NEW YORK BANCORP   | x | 4 | 0       |
| PROVIDENT NEW YORK BANCORP   | x | 4 | 0       |
| PRUDENTIAL FINL INC          | x | 2 | 650     |
| PRUDENTIAL FINL INC          | x | 5 | 800     |
| PRUDENTIAL FINL INC          | x | 4 | 0       |
| PRUDENTIAL FINL INC          | x | 5 | 3,100   |
| PRUDENTIAL FINL INC          | x | 3 | 6,487   |
| PRUDENTIAL FINL INC          | x | 3 | 85,410  |
| PRUDENTIAL FINL INC          | x | 7 | 97,284  |
| PUBLIC SVC ENTERPRISE GROUP  | x | 4 | 0       |
| PUBLIC SVC ENTERPRISE GROUP  | x | 4 | 0       |
| PUBLIC SVC ENTERPRISE GROUP  | x | 3 | 821     |
| PUBLIC SVC ENTERPRISE GROUP  | x | 7 | 52,504  |
| PUGET ENERGY INC NEW         | x | 4 | 0       |
| PUGET ENERGY INC NEW         | x | 7 | 11,580  |
| PULTE HOMES INC              | x | 3 | 678     |
| PULTE HOMES INC              | x | 4 | 0       |
| PULTE HOMES INC              | x | 5 | 0       |
| PULTE HOMES INC              | x | 7 | 36,909  |
| QLOGIC CORP                  | x | 4 | 0       |
| QLOGIC CORP                  | x | 7 | 27,043  |
| QLOGIC CORP                  | x | 3 | 41,550  |
| QUALCOMM INC                 | x | 2 | 1,925   |
| QUALCOMM INC                 | x | 6 | 2,000   |
| QUALCOMM INC                 | x | 5 | 0       |
| QUALCOMM INC                 | x | 5 | 3,920   |
| QUALCOMM INC                 | x | 5 | 0       |
| QUALCOMM INC                 | x |   | 8,830   |
| QUALCOMM INC                 | x |   | 13,876  |
| QUALCOMM INC                 | x | 3 | 18,300  |
| QUALCOMM INC                 | x | 3 | 13,992  |
| QUALCOMM INC                 | x | 4 | 23,123  |
| QUALCOMM INC                 | x | 4 | 203,015 |
| QUALCOMM INC                 | x | 3 | 335,522 |
| QUALCOMM INC                 | x | 7 | 335,682 |
| QUEBECOR WORLD INC           | x | 5 | 2,105   |
| QUEBECOR WORLD INC           | x | 2 | 80,640  |
| QUESTAR CORP                 | x | 4 | 0       |
| QUESTAR CORP                 | x |   | 1,750   |
| QUESTAR CORP                 | x | 7 | 14,670  |
| QWEST COMMUNICATIONS INTL IN | x | 4 | 0       |
| QWEST COMMUNICATIONS INTL IN | x | 3 | 709     |
| QWEST COMMUNICATIONS INTL IN | x | 2 | 880     |
| QWEST COMMUNICATIONS INTL IN | x | 4 | 0       |
| QWEST COMMUNICATIONS INTL IN | x | 3 | 3,327   |
| QWEST COMMUNICATIONS INTL IN | x | 5 | 0       |
| QWEST COMMUNICATIONS INTL IN | x | 3 | 5,067   |
| QWEST COMMUNICATIONS INTL IN | x | 7 | 388,222 |
| RADIOSHACK CORP              | x | 3 | 475     |
| RADIOSHACK CORP              | x | 7 | 23,422  |
| RADIOSHACK CORP              | x | 2 | 24,345  |
| RAILAMERICA INC              | x |   | 151,000 |
| RAMBUS INC DEL               | x | 5 | 20,000  |
| RAND CAP CORP                | x | 4 | 0       |
| RAYONIER INC                 | x |   | 9,100   |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |           |
|------------------------------|---|---|-----------|
| RAYTHEON CO                  | x |   | 0         |
| RAYTHEON CO                  | x | 3 | 145       |
| RAYTHEON CO                  | x | 5 | 0         |
| RAYTHEON CO                  | x | 2 | 800       |
| RAYTHEON CO                  | x | 3 | 1,320     |
| RAYTHEON CO                  | x | 5 | 6,500     |
| RAYTHEON CO                  | x |   | 7,740     |
| RAYTHEON CO                  | x | 4 | 19,463    |
| RAYTHEON CO                  | x | 3 | 39,000    |
| RAYTHEON CO                  | x | 3 | 87,429    |
| RAYTHEON CO                  | x | 7 | 92,812    |
| RAYTHEON CO                  | x | 4 | 183,860   |
| READERS DIGEST ASSN INC      | x | 4 | 130       |
| READERS DIGEST ASSN INC      | x |   | 33,000    |
| RED HAT INC                  | x | 2 | 350       |
| RED HAT INC                  | x |   | 700       |
| RED HAT INC                  | x | 5 | 2,000     |
| RED HAT INC                  | x | 3 | 10,691    |
| RED HAT INC                  | x | 3 | 14,884    |
| RED HAT INC                  | x | 3 | 14,000    |
| REPUBLIC SVCS INC            | x |   | 1,600     |
| REPUBLIC SVCS INC            | x | 3 | 8,246     |
| REPUBLIC SVCS INC            | x | 7 | 13,520    |
| REVLON INC                   | x | 2 | 300       |
| REVLON INC                   | x | 3 | 128,832   |
| REVLON INC                   | x |   | 150,000   |
| REYNOLDS AMERICAN INC        | x |   | 0         |
| REYNOLDS AMERICAN INC        | x | 3 | 266       |
| REYNOLDS AMERICAN INC        | x | 4 | 200       |
| REYNOLDS AMERICAN INC        | x | 5 | 1,692     |
| REYNOLDS AMERICAN INC        | x |   | 3,800     |
| REYNOLDS AMERICAN INC        | x | 3 | 21,672    |
| REYNOLDS AMERICAN INC        | x | 7 | 46,720    |
| REYNOLDS AMERICAN INC        | x | 3 | 1,500,484 |
| RITCHIE BROS AUCTIONEERS     | x | 2 | 1,994     |
| RITCHIE BROS AUCTIONEERS     | x | 2 | 34,020    |
| RITE AID CORP                | x | 3 | 7,991     |
| RITE AID CORP                | x | 3 |           |
| RITE AID CORP                | x | 2 | 16,000    |
| ROBERT HALF INTL INC         | x | 5 | 215       |
| ROBERT HALF INTL INC         | x | 3 | 24,134    |
| ROBERT HALF INTL INC         | x | 4 | 81        |
| ROBERT HALF INTL INC         | x | 7 | 29,241    |
| ROCKWELL AUTOMATION INC      | x | 5 | 175       |
| ROCKWELL AUTOMATION INC      | x | 4 | 850       |
| ROCKWELL AUTOMATION INC      | x |   | 4,000     |
| ROCKWELL AUTOMATION INC      | x | 4 | 53        |
| ROCKWELL AUTOMATION INC      | x | 3 | 22,000    |
| ROCKWELL AUTOMATION INC      | x | 3 | 27,541    |
| ROCKWELL AUTOMATION INC      | x | 7 | 35,183    |
| ROCKWELL COLLINS INC         | x | 4 | 400       |
| ROCKWELL COLLINS INC         | x | 3 | 2,800     |
| ROCKWELL COLLINS INC         | x | 3 | 16,053    |
| ROCKWELL COLLINS INC         | x | 7 | 35,793    |
| ROFIN SINAR TECHNOLOGIES INC | x | 3 | 41,713    |
| ROGERS COMMUNICATIONS INC    | x | 5 | 0         |
| ROGERS COMMUNICATIONS INC    | x | 4 | 0         |
| ROGERS COMMUNICATIONS INC    | x | 2 | 204,538   |
| ROHM & HAAS CO               | x | 4 | 53        |
| ROHM & HAAS CO               | x |   | 4,224     |
| ROHM & HAAS CO               | x | 7 | 34,967    |
| ROHM & HAAS CO               | x | 3 | 49,397    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| ROSS STORES INC              | x | 4 | 0       |
| ROSS STORES INC              | x | 7 | 15,770  |
| ROSTELECOM OPEN JT STK LNG D | x | 3 | 8,320   |
| ROSTELECOM OPEN JT STK LNG D | x |   | 35,600  |
| ROWAN COS INC                | x | 5 | 131     |
| ROWAN COS INC                | x | 5 | 0       |
| ROWAN COS INC                | x | 3 | 317     |
| ROWAN COS INC                | x | 3 | 365     |
| ROWAN COS INC                | x |   | 640     |
| ROWAN COS INC                | x | 4 | 2,200   |
| ROWAN COS INC                | x | 3 | 14,900  |
| ROWAN COS INC                | x | 7 | 20,539  |
| ROWAN COS INC                | x | 3 | 148,945 |
| ROYAL BK CDA MONTREAL QUE    | x | 2 | 750     |
| ROYAL BK CDA MONTREAL QUE    | x | 3 | 4,000   |
| ROYAL BK CDA MONTREAL QUE    | x | 5 | 76,500  |
| ROYAL BK CDA MONTREAL QUE    | x | 2 | 610,599 |
| ROYAL BK SCOTLAND GROUP PLC  | x | 3 | 81,000  |
| ROYAL DUTCH SHELL PLC        | x | 5 | 0       |
| ROYAL DUTCH SHELL PLC        | x |   | 0       |
| ROYAL DUTCH SHELL PLC        | x | 2 | 3,326   |
| ROYAL DUTCH SHELL PLC        | x | 5 | 9,524   |
| ROYAL DUTCH SHELL PLC        | x | 3 | 9,933   |
| ROYAL DUTCH SHELL PLC        | x | 4 | 14,896  |
| ROYAL DUTCH SHELL PLC        | x | 4 | 18,022  |
| RYDER SYS INC                | x | 3 | 192     |
| RYDER SYS INC                | x | 7 | 10,791  |
| SPX CORP                     | x | 2 | 260     |
| SPX CORP                     | x |   | 1,172   |
| SPX CORP                     | x | 3 | 3,500   |
| SPX CORP                     | x | 4 | 0       |
| SPX CORP                     | x | 7 | 5,820   |
| SABRE HLDGS CORP             | x | 5 | 0       |
| SABRE HLDGS CORP             | x | 3 | 411     |
| SABRE HLDGS CORP             | x | 7 | 19,239  |
| SAFECO CORP                  | x | 3 | 7,493   |
| SAFECO CORP                  | x | 7 | 30,074  |
| SAFEWAY INC                  | x | 4 | 0       |
| SAFEWAY INC                  | x | 5 | 924     |
| SAFEWAY INC                  | x | 3 | 1,284   |
| SAFEWAY INC                  | x | 6 | 1,800   |
| SAFEWAY INC                  | x | 5 | 0       |
| SAFEWAY INC                  | x | 2 | 4,000   |
| SAFEWAY INC                  | x | 5 | 0       |
| SAFEWAY INC                  | x | 2 | 31,181  |
| SAFEWAY INC                  | x | 7 | 88,283  |
| ST JOE CO                    | x |   | 5,000   |
| ST JOE CO                    | x | 7 | 7,870   |
| ST JUDE MED INC              | x | 4 | 0       |
| ST JUDE MED INC              | x | 5 | 2,000   |
| ST JUDE MED INC              | x | 3 | 1,149   |
| ST JUDE MED INC              | x | 7 | 63,272  |
| ST MARY LD & EXPL CO         | x | 4 | 0       |
| ST MARY LD & EXPL CO         | x | 2 | 530     |
| ST MARY LD & EXPL CO         | x |   | 4,600   |
| ST PAUL TRAVELERS INC        | x | 3 | 0       |
| ST PAUL TRAVELERS INC        | x |   | 0       |
| ST PAUL TRAVELERS INC        | x | 6 | 171     |
| ST PAUL TRAVELERS INC        | x |   | 301     |
| ST PAUL TRAVELERS INC        | x | 5 | 0       |
| ST PAUL TRAVELERS INC        | x | 2 | 3,862   |
| ST PAUL TRAVELERS INC        | x | 3 | 5,400   |



Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                        |   |   |         |
|------------------------|---|---|---------|
| ST PAUL TRAVELERS INC  | x | 5 | 8,853   |
| ST PAUL TRAVELERS INC  | x |   | 9,790   |
| ST PAUL TRAVELERS INC  | x | 3 | 17,571  |
| ST PAUL TRAVELERS INC  | x | 5 | 0       |
| ST PAUL TRAVELERS INC  | x | 4 | 19,004  |
| ST PAUL TRAVELERS INC  | x | 7 | 134,230 |
| ST PAUL TRAVELERS INC  | x | 4 | 216,497 |
| SAN PAOLO-IMI S P A    | x | 5 | 160     |
| SAN PAOLO-IMI S P A    | x | 5 | 0       |
| SAN PAOLO-IMI S P A    | x | 4 | 0       |
| SANMINA SCI CORP       | x | 2 | 945     |
| SANMINA SCI CORP       | x | 3 | 1,551   |
| SANMINA SCI CORP       | x | 3 | 2,160   |
| SANMINA SCI CORP       | x | 6 | 4,000   |
| SANMINA SCI CORP       | x | 5 | 13,030  |
| SANMINA SCI CORP       | x | 5 | 0       |
| SANMINA SCI CORP       | x | 7 | 72,443  |
| SAP AKTIENGESELLSCHAFT | x | 4 | 0       |
| SAP AKTIENGESELLSCHAFT | x | 2 | 1,495   |
| SAP AKTIENGESELLSCHAFT | x | 3 | 227,001 |
| SARA LEE CORP          | x | 5 | 1,010   |
| SARA LEE CORP          | x | 5 | 0       |
| SARA LEE CORP          | x | 3 | 2,289   |
| SARA LEE CORP          | x |   | 5,500   |
| SARA LEE CORP          | x | 2 | 5,785   |
| SARA LEE CORP          | x | 3 | 20,800  |
| SARA LEE CORP          | x | 4 | 8,033   |
| SARA LEE CORP          | x | 7 | 116,325 |
| SARA LEE CORP          | x | 4 | 156,395 |
| SCANSOURCE INC         | x | 4 | 0       |
| SCHEIN HENRY INC       | x | 5 | 0       |
| SCHEIN HENRY INC       | x | 5 | 235     |
| SCHEIN HENRY INC       | x | 2 | 1,092   |
| SCHEIN HENRY INC       | x | 7 | 8,080   |
| SCHEIN HENRY INC       | x | 4 | 78      |
| SCHERING PLOUGH CORP   | x | 4 | 0       |
| SCHERING PLOUGH CORP   | x | 3 | 300     |
| SCHERING PLOUGH CORP   | x | 5 | 1,470   |
| SCHERING PLOUGH CORP   | x | 2 | 2,200   |
| SCHERING PLOUGH CORP   | x | 3 | 2,584   |
| SCHERING PLOUGH CORP   | x | 5 | 0       |
| SCHERING PLOUGH CORP   | x | 3 | 4,000   |
| SCHERING PLOUGH CORP   | x |   | 11,439  |
| SCHERING PLOUGH CORP   | x | 5 | 15,900  |
| SCHERING PLOUGH CORP   | x | 2 | 18,908  |
| SCHERING PLOUGH CORP   | x |   | 19,200  |
| SCHERING PLOUGH CORP   | x | 4 | 33,705  |
| SCHERING PLOUGH CORP   | x | 3 | 45,887  |
| SCHERING PLOUGH CORP   | x |   | 68,400  |
| SCHERING PLOUGH CORP   | x | 5 | 0       |
| SCHERING PLOUGH CORP   | x | 7 | 287,283 |
| SCHLUMBERGER LTD       | x |   | 2,100   |
| SCHLUMBERGER LTD       | x |   | 2,300   |
| SCHLUMBERGER LTD       | x |   | 3,212   |
| SCHLUMBERGER LTD       | x | 3 | 3,400   |
| SCHLUMBERGER LTD       | x | 3 | 4,000   |
| SCHLUMBERGER LTD       | x | 2 | 5,337   |
| SCHLUMBERGER LTD       | x | 3 | 12,012  |
| SCHLUMBERGER LTD       | x | 5 | 14,900  |
| SCHLUMBERGER LTD       | x | 3 | 16,950  |
| SCHLUMBERGER LTD       | x | 5 | 17,332  |
| SCHLUMBERGER LTD       | x | 3 | 25,840  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| SCHLUMBERGER LTD             | x |   | 49,350  |
| SCHLUMBERGER LTD             | x | 5 | 0       |
| SCHLUMBERGER LTD             | x | 4 | 72,079  |
| SCHLUMBERGER LTD             | x | 4 | 88,577  |
| SCHLUMBERGER LTD             | x | 3 | 132,108 |
| SCHLUMBERGER LTD             | x | 3 | 647,388 |
| SCHWAB CHARLES CORP NEW      | x | 4 | 0       |
| SCHWAB CHARLES CORP NEW      | x | 5 | 0       |
| SCHWAB CHARLES CORP NEW      | x | 5 | 2,500   |
| SCHWAB CHARLES CORP NEW      | x | 3 | 2,873   |
| SCHWAB CHARLES CORP NEW      | x | 4 | 3,000   |
| SCHWAB CHARLES CORP NEW      | x | 3 | 3,098   |
| SCHWAB CHARLES CORP NEW      | x | 3 | 7,200   |
| SCHWAB CHARLES CORP NEW      | x | 7 | 188,606 |
| SCRIPPS E W CO OHIO          | x | 5 | 2,190   |
| SCRIPPS E W CO OHIO          | x | 4 | 0       |
| SCRIPPS E W CO OHIO          | x | 3 | 264     |
| SCRIPPS E W CO OHIO          | x | 2 | 10,684  |
| SCRIPPS E W CO OHIO          | x | 7 | 27,430  |
| SEARS HLDGS CORP             | x | 3 | 283     |
| SEARS HLDGS CORP             | x | 3 | 1,138   |
| SEARS HLDGS CORP             | x | 4 | 301     |
| SEARS HLDGS CORP             | x | 4 | 1,669   |
| SEARS HLDGS CORP             | x | 5 | 2,219   |
| SEARS HLDGS CORP             | x | 7 | 18,641  |
| SEMPRA ENERGY                | x | 5 | 0       |
| SEMPRA ENERGY                | x |   | 0       |
| SEMPRA ENERGY                | x | 5 | 370     |
| SEMPRA ENERGY                | x | 4 | 1,960   |
| SEMPRA ENERGY                | x | 3 | 3,804   |
| SEMPRA ENERGY                | x | 7 | 51,917  |
| SEPRACOR INC                 | x | 4 | 0       |
| SEPRACOR INC                 | x | 7 | 11,500  |
| SEPRACOR INC                 | x | 3 | 45,000  |
| SHERWIN WILLIAMS CO          | x | 3 | 369     |
| SHERWIN WILLIAMS CO          | x | 7 | 30,025  |
| SHINHAN FINANCIAL GROUP CO L | x | 3 | 0       |
| SHINHAN FINANCIAL GROUP CO L | x | 5 | 0       |
| SHINHAN FINANCIAL GROUP CO L | x | 6 | 0       |
| SHUFFLE MASTER INC           | x | 4 | 0       |
| SIEMENS A G                  | x | 5 | 52      |
| SIEMENS A G                  | x | 5 | 0       |
| SIEMENS A G                  | x | 2 | 10,196  |
| SIEMENS A G                  | x | 4 | 22      |
| SIERRA HEALTH SVCS INC       | x |   | 2,200   |
| SIERRA HEALTH SVCS INC       | x | 3 |         |
| SIERRA WIRELESS INC          | x | 2 | 12,400  |
| SIGMA ALDRICH CORP           | x | 3 | 208     |
| SIGMA ALDRICH CORP           | x |   | 500     |
| SIGMA ALDRICH CORP           | x | 4 | 600     |
| SIGMA ALDRICH CORP           | x | 7 | 17,938  |
| SILICONWARE PRECISION INDS L | x | 5 | 0       |
| SILICONWARE PRECISION INDS L | x | 5 | 29,000  |
| SILICONWARE PRECISION INDS L | x | 2 | 61,552  |
| SILICONWARE PRECISION INDS L | x | 6 | 0       |
| SILVER WHEATON CORP          | x | 3 | 0       |
| SILVER WHEATON CORP          | x | 2 | 25,770  |
| SIMON PPTY GROUP INC NEW     | x | 4 | 190     |
| SIMON PPTY GROUP INC NEW     | x | 3 | 3,743   |
| SIMON PPTY GROUP INC NEW     | x | 7 | 41,074  |
| SIRNA THERAPEUTICS INC       | x |   | 70,000  |
| SMART & FINAL INC            | x | 3 |         |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |           |
|------------------------------|---|---|-----------|
| SMITH INTL INC               | x | 5 | 290       |
| SMITH INTL INC               | x | 4 | 0         |
| SMITH INTL INC               | x | 7 | 33,340    |
| SMITHFIELD FOODS INC         | x | 3 | 625       |
| SMITHFIELD FOODS INC         | x | 7 | 9,600     |
| SMURFIT-STONE CONTAINER CORP | x |   | 2,000     |
| SMURFIT-STONE CONTAINER CORP | x | 3 | 5,439     |
| SMURFIT-STONE CONTAINER CORP | x | 5 | 0         |
| SMURFIT-STONE CONTAINER CORP | x | 7 | 17,760    |
| SMURFIT-STONE CONTAINER CORP | x | 2 | 20,025    |
| SOLECTRON CORP               | x | 3 | 2,865     |
| SOLECTRON CORP               | x | 2 | 4,430     |
| SOLECTRON CORP               | x | 5 | 13,435    |
| SOLECTRON CORP               | x | 7 | 138,343   |
| SONY CORP                    | x | 3 | 60        |
| SONY CORP                    | x | 4 | 600       |
| SONY CORP                    | x | 5 | 0         |
| SONY CORP                    | x | 5 | 3,499     |
| SONY CORP                    | x | 2 | 12,888    |
| SONY CORP                    | x | 3 | 27,450    |
| SOUTHERN CO                  | x | 3 | 7,009     |
| SOUTHERN CO                  | x | 2 | 7,768     |
| SOUTHERN CO                  | x | 3 | 10,060    |
| SOUTHERN CO                  | x | 4 | 90,570    |
| SOUTHERN CO                  | x | 4 | 64,930    |
| SOUTHERN CO                  | x | 7 | 141,437   |
| SOUTHERN CO                  | x | 3 | 4,000,000 |
| SOUTHWEST AIRLS CO           | x | 3 | 1,550     |
| SOUTHWEST AIRLS CO           | x | 3 | 1,977     |
| SOUTHWEST AIRLS CO           | x |   | 11,900    |
| SOUTHWEST AIRLS CO           | x | 7 | 146,473   |
| SOVEREIGN BANCORP INC        | x | 5 | 0         |
| SOVEREIGN BANCORP INC        | x | 2 | 10,953    |
| SOVEREIGN BANCORP INC        | x | 4 | 0         |
| SOVEREIGN BANCORP INC        | x | 3 | 14,872    |
| SOVEREIGN BANCORP INC        | x | 7 | 66,117    |
| SPRINT NEXTEL CORP           | x | 5 | 0         |
| SPRINT NEXTEL CORP           | x |   | 0         |
| SPRINT NEXTEL CORP           | x | 5 | 0         |
| SPRINT NEXTEL CORP           | x | 3 | 2,520     |
| SPRINT NEXTEL CORP           | x | 4 | 4,941     |
| SPRINT NEXTEL CORP           | x | 5 | 4,932     |
| SPRINT NEXTEL CORP           | x | 3 | 11,407    |
| SPRINT NEXTEL CORP           | x | 5 | 0         |
| SPRINT NEXTEL CORP           | x | 2 | 29,300    |
| SPRINT NEXTEL CORP           | x | 3 | 32,300    |
| SPRINT NEXTEL CORP           | x | 4 | 1,073     |
| SPRINT NEXTEL CORP           | x | 3 | 62,512    |
| SPRINT NEXTEL CORP           | x | 7 | 527,835   |
| STANLEY WKS                  | x |   | 0         |
| STANLEY WKS                  | x | 3 | 245       |
| STANLEY WKS                  | x | 5 | 320       |
| STANLEY WKS                  | x | 4 | 0         |
| STANLEY WKS                  | x | 7 | 28,609    |
| STAPLES INC                  | x | 5 | 0         |
| STAPLES INC                  | x |   | 1,000     |
| STAPLES INC                  | x | 4 | 12,000    |
| STAPLES INC                  | x | 3 | 20,956    |
| STAPLES INC                  | x | 4 | 1,330     |
| STAPLES INC                  | x | 7 | 137,048   |
| STARBUCKS CORP               | x | 6 | 800       |
| STARBUCKS CORP               | x | 3 | 1,000     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                        |   |   |         |
|------------------------|---|---|---------|
| STARBUCKS CORP         | x | 2 | 2,890   |
| STARBUCKS CORP         | x |   | 5,000   |
| STARBUCKS CORP         | x | 5 | 0       |
| STARBUCKS CORP         | x | 3 | 5,786   |
| STARBUCKS CORP         | x | 4 | 2,500   |
| STARBUCKS CORP         | x | 5 | 27,310  |
| STARBUCKS CORP         | x | 3 | 51,247  |
| STARBUCKS CORP         | x | 7 | 135,366 |
| STATE STR CORP         | x | 2 | 100     |
| STATE STR CORP         | x | 5 | 175     |
| STATE STR CORP         | x | 3 | 1,039   |
| STATE STR CORP         | x | 4 | 2,811   |
| STATE STR CORP         | x | 7 | 67,380  |
| STERIS CORP            | x |   | 5,837   |
| STERLING BANCORP       | x | 4 | 33,082  |
| STMICROELECTRONICS N V | x |   | 0       |
| STMICROELECTRONICS N V | x | 5 | 905     |
| STMICROELECTRONICS N V | x |   | 2,000   |
| STMICROELECTRONICS N V | x | 2 | 10,085  |
| STMICROELECTRONICS N V | x | 5 | 0       |
| STONE ENERGY CORP      | x |   | 92,000  |
| STREETTRACKS GOLD TR   | x | 4 | 0       |
| STREETTRACKS GOLD TR   | x | 3 |         |
| STREETTRACKS GOLD TR   | x | 5 | 1,750   |
| STREETTRACKS GOLD TR   | x | 3 | 0       |
| STREETTRACKS GOLD TR   | x | 5 | 0       |
| STREETTRACKS GOLD TR   | x |   | 5,800   |
| STREETTRACKS GOLD TR   | x |   | 9,200   |
| STREETTRACKS GOLD TR   | x | 2 | 17,213  |
| STREETTRACKS GOLD TR   | x | 3 | 33,103  |
| STREETTRACKS GOLD TR   | x | 3 | 85,369  |
| STREETTRACKS GOLD TR   | x | 3 | 89,935  |
| STREETTRACKS GOLD TR   | x | 4 | 0       |
| STREETTRACKS GOLD TR   | x | 3 | 200,286 |
| STRYKER CORP           | x | 5 | 115     |
| STRYKER CORP           | x | 2 | 800     |
| STRYKER CORP           | x | 3 | 853     |
| STRYKER CORP           | x | 4 | 5,205   |
| STRYKER CORP           | x | 7 | 55,592  |
| STRYKER CORP           | x | 4 | 43,898  |
| SUEZ                   | x | 5 | 0       |
| SUEZ                   | x | 4 | 0       |
| SULPHCO INC            | x | 3 | 17,200  |
| SUN LIFE FINL INC      | x | 3 | 3,900   |
| SUN LIFE FINL INC      | x | 2 | 281,294 |
| SUN MICROSYSTEMS INC   | x | 1 | 77      |
| SUN MICROSYSTEMS INC   | x | 4 | 400     |
| SUN MICROSYSTEMS INC   | x | 3 | 2,000   |
| SUN MICROSYSTEMS INC   | x |   | 9,000   |
| SUN MICROSYSTEMS INC   | x | 4 | 9,800   |
| SUN MICROSYSTEMS INC   | x | 2 | 30,605  |
| SUN MICROSYSTEMS INC   | x |   | 69,100  |
| SUN MICROSYSTEMS INC   | x | 3 | 51,759  |
| SUN MICROSYSTEMS INC   | x | 5 | 86,900  |
| SUN MICROSYSTEMS INC   | x | 3 | 103,225 |
| SUN MICROSYSTEMS INC   | x | 5 | 142,893 |
| SUN MICROSYSTEMS INC   | x |   | 307,700 |
| SUN MICROSYSTEMS INC   | x | 5 | 0       |
| SUN MICROSYSTEMS INC   | x | 3 | 595,100 |
| SUN MICROSYSTEMS INC   | x | 7 | 631,882 |
| SUNCOR ENERGY INC      | x | 5 | 2,087   |
| SUNCOR ENERGY INC      | x | 3 | 4,000   |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                         |   |   |         |
|-------------------------|---|---|---------|
| SUNCOR ENERGY INC       | x |   | 12,000  |
| SUNCOR ENERGY INC       | x | 2 | 35,288  |
| SUNCOR ENERGY INC       | x | 3 | 59,101  |
| SUNTRUST BKS INC        | x | 3 | 1,141   |
| SUNTRUST BKS INC        | x | 3 | 2,500   |
| SUNTRUST BKS INC        | x | 3 | 6,342   |
| SUNTRUST BKS INC        | x | 4 | 6,552   |
| SUNTRUST BKS INC        | x | 4 | 12,245  |
| SUNTRUST BKS INC        | x | 7 | 67,490  |
| SUPERVALU INC           | x | 4 | 25      |
| SUPERVALU INC           | x |   | 0       |
| SUPERVALU INC           | x | 5 | 0       |
| SUPERVALU INC           | x | 3 | 599     |
| SUPERVALU INC           | x | 5 | 1,097   |
| SUPERVALU INC           | x | 2 | 5,300   |
| SUPERVALU INC           | x | 7 | 33,362  |
| SWIFT TRANSN CO         | x | 4 | 0       |
| SWIFT TRANSN CO         | x |   | 6,000   |
| SWIFT TRANSN CO         | x |   | 69,571  |
| SYMANTEC CORP           | x | 1 | 137     |
| SYMANTEC CORP           | x |   | 0       |
| SYMANTEC CORP           | x | 3 | 1,900   |
| SYMANTEC CORP           | x | 5 | 2,000   |
| SYMANTEC CORP           | x |   | 3,901   |
| SYMANTEC CORP           | x | 4 | 3,305   |
| SYMANTEC CORP           | x | 3 | 5,359   |
| SYMANTEC CORP           | x | 2 | 5,600   |
| SYMANTEC CORP           | x | 2 | 10,362  |
| SYMANTEC CORP           | x | 3 | 10,411  |
| SYMANTEC CORP           | x | 4 | 11,511  |
| SYMANTEC CORP           | x | 3 | 15,168  |
| SYMANTEC CORP           | x | 6 | 30,854  |
| SYMANTEC CORP           | x | 7 | 184,350 |
| SYMBOL TECHNOLOGIES INC | x | 3 | 712     |
| SYMBOL TECHNOLOGIES INC | x | 5 | 1,000   |
| SYMBOL TECHNOLOGIES INC | x | 4 | 7,800   |
| SYMBOL TECHNOLOGIES INC | x | 4 | 28,640  |
| SYMBOL TECHNOLOGIES INC | x | 7 | 33,356  |
| SYMBOL TECHNOLOGIES INC | x |   | 50,000  |
| SYNOPSIS INC            | x | 4 | 0       |
| SYNOPSIS INC            | x | 7 | 16,090  |
| SYSCO CORP              | x | 2 | 630     |
| SYSCO CORP              | x | 5 | 0       |
| SYSCO CORP              | x |   | 1,500   |
| SYSCO CORP              | x | 3 | 1,904   |
| SYSCO CORP              | x |   | 3,000   |
| SYSCO CORP              | x | 3 | 3,780   |
| SYSCO CORP              | x | 3 | 11,520  |
| SYSCO CORP              | x | 4 | 23,836  |
| SYSCO CORP              | x | 6 | 24,591  |
| SYSCO CORP              | x | 2 | 50,410  |
| SYSCO CORP              | x | 7 | 162,985 |
| SYSTEMS XCELLENCE INC   | x | 2 | 15,525  |
| TCF FINL CORP           | x | 7 | 12,280  |
| TECO ENERGY INC         | x | 3 | 591     |
| TECO ENERGY INC         | x | 7 | 32,122  |
| TJX COS INC NEW         | x | 3 | 1,275   |
| TJX COS INC NEW         | x | 2 | 5,900   |
| TJX COS INC NEW         | x |   | 13,700  |
| TJX COS INC NEW         | x | 4 | 169     |
| TJX COS INC NEW         | x | 3 | 43,724  |
| TJX COS INC NEW         | x | 7 | 103,464 |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |           |
|------------------------------|---|---|-----------|
| TXU CORP                     | x | 2 | 290       |
| TXU CORP                     | x | 3 | 356       |
| TXU CORP                     | x | 4 | 1,000     |
| TXU CORP                     | x | 3 | 3,908     |
| TXU CORP                     | x | 4 | 104       |
| TXU CORP                     | x | 5 | 4,600     |
| TXU CORP                     | x | 7 | 97,209    |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 3 | 116       |
| TAIWAN SEMICONDUCTOR MFG LTD | x |   | 0         |
| TAIWAN SEMICONDUCTOR MFG LTD | x |   | 0         |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 3 | 3,084     |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 6 | 11,939    |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 4 | 17,582    |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 5 | 26,695    |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 7 | 28,318    |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 3 | 40407     |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 5 | 41,597    |
| TAIWAN SEMICONDUCTOR MFG LTD | x |   | 77,259    |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 3 | 0         |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 5 | 0         |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 2 | 122,297   |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 4 | 162,726   |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 3 | 274,895   |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 6 | 234,032   |
| TATA MTRS LTD                | x | 4 | 0         |
| TATA MTRS LTD                | x | 2 | 3,420     |
| TATA MTRS LTD                | x | 6 | 15,000    |
| TATA MTRS LTD                | x | 3 | 15,450    |
| TATA MTRS LTD                | x | 3 | 320,000   |
| TATA MTRS LTD                | x | 6 | 734,950   |
| TECHNITROL INC               | x |   | 3,300     |
| TECHNITROL INC               | x | 4 | 28,800    |
| TECK COMINCO LTD             | x | 3 | 3,655     |
| TECK COMINCO LTD             | x | 2 | 44,428    |
| TEKTRONIX INC                | x |   | 0         |
| TEKTRONIX INC                | x | 3 | 275       |
| TEKTRONIX INC                | x |   | 4,300     |
| TEKTRONIX INC                | x | 7 | 11,709    |
| TELECOM ARGENTINA S A        | x | 5 | 575       |
| TELECOM ARGENTINA S A        | x |   | 59,500    |
| TELECOM ARGENTINA S A        | x | 1 | 1,758,425 |
| TELECOM CORP NEW ZEALAND LTD | x |   | 0         |
| TELECOM CORP NEW ZEALAND LTD | x | 5 | 574       |
| TELECOM CORP NEW ZEALAND LTD | x | 2 | 605       |
| TELECOM CORP NEW ZEALAND LTD | x | 5 | 0         |
| TELECOM CORP NEW ZEALAND LTD | x | 3 | 12,000    |
| TELECOMUNICACOES BRASILEIRAS | x | 5 | 390       |
| TELECOMUNICACOES BRASILEIRAS | x | 5 | 0         |
| TELECOMUNICACOES BRASILEIRAS | x | 2 | 1,383     |
| TELECOMUNICACOES BRASILEIRAS | x | 3 | 0         |
| TELEFONICA S A               | x |   | 0         |
| TELEFONICA S A               | x | 5 | 907       |
| TELEFONICA S A               | x | 2 | 3,820     |
| TELEFONICA S A               | x | 5 | 0         |
| TELEFONICA S A               | x | 1 | 241,967   |
| TELEFONOS DE MEXICO S A      | x | 3 | 2         |
| TELEFONOS DE MEXICO S A      | x | 5 | 750       |
| TELEFONOS DE MEXICO S A      | x | 2 | 5,831     |
| TELEFONOS DE MEXICO S A      | x | 3 | 6,000     |
| TELEFONOS DE MEXICO S A      | x | 4 | 5,849     |
| TELEFONOS DE MEXICO S A      | x | 5 | 0         |
| TELEFONOS DE MEXICO S A      | x |   | 11,940    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| TELEFONOS DE MEXICO S A      | x | 4 | 244,038 |
| TELLABS INC                  | x | 3 | 1,502   |
| TELLABS INC                  | x |   | 15,802  |
| TELLABS INC                  | x | 7 | 73,149  |
| TEMPLE INLAND INC            | x | 5 | 0       |
| TEMPLE INLAND INC            | x | 3 | 369     |
| TEMPLE INLAND INC            | x | 2 | 485     |
| TEMPLE INLAND INC            | x | 7 | 32,411  |
| TERADYNE INC                 | x | 3 | 580     |
| TERADYNE INC                 | x |   | 6,157   |
| TERADYNE INC                 | x | 2 | 6,434   |
| TERADYNE INC                 | x | 7 | 28,144  |
| TEREX CORP NEW               | x | 3 | 1,000   |
| TEREX CORP NEW               | x | 7 | 5,100   |
| TEREX CORP NEW               | x | 4 | 0       |
| TESORO CORP                  | x | 5 | 241     |
| TESORO CORP                  | x |   | 2,206   |
| TEVA PHARMACEUTICAL INDS LTD | x |   | 0       |
| TEVA PHARMACEUTICAL INDS LTD | x | 4 | 800     |
| TEVA PHARMACEUTICAL INDS LTD | x |   | 1,000   |
| TEVA PHARMACEUTICAL INDS LTD | x | 3 | 0       |
| TEVA PHARMACEUTICAL INDS LTD | x | 4 | 3,200   |
| TEVA PHARMACEUTICAL INDS LTD | x | 5 | 0       |
| TEVA PHARMACEUTICAL INDS LTD | x | 5 | 5,202   |
| TEVA PHARMACEUTICAL INDS LTD | x | 5 | 0       |
| TEVA PHARMACEUTICAL INDS LTD | x | 3 | 6,000   |
| TEVA PHARMACEUTICAL INDS LTD | x | 2 | 9,000   |
| TEVA PHARMACEUTICAL INDS LTD | x | 3 | 13,600  |
| TEVA PHARMACEUTICAL INDS LTD | x | 2 | 15,571  |
| TEVA PHARMACEUTICAL INDS LTD | x |   | 28,780  |
| TEVA PHARMACEUTICAL INDS LTD | x | 3 | 89,300  |
| TEVA PHARMACEUTICAL INDS LTD | x | 3 | 280,000 |
| TEXAS INSTRS INC             | x | 1 | 93      |
| TEXAS INSTRS INC             | x | 2 | 300     |
| TEXAS INSTRS INC             | x | 5 | 0       |
| TEXAS INSTRS INC             | x | 3 | 1,500   |
| TEXAS INSTRS INC             | x |   | 0       |
| TEXAS INSTRS INC             | x |   | 3,000   |
| TEXAS INSTRS INC             | x | 4 | 7,714   |
| TEXAS INSTRS INC             | x | 3 | 13,475  |
| TEXAS INSTRS INC             | x |   | 14,015  |
| TEXAS INSTRS INC             | x | 2 | 14,489  |
| TEXAS INSTRS INC             | x | 5 | 21,795  |
| TEXAS INSTRS INC             | x | 3 | 62,500  |
| TEXAS INSTRS INC             | x | 3 | 70,989  |
| TEXAS INSTRS INC             | x | 4 | 39,279  |
| TEXAS INSTRS INC             | x | 7 | 328,582 |
| TEXTRON INC                  | x | 2 | 43      |
| TEXTRON INC                  | x | 5 | 1,600   |
| TEXTRON INC                  | x | 3 | 2,932   |
| TEXTRON INC                  | x | 5 | 0       |
| TEXTRON INC                  | x | 4 | 6,145   |
| TEXTRON INC                  | x | 7 | 25,288  |
| TEXTRON INC                  | x | 4 | 82,895  |
| THERMO FISHER SCIENTIFIC INC | x | 3 | 486     |
| THERMO FISHER SCIENTIFIC INC | x | 3 | 850     |
| THERMO FISHER SCIENTIFIC INC | x | 5 | 3,000   |
| THERMO FISHER SCIENTIFIC INC | x | 4 | 850     |
| THERMO FISHER SCIENTIFIC INC | x | 6 | 33,986  |
| THERMO FISHER SCIENTIFIC INC | x | 2 | 85,005  |
| THERMO FISHER SCIENTIFIC INC | x | 7 | 86,025  |
| THERMO FISHER SCIENTIFIC INC | x | 3 | 89,560  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |           |
|------------------------------|---|---|-----------|
| THERMO FISHER SCIENTIFIC INC | x | 3 | 173,954   |
| THOMSON CORP                 | x | 2 | 700       |
| THOMSON CORP                 | x | 3 | 1,300     |
| THOMSON CORP                 | x | 2 | 245,030   |
| THOMSON                      | x | 5 | 580       |
| THOMSON                      | x |   | 0         |
| THOMSON                      | x | 5 | 0         |
| TIFFANY & CO NEW             | x | 5 | 180       |
| TIFFANY & CO NEW             | x | 2 | 2,840     |
| TIFFANY & CO NEW             | x | 3 | 7,637     |
| TIFFANY & CO NEW             | x | 4 | 66        |
| TIFFANY & CO NEW             | x | 7 | 23,054    |
| TIMBERLAND CO                | x |   | 0         |
| TIMBERLAND CO                | x | 2 | 18,292    |
| TIME WARNER INC              | x | 3 | 276       |
| TIME WARNER INC              | x | 5 | 0         |
| TIME WARNER INC              | x |   | 2,600     |
| TIME WARNER INC              | x | 3 | 3,000     |
| TIME WARNER INC              | x |   | 13,900    |
| TIME WARNER INC              | x | 3 | 17,521    |
| TIME WARNER INC              | x | 5 | 0         |
| TIME WARNER INC              | x |   | 29,940    |
| TIME WARNER INC              | x | 3 | 36,500    |
| TIME WARNER INC              | x | 5 | 40,040    |
| TIME WARNER INC              | x | 3 | 29,621    |
| TIME WARNER INC              | x | 2 | 61,695    |
| TIME WARNER INC              | x | 4 | 73,782    |
| TIME WARNER INC              | x | 4 | 396,175   |
| TIME WARNER INC              | x | 3 | 376,223   |
| TIME WARNER INC              | x | 7 | 793,068   |
| TIME WARNER INC              | x | 3 | 7,840,000 |
| TOLL BROTHERS INC            | x | 4 | 400       |
| TOLL BROTHERS INC            | x | 3 | 850       |
| TOLL BROTHERS INC            | x |   | 1,000     |
| TOLL BROTHERS INC            | x |   | 1,000     |
| TOLL BROTHERS INC            | x | 2 | 1,500     |
| TOLL BROTHERS INC            | x |   | 1,800     |
| TOLL BROTHERS INC            | x | 3 | 10,000    |
| TOLL BROTHERS INC            | x | 7 | 40,201    |
| TOOTSIE ROLL INDS INC        | x | 4 | 10,391    |
| TORCHMARK CORP               | x | 4 | 0         |
| TORCHMARK CORP               | x | 3 | 328       |
| TORCHMARK CORP               | x | 3 | 480       |
| TORCHMARK CORP               | x | 5 | 0         |
| TORCHMARK CORP               | x | 7 | 20,675    |
| TORO CO                      | x |   | 2,704     |
| TORONTO DOMINION BK ONT      | x | 2 | 800       |
| TORONTO DOMINION BK ONT      | x | 2 | 317,070   |
| TOYOTA MOTOR CORP            | x |   | 0         |
| TOYOTA MOTOR CORP            | x | 5 | 230       |
| TOYOTA MOTOR CORP            | x | 3 | 1,200     |
| TOYOTA MOTOR CORP            | x | 2 | 23,514    |
| TOYOTA MOTOR CORP            | x | 3 | 44,365    |
| TRANSPORTADORA DE GAS SUR    | x | 1 | 28,945    |
| TRI CONTL CORP               | x | 4 | 0         |
| TRI CONTL CORP               | x | 7 | 12,950    |
| TRIBUNE CO NEW               | x | 2 | 170       |
| TRIBUNE CO NEW               | x | 3 | 629       |
| TRIBUNE CO NEW               | x | 7 | 27,685    |
| TRINITY INDS INC             | x |   | 300       |
| TRINITY INDS INC             | x | 4 | 0         |
| TYCO INTL LTD NEW            | x |   | 16        |



Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| TYCO INTL LTD NEW            | x | 5 | 0       |
| TYCO INTL LTD NEW            | x |   | 0       |
| TYCO INTL LTD NEW            | x | 5 | 1,560   |
| TYCO INTL LTD NEW            | x | 3 | 2,440   |
| TYCO INTL LTD NEW            | x | 3 | 3,600   |
| TYCO INTL LTD NEW            | x |   | 5,067   |
| TYCO INTL LTD NEW            | x | 5 | 0       |
| TYCO INTL LTD NEW            | x | 3 | 8,949   |
| TYCO INTL LTD NEW            | x |   | 11,133  |
| TYCO INTL LTD NEW            | x | 5 | 11,392  |
| TYCO INTL LTD NEW            | x | 4 | 9,620   |
| TYCO INTL LTD NEW            | x | 3 | 23,798  |
| TYCO INTL LTD NEW            | x | 2 | 29,831  |
| TYCO INTL LTD NEW            | x | 4 | 23,938  |
| TYSON FOODS INC              | x | 4 | 0       |
| TYSON FOODS INC              | x | 2 | 125     |
| TYSON FOODS INC              | x |   | 0       |
| TYSON FOODS INC              | x | 3 | 623     |
| TYSON FOODS INC              | x | 7 | 43,190  |
| UST INC                      | x | 3 | 494     |
| UST INC                      | x | 5 | 0       |
| UST INC                      | x | 4 | 0       |
| UST INC                      | x | 7 | 41,020  |
| UST INC                      | x | 3 | 600,000 |
| US BANCORP DEL               | x | 2 | 1,355   |
| US BANCORP DEL               | x | 4 | 0       |
| US BANCORP DEL               | x | 3 | 8,639   |
| US BANCORP DEL               | x | 4 | 0       |
| US BANCORP DEL               | x | 3 | 18,077  |
| US BANCORP DEL               | x | 7 | 334,259 |
| UNILEVER PLC                 | x | 4 | 0       |
| UNILEVER PLC                 | x | 2 | 612     |
| UNILEVER PLC                 | x | 5 | 0       |
| UNILEVER PLC                 | x |   | 0       |
| UNILEVER PLC                 | x | 5 | 1,225   |
| UNILEVER PLC                 | x | 4 | 3,285   |
| UNILEVER N V                 | x | 4 | 0       |
| UNILEVER N V                 | x |   | 0       |
| UNILEVER N V                 | x | 5 | 1,439   |
| UNILEVER N V                 | x | 3 | 3,300   |
| UNILEVER N V                 | x | 2 | 12,968  |
| UNILEVER N V                 | x | 5 | 0       |
| UNION PAC CORP               | x | 3 | 419     |
| UNION PAC CORP               | x |   | 1,300   |
| UNION PAC CORP               | x |   | 2,308   |
| UNION PAC CORP               | x | 3 | 2,965   |
| UNION PAC CORP               | x | 4 | 3,850   |
| UNION PAC CORP               | x | 4 | 5,800   |
| UNION PAC CORP               | x | 7 | 55,861  |
| UNISYS CORP                  | x | 3 | 998     |
| UNISYS CORP                  | x | 4 | 2,000   |
| UNISYS CORP                  | x | 5 | 0       |
| UNISYS CORP                  | x | 3 | 0       |
| UNISYS CORP                  | x | 5 | 4,710   |
| UNISYS CORP                  | x | 2 | 7,099   |
| UNISYS CORP                  | x | 7 | 50,437  |
| UNIT CORP                    | x | 2 | 230     |
| UNIT CORP                    | x |   | 1,935   |
| UNITED MICROELECTRONICS CORP | x |   | 0       |
| UNITED MICROELECTRONICS CORP | x |   | 0       |
| UNITED MICROELECTRONICS CORP | x | 5 | 0       |
| UNITED MICROELECTRONICS CORP | x | 7 | 27,306  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| UNITED MICROELECTRONICS CORP | x | 3 | 0       |
| UNITED MICROELECTRONICS CORP | x | 6 | 244,700 |
| UNITED MICROELECTRONICS CORP | x | 2 | 362,584 |
| UNITED MICROELECTRONICS CORP | x | 6 | 0       |
| UNITED PARCEL SERVICE INC    | x | 4 | 100     |
| UNITED PARCEL SERVICE INC    | x | 2 | 200     |
| UNITED PARCEL SERVICE INC    | x | 3 | 1,700   |
| UNITED PARCEL SERVICE INC    | x |   | 2,039   |
| UNITED PARCEL SERVICE INC    | x | 5 | 2,215   |
| UNITED PARCEL SERVICE INC    | x | 4 | 4,325   |
| UNITED PARCEL SERVICE INC    | x | 3 | 5,078   |
| UNITED PARCEL SERVICE INC    | x | 3 | 11,277  |
| UNITED PARCEL SERVICE INC    | x | 7 | 163,951 |
| UNITED PARCEL SERVICE INC    | x | 3 | 520,000 |
| UNITED STATES STL CORP NEW   | x |   | 0       |
| UNITED STATES STL CORP NEW   | x | 2 | 230     |
| UNITED STATES STL CORP NEW   | x |   | 1,100   |
| UNITED STATES STL CORP NEW   | x | 3 | 17,087  |
| UNITED STATES STL CORP NEW   | x | 7 | 24,193  |
| UNITED TECHNOLOGIES CORP     | x | 5 | 0       |
| UNITED TECHNOLOGIES CORP     | x | 3 | 204     |
| UNITED TECHNOLOGIES CORP     | x |   | 0       |
| UNITED TECHNOLOGIES CORP     | x | 1 | 500     |
| UNITED TECHNOLOGIES CORP     | x | 2 | 1,965   |
| UNITED TECHNOLOGIES CORP     | x | 3 | 2,400   |
| UNITED TECHNOLOGIES CORP     | x |   | 2,500   |
| UNITED TECHNOLOGIES CORP     | x | 5 | 3,170   |
| UNITED TECHNOLOGIES CORP     | x | 5 | 4,100   |
| UNITED TECHNOLOGIES CORP     | x | 5 | 0       |
| UNITED TECHNOLOGIES CORP     | x | 2 | 5,353   |
| UNITED TECHNOLOGIES CORP     | x |   | 5,990   |
| UNITED TECHNOLOGIES CORP     | x | 5 | 0       |
| UNITED TECHNOLOGIES CORP     | x | 3 | 6,969   |
| UNITED TECHNOLOGIES CORP     | x | 4 | 31,290  |
| UNITED TECHNOLOGIES CORP     | x | 3 | 66003   |
| UNITED TECHNOLOGIES CORP     | x | 3 | 102,973 |
| UNITED TECHNOLOGIES CORP     | x | 4 | 171,924 |
| UNITED TECHNOLOGIES CORP     | x | 7 | 204,085 |
| UNITED TECHNOLOGIES CORP     | x | 3 | 453,407 |
| UNIVISION COMMUNICATIONS INC | x |   | 250     |
| UNIVISION COMMUNICATIONS INC | x | 4 | 0       |
| UNIVISION COMMUNICATIONS INC | x | 3 | 573     |
| UNIVISION COMMUNICATIONS INC | x | 5 | 0       |
| UNIVISION COMMUNICATIONS INC | x | 7 | 31,849  |
| UNIVISION COMMUNICATIONS INC | x |   | 127,500 |
| UPM KYMMENE CORP             | x |   | 0       |
| UPM KYMMENE CORP             | x | 5 | 1,015   |
| UPM KYMMENE CORP             | x | 2 | 22,399  |
| URBAN OUTFITTERS INC         | x | 4 | 0       |
| URBAN OUTFITTERS INC         | x | 5 | 158     |
| URBAN OUTFITTERS INC         | x | 7 | 11,600  |
| V F CORP                     | x |   | 0       |
| V F CORP                     | x | 5 | 250     |
| V F CORP                     | x | 3 | 13,450  |
| V F CORP                     | x | 7 | 21,946  |
| VALASSIS COMMUNICATIONS INC  | x |   | 51,000  |
| VALLEY NATL BANCORP          | x | 4 | 6,661   |
| VALLEY NATL BANCORP          | x | 7 | 11,563  |
| VALSPAR CORP                 | x | 5 | 55      |
| VALSPAR CORP                 | x |   | 7,600   |
| VANGUARD INDEX FDS           | x | 2 | 200     |
| VANGUARD INDEX FDS           | x | 4 | 0       |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                       |   |   |         |
|-----------------------|---|---|---------|
| VORNADO RLTY TR       | x | 4 | 0       |
| VORNADO RLTY TR       | x | 3 | 274     |
| VORNADO RLTY TR       | x | 3 | 358     |
| VORNADO RLTY TR       | x | 7 | 21,441  |
| VULCAN MATLS CO       | x | 5 | 65      |
| VULCAN MATLS CO       | x | 4 | 100     |
| VULCAN MATLS CO       | x | 5 | 0       |
| VULCAN MATLS CO       | x | 3 | 305     |
| VULCAN MATLS CO       | x | 7 | 15,658  |
| WACHOVIA CORP 2ND NEW | x | 3 | 413     |
| WACHOVIA CORP 2ND NEW | x | 5 | 0       |
| WACHOVIA CORP 2ND NEW | x | 4 | 1,600   |
| WACHOVIA CORP 2ND NEW | x | 5 | 0       |
| WACHOVIA CORP 2ND NEW | x | 5 | 4,705   |
| WACHOVIA CORP 2ND NEW | x | 3 | 6,074   |
| WACHOVIA CORP 2ND NEW | x | 2 | 11,963  |
| WACHOVIA CORP 2ND NEW | x |   | 0       |
| WACHOVIA CORP 2ND NEW | x | 4 | 5,543   |
| WACHOVIA CORP 2ND NEW | x | 3 | 140,619 |
| WACHOVIA CORP 2ND NEW | x | 7 | 360,078 |
| WAL MART STORES INC   | x | 1 | 310     |
| WAL MART STORES INC   | x | 5 | 0       |
| WAL MART STORES INC   | x | 5 | 0       |
| WAL MART STORES INC   | x | 5 | 800     |
| WAL MART STORES INC   | x | 2 | 900     |
| WAL MART STORES INC   | x |   | 1,000   |
| WAL MART STORES INC   | x |   | 1,208   |
| WAL MART STORES INC   | x | 3 | 3,200   |
| WAL MART STORES INC   | x | 3 | 5,393   |
| WAL MART STORES INC   | x | 3 | 7,435   |
| WAL MART STORES INC   | x | 2 | 8,411   |
| WAL MART STORES INC   | x | 4 | 17,895  |
| WAL MART STORES INC   | x |   | 24,928  |
| WAL MART STORES INC   | x | 3 | 22,191  |
| WAL MART STORES INC   | x | 5 | 50,585  |
| WAL MART STORES INC   | x | 4 | 27,279  |
| WAL MART STORES INC   | x | 3 | 61,943  |
| WAL MART STORES INC   | x | 3 | 164,026 |
| WAL MART STORES INC   | x | 7 | 537,333 |
| WALGREEN CO           | x | 5 | 160     |
| WALGREEN CO           | x | 5 | 500     |
| WALGREEN CO           | x | 4 | 0       |
| WALGREEN CO           | x | 3 | 6,340   |
| WALGREEN CO           | x | 5 | 0       |
| WALGREEN CO           | x | 2 | 26,052  |
| WALGREEN CO           | x | 4 | 790     |
| WALGREEN CO           | x | 3 | 30,500  |
| WALGREEN CO           | x | 3 | 22,506  |
| WALGREEN CO           | x | 7 | 199,046 |
| WASHINGTON FED INC    | x | 4 | 57      |
| WASHINGTON MUT INC    | x | 3 | 1,200   |
| WASHINGTON MUT INC    | x | 4 | 600     |
| WASHINGTON MUT INC    | x | 2 | 3,830   |
| WASHINGTON MUT INC    | x |   | 5,000   |
| WASHINGTON MUT INC    | x | 5 | 6,735   |
| WASHINGTON MUT INC    | x | 3 | 22,152  |
| WASHINGTON MUT INC    | x | 4 | 0       |
| WASHINGTON MUT INC    | x | 3 | 92,800  |
| WASHINGTON MUT INC    | x | 7 | 177,743 |
| WATERS CORP           | x | 3 | 279     |
| WATERS CORP           | x | 5 | 0       |
| WATERS CORP           | x | 7 | 18,138  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                            |   |   |         |
|----------------------------|---|---|---------|
| WATSON PHARMACEUTICALS INC | x | 3 | 328     |
| WATSON PHARMACEUTICALS INC | x |   | 3,800   |
| WATSON PHARMACEUTICALS INC | x | 7 | 15,712  |
| WELLS FARGO & CO NEW       | x | 5 | 460     |
| WELLS FARGO & CO NEW       | x | 3 | 828     |
| WELLS FARGO & CO NEW       | x | 2 | 2,000   |
| WELLS FARGO & CO NEW       | x | 3 | 4,300   |
| WELLS FARGO & CO NEW       | x |   | 8,750   |
| WELLS FARGO & CO NEW       | x | 3 | 18,164  |
| WELLS FARGO & CO NEW       | x | 5 | 19,600  |
| WELLS FARGO & CO NEW       | x | 3 | 25,590  |
| WELLS FARGO & CO NEW       | x | 3 | 29,511  |
| WELLS FARGO & CO NEW       | x | 2 | 35,232  |
| WELLS FARGO & CO NEW       | x | 3 | 53,431  |
| WELLS FARGO & CO NEW       | x | 5 | 0       |
| WELLS FARGO & CO NEW       | x | 4 | 74,082  |
| WELLS FARGO & CO NEW       | x | 4 | 354,190 |
| WELLS FARGO & CO NEW       | x | 7 | 716,105 |
| WENDYS INTL INC            | x | 3 | 256     |
| WENDYS INTL INC            | x | 2 | 795     |
| WENDYS INTL INC            | x | 3 | 3,139   |
| WENDYS INTL INC            | x | 7 | 19,448  |
| WERNER ENTERPRISES INC     | x | 2 | 24,835  |
| WEST MARINE INC            | x |   | 0       |
| WEST MARINE INC            | x | 3 |         |
| WESTERN DIGITAL CORP       | x | 2 | 1,050   |
| WESTERN DIGITAL CORP       | x | 5 | 0       |
| WESTERN DIGITAL CORP       | x | 3 | 1,918   |
| WESTERN DIGITAL CORP       | x | 7 | 2,300   |
| WESTERN DIGITAL CORP       | x |   | 3,600   |
| WESTERN DIGITAL CORP       | x | 4 | 0       |
| WESTERN REFNG INC          | x | 3 | 15,500  |
| WESTERN UN CO              | x | 2 | 150     |
| WESTERN UN CO              | x | 5 | 540     |
| WESTERN UN CO              | x | 4 | 3,520   |
| WESTERN UN CO              | x | 5 | 5,575   |
| WESTERN UN CO              | x | 3 | 0       |
| WESTERN UN CO              | x | 4 | 12,824  |
| WESTERN UN CO              | x | 3 | 16,300  |
| WESTERN UN CO              | x | 7 | 143,721 |
| WEYERHAEUSER CO            | x | 5 | 0       |
| WEYERHAEUSER CO            | x |   | 700     |
| WEYERHAEUSER CO            | x | 3 | 4,141   |
| WEYERHAEUSER CO            | x | 4 | 5,915   |
| WEYERHAEUSER CO            | x | 4 | 7,690   |
| WEYERHAEUSER CO            | x | 3 | 3,637   |
| WEYERHAEUSER CO            | x | 7 | 43,883  |
| WHIRLPOOL CORP             | x |   | 0       |
| WHIRLPOOL CORP             | x | 2 | 90      |
| WHIRLPOOL CORP             | x | 3 | 224     |
| WHIRLPOOL CORP             | x | 5 | 318     |
| WHIRLPOOL CORP             | x |   | 2,990   |
| WHIRLPOOL CORP             | x | 3 | 3,000   |
| WHIRLPOOL CORP             | x | 7 | 12,155  |
| WHOLE FOODS MKT INC        | x | 3 | 415     |
| WHOLE FOODS MKT INC        | x | 5 | 0       |
| WHOLE FOODS MKT INC        | x | 5 | 2,044   |
| WHOLE FOODS MKT INC        | x | 4 | 2,853   |
| WHOLE FOODS MKT INC        | x | 2 | 6,305   |
| WHOLE FOODS MKT INC        | x |   | 7,140   |
| WHOLE FOODS MKT INC        | x | 7 | 21,043  |
| WHOLE FOODS MKT INC        | x | 4 | 114,543 |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| WILLBROS GROUP INC           | x |   |         |
| WILLIAMS COS INC DEL         | x | 5 | 0       |
| WILLIAMS COS INC DEL         | x | 2 | 1,000   |
| WILLIAMS COS INC DEL         | x | 3 | 1,807   |
| WILLIAMS COS INC DEL         | x | 5 | 5,380   |
| WILLIAMS COS INC DEL         | x |   | 14,030  |
| WILLIAMS COS INC DEL         | x | 4 | 16,426  |
| WILLIAMS COS INC DEL         | x | 7 | 93,002  |
| WILLIAMS COS INC DEL         | x | 4 | 381,675 |
| WILLIAMS SONOMA INC          | x | 4 | 0       |
| WILLIAMS SONOMA INC          | x |   | 1,000   |
| WILLIAMS SONOMA INC          | x |   | 5,800   |
| WILLIAMS SONOMA INC          | x | 7 | 11,120  |
| WINNEBAGO INDS INC           | x | 5 | 30      |
| WINNEBAGO INDS INC           | x | 3 |         |
| WISCONSIN ENERGY CORP        | x | 5 | 0       |
| WISCONSIN ENERGY CORP        | x | 3 | 4,400   |
| WISCONSIN ENERGY CORP        | x | 4 | 8,360   |
| WISCONSIN ENERGY CORP        | x | 4 | 2,755   |
| WISCONSIN ENERGY CORP        | x | 7 | 11,190  |
| WORLD ACCEP CORP DEL         | x | 2 | 190     |
| WORLD ACCEP CORP DEL         | x | 4 | 0       |
| WORLD FUEL SVCS CORP         | x | 4 | 60      |
| WRIGLEY WM JR CO             | x | 2 | 305     |
| WRIGLEY WM JR CO             | x | 5 | 431     |
| WRIGLEY WM JR CO             | x |   | 0       |
| WRIGLEY WM JR CO             | x | 3 | 727     |
| WRIGLEY WM JR CO             | x | 3 | 2,400   |
| WRIGLEY WM JR CO             | x | 5 | 0       |
| WRIGLEY WM JR CO             | x | 4 | 14,561  |
| WRIGLEY WM JR CO             | x | 7 | 29,976  |
| WRIGLEY WM JR CO             | x | 3 | 50,880  |
| WYETH                        | x |   | 550     |
| WYETH                        | x |   | 1,500   |
| WYETH                        | x |   | 1,550   |
| WYETH                        | x | 3 | 1,950   |
| WYETH                        | x | 5 | 1,995   |
| WYETH                        | x | 5 | 3,920   |
| WYETH                        | x |   | 6,530   |
| WYETH                        | x | 3 | 7,612   |
| WYETH                        | x | 5 | 0       |
| WYETH                        | x | 3 | 8,000   |
| WYETH                        | x | 2 | 9,351   |
| WYETH                        | x | 3 | 10,150  |
| WYETH                        | x |   | 10,200  |
| WYETH                        | x | 5 | 0       |
| WYETH                        | x | 4 | 78,682  |
| WYETH                        | x | 3 | 150,546 |
| WYETH                        | x | 4 | 257,211 |
| WYETH                        | x | 7 | 289,328 |
| WYETH                        | x | 3 | 336,515 |
| XM SATELLITE RADIO HLDGS INC | x | 4 | 1,065   |
| XM SATELLITE RADIO HLDGS INC | x | 2 | 1,500   |
| XM SATELLITE RADIO HLDGS INC | x | 7 | 17,500  |
| XM SATELLITE RADIO HLDGS INC | x |   | 42,500  |
| XILINX INC                   | x | 3 | 1,111   |
| XILINX INC                   | x |   | 1,400   |
| XILINX INC                   | x | 4 | 3,672   |
| XILINX INC                   | x | 4 | 12,250  |
| XILINX INC                   | x | 5 | 13,000  |
| XILINX INC                   | x | 7 | 56,208  |
| XEROX CORP                   | x | 3 | 0       |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                      |   |   |         |
|----------------------|---|---|---------|
| XEROX CORP           | x |   | 0       |
| XEROX CORP           | x | 5 | 1,125   |
| XEROX CORP           | x | 5 | 0       |
| XEROX CORP           | x | 3 | 2,575   |
| XEROX CORP           | x | 4 | 2,296   |
| XEROX CORP           | x | 2 | 11,528  |
| XEROX CORP           | x | 5 | 0       |
| XEROX CORP           | x | 4 | 16,140  |
| XEROX CORP           | x | 7 | 203,426 |
| YPF SOCIEDAD ANONIMA | x | 1 | 16,400  |
| YAHOO INC            | x | 1 | 133     |
| YAHOO INC            | x | 3 | 562     |
| YAHOO INC            | x |   | 0       |
| YAHOO INC            | x | 4 | 3,356   |
| YAHOO INC            | x | 3 | 6,000   |
| YAHOO INC            | x | 2 | 11,392  |
| YAHOO INC            | x | 3 | 17,181  |
| YAHOO INC            | x | 5 | 0       |
| YAHOO INC            | x | 4 | 271     |
| YAHOO INC            | x | 5 | 39,700  |
| YAHOO INC            | x | 3 | 51,243  |
| YAHOO INC            | x | 3 | 67744   |
| YAHOO INC            | x | 7 | 219,951 |
| YANKEE CANDLE INC    | x |   | 94,900  |
| YUM BRANDS INC       | x | 3 | 100     |
| YUM BRANDS INC       | x | 2 | 150     |
| YUM BRANDS INC       | x | 5 | 280     |
| YUM BRANDS INC       | x | 4 | 266     |
| YUM BRANDS INC       | x | 4 | 492     |
| YUM BRANDS INC       | x | 3 | 828     |
| YUM BRANDS INC       | x |   | 1,600   |
| YUM BRANDS INC       | x | 3 | 1,890   |
| YUM BRANDS INC       | x | 7 | 51,508  |
| ZIONS BANCORPORATION | x | 3 | 2,643   |
| ZIONS BANCORPORATION | x | 4 | 4,370   |
| ZIONS BANCORPORATION | x | 7 | 15,671  |
| ZIONS BANCORPORATION | x | 4 | 24,000  |
| AMVESCAP PLC         | x | 2 | 4,565   |
| AMVESCAP PLC         | x | 4 | 0       |
| BT GROUP PLC         | x |   | 0       |
| BT GROUP PLC         | x | 5 | 283     |
| BT GROUP PLC         | x | 5 | 0       |
| BT GROUP PLC         | x | 2 | 22,750  |
| BT GROUP PLC         | x | 2 | 124,954 |
| PETROCHINA CO LTD    | x |   | 0       |
| PETROCHINA CO LTD    | x | 5 | 0       |
| PETROCHINA CO LTD    | x |   | 0       |
| PETROCHINA CO LTD    | x | 5 | 225     |
| PETROCHINA CO LTD    | x | 3 | 4,590   |
| PETROCHINA CO LTD    | x | 2 | 6,605   |
| REALOGY CORP         | x | 4 | 212     |
| REALOGY CORP         | x | 4 | 485     |
| REALOGY CORP         | x | 2 | 1,185   |
| REALOGY CORP         | x | 7 | 37,921  |
| PETRO-CDA            | x | 4 | 0       |
| PETRO-CDA            | x | 2 | 1,250   |
| PETRO-CDA            | x | 3 | 6,600   |
| PETRO-CDA            | x | 2 | 170,036 |
| VERISIGN INC         | x | 3 | 175     |
| VERISIGN INC         | x | 2 | 5,470   |
| VERISIGN INC         | x | 7 | 41,915  |
| VERISIGN INC         | x | 3 | 55,674  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| TALISMAN ENERGY INC          | x | 3 | 300     |
| TALISMAN ENERGY INC          | x | 5 | 707     |
| TALISMAN ENERGY INC          | x | 2 | 746,810 |
| AMERISOURCEBERGEN CORP       | x | 3 | 671     |
| AMERISOURCEBERGEN CORP       | x | 4 | 0       |
| AMERISOURCEBERGEN CORP       | x | 3 | 7,400   |
| AMERISOURCEBERGEN CORP       | x |   | 9,300   |
| AMERISOURCEBERGEN CORP       | x | 7 | 44,990  |
| NEWS CORP                    | x | 4 | 0       |
| NEWS CORP                    | x | 5 | 480     |
| NEWS CORP                    | x | 5 | 0       |
| NEWS CORP                    | x |   | 2,647   |
| NEWS CORP                    | x | 3 | 2,493   |
| NEWS CORP                    | x | 4 | 82      |
| NEWS CORP                    | x | 3 | 247,947 |
| NEWS CORP                    | x | 7 | 366,936 |
| AMERICAN EAGLE OUTFITTERS NE | x | 2 | 180     |
| AMERICAN EAGLE OUTFITTERS NE | x | 4 | 0       |
| AMERICAN EAGLE OUTFITTERS NE | x | 7 | 18,900  |
| EMBARQ CORP                  | x | 5 | 48      |
| EMBARQ CORP                  | x | 2 | 63      |
| EMBARQ CORP                  | x | 3 | 126     |
| EMBARQ CORP                  | x | 3 | 200     |
| EMBARQ CORP                  | x | 4 | 50      |
| EMBARQ CORP                  | x | 3 | 0       |
| EMBARQ CORP                  | x |   | 1,000   |
| EMBARQ CORP                  | x | 5 | 0       |
| EMBARQ CORP                  | x | 3 | 3,315   |
| EMBARQ CORP                  | x | 7 | 50,846  |
| TARGET CORP                  | x | 5 | 0       |
| TARGET CORP                  | x | 5 | 600     |
| TARGET CORP                  | x | 2 | 1,400   |
| TARGET CORP                  | x |   | 1,500   |
| TARGET CORP                  | x |   | 3,200   |
| TARGET CORP                  | x | 3 | 6,433   |
| TARGET CORP                  | x | 5 | 0       |
| TARGET CORP                  | x | 3 | 8,900   |
| TARGET CORP                  | x | 4 | 49,548  |
| TARGET CORP                  | x | 4 | 27,217  |
| TARGET CORP                  | x | 3 | 118,037 |
| TARGET CORP                  | x | 7 | 172,037 |
| NSTAR                        | x | 7 | 11,160  |
| UNIBANCO-UNIAO DE BANCOS BRA | x |   | 0       |
| UNIBANCO-UNIAO DE BANCOS BRA | x |   | 0       |
| UNIBANCO-UNIAO DE BANCOS BRA | x | 5 | 0       |
| UNIBANCO-UNIAO DE BANCOS BRA | x | 3 | 1,900   |
| UNIBANCO-UNIAO DE BANCOS BRA | x | 5 | 2,000   |
| UNIBANCO-UNIAO DE BANCOS BRA | x | 3 | 0       |
| UNIBANCO-UNIAO DE BANCOS BRA | x |   | 34,300  |
| NCR CORP NEW                 | x | 4 | 0       |
| NCR CORP NEW                 | x | 3 | 558     |
| NCR CORP NEW                 | x |   | 4,900   |
| NCR CORP NEW                 | x | 7 | 28,498  |
| USEC INC                     | x | 3 | 184,280 |
| TOTAL S A                    | x | 5 | 0       |
| TOTAL S A                    | x |   | 0       |
| TOTAL S A                    | x | 2 | 450     |
| TOTAL S A                    | x | 5 | 736     |
| TOTAL S A                    | x | 4 | 1,318   |
| TOTAL S A                    | x | 2 | 20,557  |
| TOTAL S A                    | x | 4 | 400     |
| TOTAL S A                    | x | 2 | 38,325  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |   |   |         |
|-----------------------------|---|---|---------|
| NEWS CORP                   | x |   | 0       |
| NEWS CORP                   | x | 2 | 2,755   |
| NEWS CORP                   | x | 5 | 3,000   |
| NEWS CORP                   | x | 4 | 6,716   |
| NEWS CORP                   | x |   | 7,613   |
| NEWS CORP                   | x | 5 | 0       |
| NEWS CORP                   | x | 7 | 74,800  |
| BARCLAYS PLC                | x | 5 | 0       |
| BARCLAYS PLC                | x | 5 | 7,070   |
| BARCLAYS PLC                | x | 4 | 100     |
| BARCLAYS PLC                | x | 2 | 31,290  |
| AES CORP                    | x | 3 | 280     |
| AES CORP                    | x | 3 | 2,116   |
| AES CORP                    | x | 3 | 144,220 |
| AES CORP                    | x | 7 | 146,649 |
| AES CORP                    | x | 3 | 500,000 |
| AT&T INC                    | x | 1 | 56      |
| AT&T INC                    | x |   | 0       |
| AT&T INC                    | x | 5 | 0       |
| AT&T INC                    | x | 3 | 1,560   |
| AT&T INC                    | x | 5 | 0       |
| AT&T INC                    | x | 6 | 2,182   |
| AT&T INC                    | x |   | 2,460   |
| AT&T INC                    | x | 3 | 2,985   |
| AT&T INC                    | x | 5 | 3,895   |
| AT&T INC                    | x | 3 | 15,900  |
| AT&T INC                    | x | 3 | 18,777  |
| AT&T INC                    | x | 5 | 19,000  |
| AT&T INC                    | x |   | 28,600  |
| AT&T INC                    | x |   | 72,074  |
| AT&T INC                    | x | 5 | 0       |
| AT&T INC                    | x | 4 | 52,904  |
| AT&T INC                    | x | 4 | 126,349 |
| AT&T INC                    | x | 2 | 170,880 |
| AT&T INC                    | x | 3 | 307,735 |
| AT&T INC                    | x | 7 | 808,765 |
| AT&T INC                    | x | 3 | 960,926 |
| ACTIVIDENTITY CORP          | x | 3 | 772     |
| ACTIVIDENTITY CORP          | x | 5 | 1,025   |
| ACTIVIDENTITY CORP          | x |   | 20,000  |
| ADOBE SYS INC               | x | 1 | 170     |
| ADOBE SYS INC               | x | 2 | 586     |
| ADOBE SYS INC               | x |   | 1,000   |
| ADOBE SYS INC               | x | 5 | 0       |
| ADOBE SYS INC               | x |   | 3,500   |
| ADOBE SYS INC               | x | 5 | 0       |
| ADOBE SYS INC               | x |   | 8,190   |
| ADOBE SYS INC               | x | 4 | 20,896  |
| ADOBE SYS INC               | x | 3 | 91,278  |
| ADOBE SYS INC               | x | 7 | 106,987 |
| ADOBE SYS INC               | x | 4 | 181,370 |
| ADVANCED SEMICONDUCTOR ENGR | x | 6 | 0       |
| ADVANTAGE ENERGY INCOME FD  | x | 4 | 1,000   |
| ADVANTAGE ENERGY INCOME FD  | x | 5 | 2,000   |
| ADVANTAGE ENERGY INCOME FD  | x | 2 | 10,000  |
| AETNA INC NEW               | x |   | 0       |
| AETNA INC NEW               | x | 5 | 197     |
| AETNA INC NEW               | x | 5 | 0       |
| AETNA INC NEW               | x | 3 | 1,785   |
| AETNA INC NEW               | x | 5 | 5,200   |
| AETNA INC NEW               | x | 3 | 6,031   |
| AETNA INC NEW               | x |   | 25,300  |



Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |   |   |           |
|-----------------------------|---|---|-----------|
| AETNA INC NEW               | x | 4 | 0         |
| AETNA INC NEW               | x | 5 | 0         |
| AETNA INC NEW               | x | 7 | 101,660   |
| AGERE SYS INC               | x | 3 | 8         |
| AGERE SYS INC               | x | 3 | 18        |
| AGERE SYS INC               | x | 4 | 38        |
| AGERE SYS INC               | x | 5 | 87        |
| AGERE SYS INC               | x | 3 | 164       |
| AGERE SYS INC               | x |   | 478       |
| AGERE SYS INC               | x | 2 | 1,201     |
| AGERE SYS INC               | x | 5 | 1,989     |
| AGERE SYS INC               | x | 7 | 17,491    |
| AGERE SYS INC               | x |   | 98,700    |
| AGILENT TECHNOLOGIES INC    | x |   | 0         |
| AGILENT TECHNOLOGIES INC    | x | 5 | 1,500     |
| AGILENT TECHNOLOGIES INC    | x | 4 | 1,364     |
| AGILENT TECHNOLOGIES INC    | x | 4 | 2,000     |
| AGILENT TECHNOLOGIES INC    | x | 2 | 3,726     |
| AGILENT TECHNOLOGIES INC    | x | 3 | 14,770    |
| AGILENT TECHNOLOGIES INC    | x | 7 | 76,675    |
| AKAMAI TECHNOLOGIES INC     | x | 2 | 650       |
| AKAMAI TECHNOLOGIES INC     | x | 3 | 1,600     |
| AKAMAI TECHNOLOGIES INC     | x | 5 | 0         |
| AKAMAI TECHNOLOGIES INC     | x |   | 4,200     |
| AKAMAI TECHNOLOGIES INC     | x | 4 | 5,000     |
| AKAMAI TECHNOLOGIES INC     | x | 5 | 7,000     |
| AKAMAI TECHNOLOGIES INC     | x | 3 | 9,021     |
| AKAMAI TECHNOLOGIES INC     | x | 7 | 39,668    |
| ALLEGHENY TECHNOLOGIES INC  | x | 2 | 250       |
| ALLEGHENY TECHNOLOGIES INC  | x | 7 | 5,127     |
| ALLEGHENY TECHNOLOGIES INC  | x | 2 | 7,375     |
| ALLEGHENY TECHNOLOGIES INC  | x | 3 | 30,000    |
| ALLEGHENY TECHNOLOGIES INC  | x | 3 | 63,069    |
| ALLIED CAP CORP NEW         | x | 4 | 8,000     |
| ALLIED CAP CORP NEW         | x | 7 | 14,000    |
| ALLIED CAP CORP NEW         | x | 4 | 18,400    |
| ALPHA NATURAL RESOURCES INC | x | 5 | 800       |
| ALPHA NATURAL RESOURCES INC | x | 3 | 16,500    |
| ALTRIA GROUP INC            | x | 1 | 210       |
| ALTRIA GROUP INC            | x |   | 615       |
| ALTRIA GROUP INC            | x |   | 900       |
| ALTRIA GROUP INC            | x | 6 | 1,100     |
| ALTRIA GROUP INC            | x |   | 2,900     |
| ALTRIA GROUP INC            | x | 5 | 5,900     |
| ALTRIA GROUP INC            | x |   | 6,900     |
| ALTRIA GROUP INC            | x | 3 | 9,700     |
| ALTRIA GROUP INC            | x | 5 | 0         |
| ALTRIA GROUP INC            | x | 3 | 14,603    |
| ALTRIA GROUP INC            | x | 5 | 14,925    |
| ALTRIA GROUP INC            | x | 4 | 18,762    |
| ALTRIA GROUP INC            | x | 5 | 0         |
| ALTRIA GROUP INC            | x | 2 | 20,348    |
| ALTRIA GROUP INC            | x | 3 | 12,836    |
| ALTRIA GROUP INC            | x | 4 | 5,166     |
| ALTRIA GROUP INC            | x | 2 | 48,820    |
| ALTRIA GROUP INC            | x | 3 | 58,604    |
| ALTRIA GROUP INC            | x | 3 | 61,420    |
| ALTRIA GROUP INC            | x | 3 | 133,285   |
| ALTRIA GROUP INC            | x | 3 | 394,833   |
| ALTRIA GROUP INC            | x | 7 | 424,742   |
| ALTRIA GROUP INC            | x | 3 | 4,215,000 |
| AMERICA MOVIL S A DE C V    | x |   | 0         |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| AMERICA MOVIL S A DE C V     | x |   | 0       |
| AMERICA MOVIL S A DE C V     | x | 3 | 100     |
| AMERICA MOVIL S A DE C V     | x | 5 | 0       |
| AMERICA MOVIL S A DE C V     | x | 4 | 260     |
| AMERICA MOVIL S A DE C V     | x | 2 | 500     |
| AMERICA MOVIL S A DE C V     | x | 5 | 0       |
| AMERICA MOVIL S A DE C V     | x | 3 | 8,900   |
| AMERICA MOVIL S A DE C V     | x | 3 | 11,164  |
| AMERICA MOVIL S A DE C V     | x | 3 | 32,010  |
| AMERICA MOVIL S A DE C V     | x | 3 | 49,653  |
| AMERICA MOVIL S A DE C V     | x | 2 | 56,100  |
| AMERICA MOVIL S A DE C V     | x | 7 | 91,266  |
| AMERICA MOVIL S A DE C V     | x |   | 112,080 |
| AMERICREDIT CORP             | x |   | 0       |
| AMERICREDIT CORP             | x | 2 | 3,000   |
| AMERICREDIT CORP             | x | 7 | 13,500  |
| AMERIPRISE FINL INC          | x | 5 | 147     |
| AMERIPRISE FINL INC          | x | 6 | 240     |
| AMERIPRISE FINL INC          | x | 3 | 322     |
| AMERIPRISE FINL INC          | x | 5 | 0       |
| AMERIPRISE FINL INC          | x | 4 | 2,330   |
| AMERIPRISE FINL INC          | x | 4 | 894     |
| AMERIPRISE FINL INC          | x | 7 | 38,681  |
| AMERIPRISE FINL INC          | x | 3 | 64,671  |
| ANGLO AMERN PLC              | x |   | 0       |
| ANGLO AMERN PLC              | x |   | 0       |
| ANGLO AMERN PLC              | x | 5 | 0       |
| ANGLO AMERN PLC              | x | 4 | 3,000   |
| ANGLO AMERN PLC              | x | 3 | 0       |
| ANGLO AMERN PLC              | x | 5 | 6,664   |
| ANGLO AMERN PLC              | x | 2 | 288,772 |
| APARTMENT INVT & MGMT CO     | x | 3 | 222     |
| APARTMENT INVT & MGMT CO     | x | 3 | 283     |
| APARTMENT INVT & MGMT CO     | x |   | 2,000   |
| APARTMENT INVT & MGMT CO     | x | 7 | 15,331  |
| ARIBA INC                    | x | 2 | 50      |
| ARIBA INC                    | x | 2 | 65      |
| ARIBA INC                    | x |   | 8,200   |
| ARIBA INC                    | x | 3 | 53,476  |
| ASPREVA PHARMACEUTICALS CORP | x | 3 | 27,500  |
| ASPREVA PHARMACEUTICALS CORP | x | 3 | 110,000 |
| ASSISTED LIVING CONCPT NEV N | x | 2 | 1,100   |
| ASSISTED LIVING CONCPT NEV N | x | 2 | 62,700  |
| ASSURANT INC                 | x | 5 | 0       |
| ASSURANT INC                 | x | 4 | 0       |
| ASSURANT INC                 | x | 7 | 13,200  |
| AUTONATION INC               | x | 3 | 324     |
| AUTONATION INC               | x | 4 | 0       |
| AUTONATION INC               | x | 7 | 26,695  |
| BCE INC                      | x | 2 | 1,016   |
| BCE INC                      | x | 3 | 0       |
| BCE INC                      | x | 5 | 20,477  |
| BCE INC                      | x | 2 | 309,162 |
| BALLARD PWR SYS INC          | x | 3 | 0       |
| BALLARD PWR SYS INC          | x | 2 | 2,275   |
| BALLARD PWR SYS INC          | x | 5 | 15,000  |
| BANCO SANTANDER CENT HISPANO | x |   | 0       |
| BANCO SANTANDER CENT HISPANO | x | 5 | 1,269   |
| BANCO SANTANDER CENT HISPANO | x | 2 | 7,655   |
| BANCO SANTANDER CENT HISPANO | x | 1 | 42,011  |
| BBVA BANCO FRANCES S A       | x | 1 | 787,563 |
| BEMA GOLD CORP               | x | 4 | 0       |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| BEMA GOLD CORP               | x | 3 | 6,350   |
| BEMA GOLD CORP               | x | 2 | 22,600  |
| BENCHMARK ELECTRS INC        | x | 5 | 120     |
| BENCHMARK ELECTRS INC        | x |   | 0       |
| BENCHMARK ELECTRS INC        | x |   | 2,200   |
| BENCHMARK ELECTRS INC        | x | 4 | 9,000   |
| BIOGEN IDEC INC              | x | 3 | 700     |
| BIOGEN IDEC INC              | x |   | 0       |
| BIOGEN IDEC INC              | x | 3 | 1,372   |
| BIOGEN IDEC INC              | x | 2 | 2,510   |
| BIOGEN IDEC INC              | x |   | 3,600   |
| BIOGEN IDEC INC              | x | 5 | 3,900   |
| BIOGEN IDEC INC              | x | 4 | 7,193   |
| BIOGEN IDEC INC              | x | 3 | 9,457   |
| BIOGEN IDEC INC              | x | 4 | 24,990  |
| BIOGEN IDEC INC              | x | 7 | 74,734  |
| BIOVAIL CORP                 | x | 4 | 0       |
| BIOVAIL CORP                 | x | 2 | 70,460  |
| BURLINGTON NORTHN SANTA FE C | x | 2 | 200     |
| BURLINGTON NORTHN SANTA FE C | x | 5 | 0       |
| BURLINGTON NORTHN SANTA FE C | x | 4 | 393     |
| BURLINGTON NORTHN SANTA FE C | x | 3 | 3,853   |
| BURLINGTON NORTHN SANTA FE C | x | 2 | 3,910   |
| BURLINGTON NORTHN SANTA FE C | x | 4 | 4,660   |
| BURLINGTON NORTHN SANTA FE C | x | 3 | 27,095  |
| BURLINGTON NORTHN SANTA FE C | x | 7 | 71,358  |
| CB RICHARD ELLIS GROUP INC   | x | 4 | 0       |
| CB RICHARD ELLIS GROUP INC   | x | 3 | 3,000   |
| CB RICHARD ELLIS GROUP INC   | x | 7 | 9,800   |
| C D W CORP                   | x |   | 2,216   |
| C D W CORP                   | x | 7 | 7,680   |
| C D W CORP                   | x | 2 | 25,180  |
| C H ROBINSON WORLDWIDE INC   | x | 4 | 0       |
| C H ROBINSON WORLDWIDE INC   | x | 7 | 19,620  |
| CRH PLC                      | x | 5 | 0       |
| CRH PLC                      | x | 4 | 500     |
| CA INC                       | x | 4 | 0       |
| CA INC                       | x | 1 | 177     |
| CA INC                       | x |   | 0       |
| CA INC                       | x |   | 3,900   |
| CA INC                       | x | 5 | 4,500   |
| CA INC                       | x | 7 | 64,206  |
| CABLEVISION SYS CORP         | x |   | 0       |
| CABLEVISION SYS CORP         | x | 5 | 0       |
| CABLEVISION SYS CORP         | x | 4 | 900     |
| CABLEVISION SYS CORP         | x | 7 | 21,010  |
| CABOT MICROELECTRONICS CORP  | x | 4 | 0       |
| CAMECO CORP                  | x | 4 | 0       |
| CAMECO CORP                  | x | 2 | 200     |
| CAMECO CORP                  | x | 5 | 619     |
| CAMECO CORP                  | x | 3 | 3,400   |
| CAMECO CORP                  | x | 3 | 6,300   |
| CAMECO CORP                  | x | 2 | 41,474  |
| CAMECO CORP                  | x | 3 | 179,925 |
| CAMERON INTERNATIONAL CORP   | x | 3 | 255     |
| CAMERON INTERNATIONAL CORP   | x | 4 | 400     |
| CAMERON INTERNATIONAL CORP   | x | 5 | 5,600   |
| CAMERON INTERNATIONAL CORP   | x | 7 | 12,940  |
| CANADIAN PAC RY LTD          | x | 4 | 0       |
| CANADIAN PAC RY LTD          | x | 5 | 1,587   |
| CANADIAN PAC RY LTD          | x | 2 | 32,720  |
| CAPITAL ONE FINL CORP        | x | 5 | 0       |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| CAPITAL ONE FINL CORP        | x | 3 | 3,000   |
| CAPITAL ONE FINL CORP        | x | 2 | 3,697   |
| CAPITAL ONE FINL CORP        | x |   | 4,000   |
| CAPITAL ONE FINL CORP        | x |   | 5,500   |
| CAPITAL ONE FINL CORP        | x | 4 | 4,954   |
| CAPITAL ONE FINL CORP        | x | 2 | 6,490   |
| CAPITAL ONE FINL CORP        | x | 3 | 7,287   |
| CAPITAL ONE FINL CORP        | x | 6 | 8,247   |
| CAPITAL ONE FINL CORP        | x | 5 | 0       |
| CAPITAL ONE FINL CORP        | x | 3 | 41,140  |
| CAPITAL ONE FINL CORP        | x | 3 | 79,486  |
| CAPITAL ONE FINL CORP        | x | 7 | 84,923  |
| CAPITAL ONE FINL CORP        | x | 4 | 84,967  |
| CARDINAL HEALTH INC          | x | 5 | 0       |
| CARDINAL HEALTH INC          | x | 5 | 5,815   |
| CARDINAL HEALTH INC          | x |   | 6,372   |
| CARDINAL HEALTH INC          | x | 2 | 8,085   |
| CARDINAL HEALTH INC          | x | 3 | 10,872  |
| CARDINAL HEALTH INC          | x | 4 | 10,528  |
| CARDINAL HEALTH INC          | x | 4 | 11,464  |
| CARDINAL HEALTH INC          | x | 7 | 81,840  |
| CENTERPOINT ENERGY INC       | x | 2 | 600     |
| CENTERPOINT ENERGY INC       | x | 3 | 800     |
| CENTERPOINT ENERGY INC       | x | 3 | 915     |
| CENTERPOINT ENERGY INC       | x | 7 | 100,107 |
| CHEROKEE INC DEL NEW         | x | 4 | 64      |
| CHINA NETCOM GROUP CORP HK L | x | 2 | 19,537  |
| CHINA MOBILE LIMITED         | x |   | 0       |
| CHINA MOBILE LIMITED         | x | 5 | 0       |
| CHINA MOBILE LIMITED         | x |   | 902     |
| CHINA MOBILE LIMITED         | x | 2 | 3,575   |
| CHINA MOBILE LIMITED         | x | 3 | 8,100   |
| CHINA PETE & CHEM CORP       | x | 2 | 2,781   |
| CHINA PETE & CHEM CORP       | x | 3 | 0       |
| CHINA PETE & CHEM CORP       | x | 6 | 0       |
| CHUNGHWA TELECOM CO LTD      | x |   | 0       |
| CHUNGHWA TELECOM CO LTD      | x |   | 0       |
| CHUNGHWA TELECOM CO LTD      | x | 5 | 0       |
| CHUNGHWA TELECOM CO LTD      | x | 5 | 1,053   |
| CHUNGHWA TELECOM CO LTD      | x | 5 | 0       |
| CHUNGHWA TELECOM CO LTD      | x | 5 | 14,600  |
| CHUNGHWA TELECOM CO LTD      | x |   | 42,200  |
| CHUNGHWA TELECOM CO LTD      | x | 3 | 72,930  |
| CHUNGHWA TELECOM CO LTD      | x | 3 | 0       |
| CHUNGHWA TELECOM CO LTD      | x | 5 | 0       |
| CHUNGHWA TELECOM CO LTD      | x | 6 | 156,900 |
| CISCO SYS INC                | x | 1 | 67      |
| CISCO SYS INC                | x |   | 0       |
| CISCO SYS INC                | x |   | 3,800   |
| CISCO SYS INC                | x |   | 9,030   |
| CISCO SYS INC                | x | 5 | 0       |
| CISCO SYS INC                | x | 5 | 18,000  |
| CISCO SYS INC                | x | 5 | 0       |
| CISCO SYS INC                | x | 3 | 25,700  |
| CISCO SYS INC                | x |   | 36,010  |
| CISCO SYS INC                | x | 2 | 42,850  |
| CISCO SYS INC                | x | 3 | 45,917  |
| CISCO SYS INC                | x | 6 | 46,346  |
| CISCO SYS INC                | x |   | 46,971  |
| CISCO SYS INC                | x | 2 | 49,422  |
| CISCO SYS INC                | x | 3 | 125,830 |
| CISCO SYS INC                | x | 3 | 110,320 |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |           |
|------------------------------|---|---|-----------|
| CISCO SYS INC                | x | 5 | 184,793   |
| CISCO SYS INC                | x | 4 | 174,097   |
| CISCO SYS INC                | x | 3 | 253,004   |
| CISCO SYS INC                | x | 4 | 381,399   |
| CISCO SYS INC                | x | 3 | 922,908   |
| CISCO SYS INC                | x | 7 | 1,236,628 |
| CISCO SYS INC                | x | 3 | 2,400,000 |
| CITIZENS COMMUNICATIONS CO   | x | 5 | 215       |
| CITIZENS COMMUNICATIONS CO   | x | 3 | 1,175     |
| CITIZENS COMMUNICATIONS CO   | x | 3 | 2,000     |
| CITIZENS COMMUNICATIONS CO   | x | 3 | 7,490     |
| CITIZENS COMMUNICATIONS CO   | x | 7 | 49,463    |
| CITIZENS COMMUNICATIONS CO   | x | 3 | 198,900   |
| CITIZENS COMMUNICATIONS CO   | x | 2 | 204,155   |
| CITIZENS COMMUNICATIONS CO   | x | 3 | 424,790   |
| COMCAST CORP NEW             | x |   | 0         |
| COMCAST CORP NEW             | x | 5 | 0         |
| COMCAST CORP NEW             | x | 3 | 2,453     |
| COMCAST CORP NEW             | x | 5 | 3,122     |
| COMCAST CORP NEW             | x | 5 | 0         |
| COMCAST CORP NEW             | x | 2 | 6,578     |
| COMCAST CORP NEW             | x | 3 | 8,371     |
| COMCAST CORP NEW             | x | 4 | 7,141     |
| COMCAST CORP NEW             | x | 4 | 12,672    |
| COMCAST CORP NEW             | x | 3 | 35,000    |
| COMCAST CORP NEW             | x | 3 | 49,433    |
| COMCAST CORP NEW             | x | 7 | 325,732   |
| COMCAST CORP NEW             | x | 5 | 655       |
| COMCAST CORP NEW             | x |   | 0         |
| COMCAST CORP NEW             | x | 5 | 0         |
| COMCAST CORP NEW             | x | 3 | 1,500     |
| COMCAST CORP NEW             | x | 5 | 0         |
| COMCAST CORP NEW             | x | 4 | 9,212     |
| COMCAST CORP NEW             | x | 2 | 18,633    |
| COMCAST CORP NEW             | x | 4 | 27,947    |
| COMCAST CORP NEW             | x | 3 | 29,000    |
| COMCAST CORP NEW             | x | 7 | 74,290    |
| COMPANHIA SIDERURGICA NACION | x | 3 | 0         |
| COMPANHIA SIDERURGICA NACION | x | 3 | 142,750   |
| COMPANHIA DE BEBIDAS DAS AME | x | 3 | 0         |
| COMPANHIA DE BEBIDAS DAS AME | x |   | 20,480    |
| COMPANHIA DE BEBIDAS DAS AME | x | 3 | 21,200    |
| COMPANHIA DE BEBIDAS DAS AME | x | 7 | 75,400    |
| COMPASS BANCSHARES INC       | x | 4 | 0         |
| COMPASS BANCSHARES INC       | x | 3 | 377       |
| COMPASS BANCSHARES INC       | x | 5 | 0         |
| COMPASS BANCSHARES INC       | x | 3 | 522       |
| COMPASS BANCSHARES INC       | x | 7 | 24,823    |
| CONOCOPHILLIPS               | x | 2 | 160       |
| CONOCOPHILLIPS               | x | 5 | 0         |
| CONOCOPHILLIPS               | x | 5 | 0         |
| CONOCOPHILLIPS               | x |   | 340       |
| CONOCOPHILLIPS               | x |   | 0         |
| CONOCOPHILLIPS               | x |   | 4,910     |
| CONOCOPHILLIPS               | x | 3 | 5,006     |
| CONOCOPHILLIPS               | x | 5 | 0         |
| CONOCOPHILLIPS               | x | 3 | 6,235     |
| CONOCOPHILLIPS               | x | 5 | 0         |
| CONOCOPHILLIPS               | x | 3 | 8,400     |
| CONOCOPHILLIPS               | x | 2 | 9,730     |
| CONOCOPHILLIPS               | x | 3 | 18,762    |
| CONOCOPHILLIPS               | x | 4 | 21,489    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |   |   |           |
|-----------------------------|---|---|-----------|
| CONOCOPHILLIPS              | x | 4 | 24,922    |
| CONOCOPHILLIPS              | x | 5 | 59,704    |
| CONOCOPHILLIPS              | x | 7 | 332,447   |
| CONOCOPHILLIPS              | x | 3 | 650,000   |
| CONOCOPHILLIPS              | x | 3 | 1,148,646 |
| CONSOL ENERGY INC           | x | 3 | 565       |
| CONSOL ENERGY INC           | x | 3 | 2,300     |
| CONSOL ENERGY INC           | x | 4 | 10,000    |
| CONSOL ENERGY INC           | x | 7 | 27,879    |
| CONSTELLATION BRANDS INC    | x | 2 | 360       |
| CONSTELLATION BRANDS INC    | x | 3 | 622       |
| CONSTELLATION BRANDS INC    | x | 4 | 2,700     |
| CONSTELLATION BRANDS INC    | x | 4 | 5,760     |
| CONSTELLATION BRANDS INC    | x | 7 | 30,742    |
| COSTCO WHSL CORP NEW        | x | 5 | 400       |
| COSTCO WHSL CORP NEW        | x |   | 2,800     |
| COSTCO WHSL CORP NEW        | x | 5 | 0         |
| COSTCO WHSL CORP NEW        | x |   | 5,500     |
| COSTCO WHSL CORP NEW        | x | 2 | 5,760     |
| COSTCO WHSL CORP NEW        | x | 3 | 11,550    |
| COSTCO WHSL CORP NEW        | x | 7 | 85,174    |
| CROSSTEX ENERGY INC         | x | 4 | 117       |
| DNP SELECT INCOME FD        | x | 7 | 19,360    |
| D R HORTON INC              | x | 2 | 375       |
| D R HORTON INC              | x | 5 | 0         |
| D R HORTON INC              | x | 3 | 904       |
| D R HORTON INC              | x | 5 | 0         |
| D R HORTON INC              | x |   | 2,000     |
| D R HORTON INC              | x | 4 | 0         |
| D R HORTON INC              | x |   | 4,000     |
| D R HORTON INC              | x | 3 | 25,000    |
| D R HORTON INC              | x | 7 | 79,556    |
| DAVITA INC                  | x | 4 | 0         |
| DAVITA INC                  | x | 3 | 1,500     |
| DAVITA INC                  | x | 7 | 9,900     |
| DEL MONTE FOODS CO          | x | 4 | 133       |
| DEL MONTE FOODS CO          | x | 3 | 223       |
| DEL MONTE FOODS CO          | x |   | 0         |
| DEL MONTE FOODS CO          | x | 7 | 22,430    |
| DELL INC                    | x | 1 | 78        |
| DELL INC                    | x |   | 0         |
| DELL INC                    | x | 3 | 2,495     |
| DELL INC                    | x | 5 | 4,366     |
| DELL INC                    | x | 2 | 5,205     |
| DELL INC                    | x |   | 8,700     |
| DELL INC                    | x |   | 13,520    |
| DELL INC                    | x | 5 | 0         |
| DELL INC                    | x | 3 | 15,600    |
| DELL INC                    | x | 4 | 16,448    |
| DELL INC                    | x | 2 | 22,720    |
| DELL INC                    | x | 3 | 28,450    |
| DELL INC                    | x | 3 | 84,462    |
| DELL INC                    | x | 3 | 85,000    |
| DELL INC                    | x | 4 | 203,988   |
| DELL INC                    | x | 7 | 448,064   |
| DESARROLLADORA HOMEX S A DE | x | 3 | 32,250    |
| DESARROLLADORA HOMEX S A DE | x | 3 | 72,715    |
| DEVON ENERGY CORP NEW       | x | 5 | 215       |
| DEVON ENERGY CORP NEW       | x |   | 350       |
| DEVON ENERGY CORP NEW       | x |   | 0         |
| DEVON ENERGY CORP NEW       | x | 5 | 0         |
| DEVON ENERGY CORP NEW       | x | 2 | 905       |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |           |
|------------------------------|---|---|-----------|
| DEVON ENERGY CORP NEW        | x | 3 | 8,163     |
| DEVON ENERGY CORP NEW        | x | 4 | 200       |
| DEVON ENERGY CORP NEW        | x | 7 | 79,582    |
| DIAGEO P L C                 | x | 5 | 495       |
| DIAGEO P L C                 | x | 5 | 0         |
| DIAGEO P L C                 | x | 4 | 1,267     |
| DIAGEO P L C                 | x | 2 | 105,496   |
| DIAMOND OFFSHORE DRILLING IN | x | 5 | 74        |
| DIAMOND OFFSHORE DRILLING IN | x | 4 | 3,000     |
| DIAMOND OFFSHORE DRILLING IN | x | 3 | 5,700     |
| DIAMOND OFFSHORE DRILLING IN | x | 7 | 6,010     |
| DIAMOND OFFSHORE DRILLING IN | x | 4 | 0         |
| DIRECT GEN CORP              | x |   | 55,200    |
| DIRECTV GROUP INC            | x | 4 | 2         |
| DIRECTV GROUP INC            | x | 4 | 0         |
| DIRECTV GROUP INC            | x | 2 | 4,794     |
| DIRECTV GROUP INC            | x | 7 | 138,380   |
| DISCOVERY HOLDING CO         | x |   | 0         |
| DISCOVERY HOLDING CO         | x | 4 | 77        |
| DISCOVERY HOLDING CO         | x | 7 | 27,648    |
| DOMINION RES INC VA NEW      | x | 3 | 260       |
| DOMINION RES INC VA NEW      | x | 5 | 1,220     |
| DOMINION RES INC VA NEW      | x | 3 | 2,687     |
| DOMINION RES INC VA NEW      | x | 4 | 500       |
| DOMINION RES INC VA NEW      | x | 4 | 4,349     |
| DOMINION RES INC VA NEW      | x | 3 | 4,770     |
| DOMINION RES INC VA NEW      | x | 7 | 65,189    |
| DOUGLAS EMMETT INC           | x | 4 | 0         |
| DRDGOLD LTD                  | x | 3 | 0         |
| DUKE ENERGY CORP NEW         | x | 4 | 1,200     |
| DUKE ENERGY CORP NEW         | x | 6 | 2,500     |
| DUKE ENERGY CORP NEW         | x | 2 | 2,500     |
| DUKE ENERGY CORP NEW         | x | 3 | 4,040     |
| DUKE ENERGY CORP NEW         | x | 5 | 5,130     |
| DUKE ENERGY CORP NEW         | x | 4 | 5,100     |
| DUKE ENERGY CORP NEW         | x | 3 | 0         |
| DUKE ENERGY CORP NEW         | x | 3 | 87,431    |
| DUKE ENERGY CORP NEW         | x | 7 | 240,550   |
| DUKE ENERGY CORP NEW         | x | 3 | 3,200,000 |
| DYNEGY INC NEW               | x | 5 | 663       |
| DYNEGY INC NEW               | x | 2 | 1,000     |
| DYNEGY INC NEW               | x | 3 | 4,000     |
| DYNEGY INC NEW               | x | 7 | 18,259    |
| DYNEGY INC NEW               | x | 4 | 25,604    |
| DYNEGY INC NEW               | x |   | 34,350    |
| DYNEGY INC NEW               | x | 4 | 894,487   |
| ENSCO INTL INC               | x | 4 | 0         |
| ENSCO INTL INC               | x | 3 | 290       |
| ENSCO INTL INC               | x | 6 | 1,000     |
| ENSCO INTL INC               | x | 7 | 14,360    |
| ENI S P A                    | x | 5 | 0         |
| ENI S P A                    | x | 5 | 539       |
| ENI S P A                    | x | 2 | 6,061     |
| ENI S P A                    | x | 4 | 75        |
| ENI S P A                    | x | 2 | 23,370    |
| EOG RES INC                  | x | 2 | 20        |
| EOG RES INC                  | x | 5 | 215       |
| EOG RES INC                  | x | 5 | 0         |
| EOG RES INC                  | x |   | 4,067     |
| EOG RES INC                  | x | 4 | 600       |
| EOG RES INC                  | x | 3 | 18,395    |
| EOG RES INC                  | x | 7 | 44,226    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| EL PASO CORP                 | x | 4 | 13      |
| EL PASO CORP                 | x | 3 | 150     |
| EL PASO CORP                 | x | 4 | 650     |
| EL PASO CORP                 | x | 5 | 0       |
| EL PASO CORP                 | x | 5 | 1,540   |
| EL PASO CORP                 | x | 3 | 2,172   |
| EL PASO CORP                 | x | 2 | 14,767  |
| EL PASO CORP                 | x | 7 | 140,621 |
| ELITE PHARMACEUTICALS INC    | x | 2 | 124,900 |
| EMBRAER-EMPRESA BRASILEIRA D | x | 3 | 0       |
| EMPRESA NACIONAL DE ELCTRCID | x |   | 57,510  |
| EMPRESA NACIONAL DE ELCTRCID | x | 7 | 62,600  |
| ENBRIDGE INC                 | x | 2 | 345,935 |
| ENERGY EAST CORP             | x | 4 | 0       |
| ENERGY EAST CORP             | x | 4 | 11,741  |
| ENERGY EAST CORP             | x | 7 | 13,110  |
| ENERGIZER HLDGS INC          | x | 7 | 5,790   |
| ENERGIZER HLDGS INC          | x | 3 | 600,000 |
| ENERPLUS RES FD              | x | 3 | 2,000   |
| ENERPLUS RES FD              | x | 2 | 116,079 |
| ENERSIS S A                  | x |   | 97,500  |
| ENERGY CORP NEW              | x | 3 | 640     |
| ENERGY CORP NEW              | x | 5 | 0       |
| ENERGY CORP NEW              | x | 3 | 3,200   |
| ENERGY CORP NEW              | x | 7 | 38,919  |
| ENTERTAINMENT PPTYS TR       | x | 4 | 0       |
| EQUITY RESIDENTIAL           | x | 3 | 836     |
| EQUITY RESIDENTIAL           | x | 4 | 1,000   |
| EQUITY RESIDENTIAL           | x | 4 | 8,454   |
| EQUITY RESIDENTIAL           | x | 7 | 43,759  |
| EVERGREEN SOLAR INC          | x | 6 | 1,000   |
| EVERGREEN SOLAR INC          | x | 3 | 35,000  |
| EXCEL TECHNOLOGY INC         | x |   | 131,500 |
| EXELON CORP                  | x |   | 0       |
| EXELON CORP                  | x | 3 | 1,500   |
| EXELON CORP                  | x | 3 | 10,786  |
| EXELON CORP                  | x | 6 | 18,937  |
| EXELON CORP                  | x | 3 | 24,529  |
| EXELON CORP                  | x | 2 | 36,955  |
| EXELON CORP                  | x | 3 | 49,085  |
| EXELON CORP                  | x | 4 | 38,565  |
| EXELON CORP                  | x | 3 | 79,478  |
| EXELON CORP                  | x | 4 | 94,460  |
| EXELON CORP                  | x | 7 | 128,730 |
| EXPEDIA INC DEL              | x | 2 | 207     |
| EXPEDIA INC DEL              | x | 5 | 1,000   |
| EXPEDIA INC DEL              | x |   | 0       |
| EXPEDIA INC DEL              | x | 4 | 0       |
| EXPEDIA INC DEL              | x | 7 | 37,390  |
| EXXON MOBIL CORP             | x | 5 | 0       |
| EXXON MOBIL CORP             | x | 6 | 259     |
| EXXON MOBIL CORP             | x | 1 | 290     |
| EXXON MOBIL CORP             | x | 5 | 0       |
| EXXON MOBIL CORP             | x |   | 0       |
| EXXON MOBIL CORP             | x | 5 | 0       |
| EXXON MOBIL CORP             | x | 5 | 434     |
| EXXON MOBIL CORP             | x | 2 | 1,650   |
| EXXON MOBIL CORP             | x |   | 3,000   |
| EXXON MOBIL CORP             | x | 5 | 4,700   |
| EXXON MOBIL CORP             | x | 3 | 5,675   |
| EXXON MOBIL CORP             | x |   | 9,830   |
| EXXON MOBIL CORP             | x | 3 | 11,150  |



Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |           |
|------------------------------|---|---|-----------|
| EXXON MOBIL CORP             | x | 5 | 14,548    |
| EXXON MOBIL CORP             | x | 3 | 19,900    |
| EXXON MOBIL CORP             | x | 2 | 22,038    |
| EXXON MOBIL CORP             | x | 3 | 30,796    |
| EXXON MOBIL CORP             | x |   | 42,125    |
| EXXON MOBIL CORP             | x | 3 | 45,187    |
| EXXON MOBIL CORP             | x | 3 | 48,098    |
| EXXON MOBIL CORP             | x | 3 | 33,891    |
| EXXON MOBIL CORP             | x | 3 | 560,034   |
| EXXON MOBIL CORP             | x | 4 | 591,368   |
| EXXON MOBIL CORP             | x | 4 | 470,884   |
| EXXON MOBIL CORP             | x | 7 | 1,206,379 |
| FEDERATED DEPT STORES INC DE | x | 3 | 1,687     |
| FEDERATED DEPT STORES INC DE | x | 4 | 0         |
| FEDERATED DEPT STORES INC DE | x | 2 | 12,000    |
| FEDERATED DEPT STORES INC DE | x | 7 | 107,111   |
| FEDEX CORP                   | x | 5 | 0         |
| FEDEX CORP                   | x | 3 | 270       |
| FEDEX CORP                   | x | 2 | 300       |
| FEDEX CORP                   | x | 5 | 400       |
| FEDEX CORP                   | x |   | 600       |
| FEDEX CORP                   | x | 4 | 2,100     |
| FEDEX CORP                   | x | 3 | 2,171     |
| FEDEX CORP                   | x | 3 | 35,970    |
| FEDEX CORP                   | x | 7 | 58,486    |
| FIDELITY NATL INFORMATION SV | x | 7 | 28,498    |
| FLEXIBLE SOLUTIONS INTL INC  | x | 3 | 103,500   |
| FOCUS MEDIA HLDG LTD         | x | 3 | 26,800    |
| FRANCE TELECOM               | x |   | 0         |
| FRANCE TELECOM               | x | 5 | 1,385     |
| FRANCE TELECOM               | x | 5 | 0         |
| FRANCE TELECOM               | x | 2 | 28,846    |
| FREEPORT-MCMORAN COPPER & GO | x |   | 0         |
| FREEPORT-MCMORAN COPPER & GO | x | 5 | 35        |
| FREEPORT-MCMORAN COPPER & GO | x | 3 | 842       |
| FREEPORT-MCMORAN COPPER & GO | x | 2 | 1,050     |
| FREEPORT-MCMORAN COPPER & GO | x | 3 | 1,100     |
| FREEPORT-MCMORAN COPPER & GO | x |   | 2,500     |
| FREEPORT-MCMORAN COPPER & GO | x | 4 | 668       |
| FREEPORT-MCMORAN COPPER & GO | x | 2 | 18,850    |
| FREEPORT-MCMORAN COPPER & GO | x | 7 | 45,747    |
| FREEPORT-MCMORAN COPPER & GO | x | 3 | 85,000    |
| FREEPORT-MCMORAN COPPER & GO | x | 3 | 101,291   |
| FUJIFILM HLDGS CORP          | x | 5 | 1,616     |
| FUJIFILM HLDGS CORP          | x | 5 | 0         |
| FUJIFILM HLDGS CORP          | x | 2 | 16,055    |
| GENWORTH FINL INC            | x | 4 | 0         |
| GENWORTH FINL INC            | x | 2 | 600       |
| GENWORTH FINL INC            | x |   | 1,000     |
| GENWORTH FINL INC            | x | 3 | 1,092     |
| GENWORTH FINL INC            | x | 5 | 0         |
| GENWORTH FINL INC            | x | 3 | 10,300    |
| GENWORTH FINL INC            | x | 5 | 0         |
| GENWORTH FINL INC            | x | 7 | 97,561    |
| GLAXOSMITHKLINE PLC          | x |   | 0         |
| GLAXOSMITHKLINE PLC          | x | 4 | 1,200     |
| GLAXOSMITHKLINE PLC          | x | 3 | 1,500     |
| GLAXOSMITHKLINE PLC          | x | 5 | 0         |
| GLAXOSMITHKLINE PLC          | x | 5 | 5,499     |
| GLAXOSMITHKLINE PLC          | x | 2 | 17,755    |
| GLAXOSMITHKLINE PLC          | x | 4 | 900       |
| GLAXOSMITHKLINE PLC          | x | 2 | 57,550    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| GOLD FIELDS LTD NEW          | x |   | 0       |
| GOLD FIELDS LTD NEW          | x |   | 0       |
| GOLD FIELDS LTD NEW          | x | 5 | 0       |
| GOLD FIELDS LTD NEW          | x | 3 | 500     |
| GOLD FIELDS LTD NEW          | x | 4 | 3,000   |
| GOLD FIELDS LTD NEW          | x | 3 | 31,200  |
| GOLD FIELDS LTD NEW          | x | 3 | 770     |
| GOLD FIELDS LTD NEW          | x | 2 | 5,700   |
| GOLD FIELDS LTD NEW          | x | 3 | 26,350  |
| GOLD FIELDS LTD NEW          | x | 3 | 36000   |
| GOLD FIELDS LTD NEW          | x | 3 | 50,000  |
| GOLDMAN SACHS GROUP INC      | x | 2 | 25      |
| GOLDMAN SACHS GROUP INC      | x |   | 0       |
| GOLDMAN SACHS GROUP INC      | x | 5 | 0       |
| GOLDMAN SACHS GROUP INC      | x |   | 500     |
| GOLDMAN SACHS GROUP INC      | x | 4 | 877     |
| GOLDMAN SACHS GROUP INC      | x | 3 | 2,555   |
| GOLDMAN SACHS GROUP INC      | x | 3 | 2,859   |
| GOLDMAN SACHS GROUP INC      | x |   | 3,070   |
| GOLDMAN SACHS GROUP INC      | x | 3 | 5,000   |
| GOLDMAN SACHS GROUP INC      | x | 3 | 5,200   |
| GOLDMAN SACHS GROUP INC      | x | 2 | 8,220   |
| GOLDMAN SACHS GROUP INC      | x | 3 | 13,300  |
| GOLDMAN SACHS GROUP INC      | x | 4 | 14,632  |
| GOLDMAN SACHS GROUP INC      | x | 3 | 23,500  |
| GOLDMAN SACHS GROUP INC      | x | 3 | 27,181  |
| GOLDMAN SACHS GROUP INC      | x | 7 | 85,114  |
| GOLDMAN SACHS GROUP INC      | x | 5 | 180,780 |
| GOOGLE INC                   | x | 6 | 70      |
| GOOGLE INC                   | x | 2 | 95      |
| GOOGLE INC                   | x |   | 106     |
| GOOGLE INC                   | x | 5 | 0       |
| GOOGLE INC                   | x |   | 200     |
| GOOGLE INC                   | x | 3 | 500     |
| GOOGLE INC                   | x | 5 | 0       |
| GOOGLE INC                   | x | 5 | 700     |
| GOOGLE INC                   | x |   | 727     |
| GOOGLE INC                   | x | 3 | 733     |
| GOOGLE INC                   | x | 4 | 630     |
| GOOGLE INC                   | x | 3 | 2,825   |
| GOOGLE INC                   | x | 5 | 9,030   |
| GOOGLE INC                   | x | 3 | 16,242  |
| GOOGLE INC                   | x | 7 | 48,153  |
| GRANT PRIDECO INC            | x |   | 100     |
| GRANT PRIDECO INC            | x | 2 | 130     |
| GRANT PRIDECO INC            | x | 5 | 0       |
| GRANT PRIDECO INC            | x |   | 0       |
| GRANT PRIDECO INC            | x | 5 | 2,653   |
| GRANT PRIDECO INC            | x | 3 | 2,680   |
| GRANT PRIDECO INC            | x | 6 | 18,645  |
| GRANT PRIDECO INC            | x | 2 | 21,275  |
| GRANT PRIDECO INC            | x | 3 | 69,000  |
| GRANT PRIDECO INC            | x | 3 | 112,130 |
| GROUPE CGI INC               | x | 2 | 53,030  |
| HDFC BANK LTD                | x | 2 | 150     |
| HDFC BANK LTD                | x | 3 | 12,290  |
| HANCOCK JOHN PATRIOT PREM DI | x | 4 | 0       |
| HARVEST ENERGY TR            | x | 4 | 1,250   |
| HARVEST ENERGY TR            | x | 2 | 52,945  |
| HEALTH NET INC               | x | 5 | 0       |
| HEALTH NET INC               | x | 7 | 12,030  |
| HELIX ENERGY SOLUTIONS GRP I | x | 4 | 1,250   |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |           |
|------------------------------|---|---|-----------|
| HELIX ENERGY SOLUTIONS GRP I | x | 2 | 1,480     |
| HELIX ENERGY SOLUTIONS GRP I | x | 4 | 16,368    |
| HESS CORP                    | x | 3 | 757       |
| HESS CORP                    | x | 4 | 2,469     |
| HESS CORP                    | x | 3 | 3,640     |
| HESS CORP                    | x | 7 | 45,699    |
| HESS CORP                    | x | 4 | 120,570   |
| HOME INNS & HOTELS MGMT INC  | x | 3 | 0         |
| HOME INNS & HOTELS MGMT INC  | x | 5 | 0         |
| HOME INNS & HOTELS MGMT INC  | x | 6 | 30,000    |
| HOST HOTELS & RESORTS INC    | x |   | 0         |
| HOST HOTELS & RESORTS INC    | x | 5 | 93        |
| HOST HOTELS & RESORTS INC    | x | 3 | 612       |
| HOST HOTELS & RESORTS INC    | x | 4 | 3,191     |
| HOST HOTELS & RESORTS INC    | x | 4 | 11,427    |
| HOST HOTELS & RESORTS INC    | x | 7 | 54,276    |
| HOST HOTELS & RESORTS INC    | x | 3 | 102,406   |
| HUTCHISON TELECOMM INTL LTD  | x | 6 | 6,312,200 |
| HYPERCOM CORP                | x | 3 |           |
| IAC INTERACTIVECORP          | x | 2 | 207       |
| IAC INTERACTIVECORP          | x | 5 | 700       |
| IAC INTERACTIVECORP          | x |   | 0         |
| IAC INTERACTIVECORP          | x | 4 | 2,449     |
| IAC INTERACTIVECORP          | x | 4 | 0         |
| IAC INTERACTIVECORP          | x | 7 | 41,240    |
| ISTAR FINL INC               | x | 5 | 0         |
| ISTAR FINL INC               | x | 7 | 12,550    |
| ICICI BK LTD                 | x | 4 | 0         |
| ICICI BK LTD                 | x | 3 | 32,210    |
| ICICI BK LTD                 | x | 2 | 1,075     |
| ICICI BK LTD                 | x |   | 6,500     |
| ICICI BK LTD                 | x | 7 | 14,522    |
| ICICI BK LTD                 | x | 6 | 53,400    |
| ICICI BK LTD                 | x |   | 201,380   |
| ICICI BK LTD                 | x | 6 | 1,245,500 |
| IDEXX LABS INC               | x |   | 2,100     |
| IMCLONE SYS INC              | x |   | 0         |
| IMCLONE SYS INC              | x |   | 1,500     |
| IMCLONE SYS INC              | x | 7 | 5,400     |
| INFINEON TECHNOLOGIES AG     | x |   | 0         |
| INFINEON TECHNOLOGIES AG     | x | 2 | 13,753    |
| INFINEON TECHNOLOGIES AG     | x | 5 | 0         |
| INTERNET HOLDRS TR           | x | 3 | 200       |
| INTERNET HOLDRS TR           | x | 3 | 400       |
| INTERNET HOLDRS TR           | x | 5 | 900       |
| INTERNET HOLDRS TR           | x | 3 | 107,700   |
| INVITROGEN CORP              | x | 4 | 168       |
| INVITROGEN CORP              | x | 7 | 5,900     |
| INVITROGEN CORP              | x | 3 | 7,000     |
| ISHARES SILVER TRUST         | x | 2 | 350       |
| ISHARES SILVER TRUST         | x | 5 | 400       |
| ISHARES SILVER TRUST         | x | 3 | 1,175     |
| ISHARES SILVER TRUST         | x | 5 | 1,300     |
| ISHARES SILVER TRUST         | x |   | 11,070    |
| IVANHOE MINES LTD            | x | 5 | 663       |
| IVANHOE MINES LTD            | x | 2 | 6,350     |
| IVANHOE MINES LTD            | x | 3 | 29,650    |
| JDS UNIPHASE CORP            | x | 4 | 6         |
| JDS UNIPHASE CORP            | x | 2 | 25        |
| JDS UNIPHASE CORP            | x | 5 | 600       |
| JDS UNIPHASE CORP            | x |   | 1,250     |
| JDS UNIPHASE CORP            | x | 3 | 0         |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                        |   |   |           |
|------------------------|---|---|-----------|
| JDS UNIPHASE CORP      | x | 2 | 3,875     |
| JDS UNIPHASE CORP      | x | 5 | 6,667     |
| JDS UNIPHASE CORP      | x |   | 6,700     |
| JDS UNIPHASE CORP      | x | 7 | 30,360    |
| JP MORGAN CHASE & CO   | x | 1 | 100       |
| JP MORGAN CHASE & CO   | x | 3 | 540       |
| JP MORGAN CHASE & CO   | x | 3 | 638       |
| JP MORGAN CHASE & CO   | x | 6 | 1,100     |
| JP MORGAN CHASE & CO   | x |   | 2,000     |
| JP MORGAN CHASE & CO   | x |   | 0         |
| JP MORGAN CHASE & CO   | x | 3 | 6,360     |
| JP MORGAN CHASE & CO   | x | 5 | 0         |
| JP MORGAN CHASE & CO   | x | 5 | 0         |
| JP MORGAN CHASE & CO   | x | 5 | 0         |
| JP MORGAN CHASE & CO   | x | 5 | 27,094    |
| JP MORGAN CHASE & CO   | x | 2 | 28,457    |
| JP MORGAN CHASE & CO   | x | 2 | 28,625    |
| JP MORGAN CHASE & CO   | x | 3 | 35,900    |
| JP MORGAN CHASE & CO   | x | 3 | 14,840    |
| JP MORGAN CHASE & CO   | x | 3 | 81,727    |
| JP MORGAN CHASE & CO   | x | 4 | 84,516    |
| JP MORGAN CHASE & CO   | x | 3 | 232207    |
| JP MORGAN CHASE & CO   | x | 4 | 197,718   |
| JP MORGAN CHASE & CO   | x | 3 | 463,814   |
| JP MORGAN CHASE & CO   | x | 7 | 674,318   |
| JANUS CAP GROUP INC    | x | 5 | 123       |
| JANUS CAP GROUP INC    | x | 3 | 712       |
| JANUS CAP GROUP INC    | x | 5 | 0         |
| JANUS CAP GROUP INC    | x | 7 | 29,804    |
| JONES LANG LASALLE INC | x | 3 | 24,000    |
| JUNIPER NETWORKS INC   | x | 4 | 0         |
| JUNIPER NETWORKS INC   | x | 2 | 3,590     |
| JUNIPER NETWORKS INC   | x | 5 | 0         |
| JUNIPER NETWORKS INC   | x | 7 | 87,978    |
| JUNIPER NETWORKS INC   | x | 3 | 175,864   |
| KT CORP                | x | 4 | 0         |
| KT CORP                | x | 5 | 0         |
| KT CORP                | x | 5 | 1,605     |
| KT CORP                | x | 2 | 2,732     |
| KT CORP                | x | 3 | 0         |
| KT CORP                | x | 3 | 1,417,700 |
| KB HOME                | x | 3 | 223       |
| KB HOME                | x | 4 | 0         |
| KB HOME                | x | 3 | 1,800     |
| KB HOME                | x | 7 | 14,233    |
| KEYSPAN CORP           | x |   | 0         |
| KEYSPAN CORP           | x | 5 | 0         |
| KEYSPAN CORP           | x | 5 | 300       |
| KEYSPAN CORP           | x | 4 | 6,860     |
| KEYSPAN CORP           | x | 7 | 28,393    |
| KIMCO REALTY CORP      | x | 3 | 678       |
| KIMCO REALTY CORP      | x | 7 | 37,207    |
| KINDER MORGAN INC KANS | x | 3 | 300       |
| KINDER MORGAN INC KANS | x | 3 | 313       |
| KINDER MORGAN INC KANS | x | 2 | 2,494     |
| KINDER MORGAN INC KANS | x | 7 | 15,563    |
| KINDER MORGAN INC KANS | x |   | 40,000    |
| KINETIC CONCEPTS INC   | x | 7 | 4,300     |
| KINETIC CONCEPTS INC   | x | 3 | 20,000    |
| KOOKMIN BK NEW         | x |   | 0         |
| KOOKMIN BK NEW         | x |   | 0         |
| KOOKMIN BK NEW         | x | 3 | 920       |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                            |   |   |         |
|----------------------------|---|---|---------|
| KOOKMIN BK NEW             | x | 3 | 4,450   |
| KOOKMIN BK NEW             | x | 5 | 0       |
| KOOKMIN BK NEW             | x | 7 | 7,420   |
| KOOKMIN BK NEW             | x | 3 | 0       |
| KOOKMIN BK NEW             | x | 2 | 12,614  |
| KOOKMIN BK NEW             | x | 3 | 13400   |
| KOOKMIN BK NEW             | x |   | 26,500  |
| KOOKMIN BK NEW             | x | 6 | 26,700  |
| KOOKMIN BK NEW             | x | 6 | 0       |
| KOOKMIN BK NEW             | x | 2 | 34,950  |
| KOOKMIN BK NEW             | x | 3 | 37,585  |
| KOREA EQUITY FD INC        | x | 3 | 10,200  |
| KRAFT FOODS INC            | x | 2 | 200     |
| KRAFT FOODS INC            | x | 5 | 0       |
| KRAFT FOODS INC            | x |   | 1,000   |
| KRAFT FOODS INC            | x | 4 | 700     |
| KRAFT FOODS INC            | x | 5 | 2,500   |
| KRAFT FOODS INC            | x | 7 | 37,710  |
| LG PHILIP LCD CO LTD       | x |   | 0       |
| LG PHILIP LCD CO LTD       | x |   | 0       |
| LG PHILIP LCD CO LTD       | x | 5 | 0       |
| LG PHILIP LCD CO LTD       | x | 3 | 80,000  |
| LABORATORY CORP AMER HLDGS | x | 5 | 30      |
| LABORATORY CORP AMER HLDGS | x | 2 | 285     |
| LABORATORY CORP AMER HLDGS | x | 3 | 446     |
| LABORATORY CORP AMER HLDGS | x | 5 | 0       |
| LABORATORY CORP AMER HLDGS | x | 3 | 3,344   |
| LABORATORY CORP AMER HLDGS | x |   | 3,900   |
| LABORATORY CORP AMER HLDGS | x | 4 | 4,480   |
| LABORATORY CORP AMER HLDGS | x | 4 | 24,945  |
| LABORATORY CORP AMER HLDGS | x | 7 | 27,896  |
| LEVEL 3 COMMUNICATIONS INC | x | 3 | 2,000   |
| LEVEL 3 COMMUNICATIONS INC | x | 4 | 0       |
| LEVEL 3 COMMUNICATIONS INC | x | 5 | 50,417  |
| LEVEL 3 COMMUNICATIONS INC | x | 3 | 64,385  |
| LEVEL 3 COMMUNICATIONS INC | x | 7 | 129,310 |
| LIBERTY MEDIA HLDG CORP    | x |   | 0       |
| LIBERTY MEDIA HLDG CORP    | x | 4 | 1,353   |
| LIBERTY MEDIA HLDG CORP    | x | 4 | 0       |
| LIBERTY MEDIA HLDG CORP    | x | 7 | 69,120  |
| LIBERTY MEDIA HLDG CORP    | x |   | 0       |
| LIBERTY MEDIA HLDG CORP    | x | 2 | 280     |
| LIBERTY MEDIA HLDG CORP    | x | 4 | 270     |
| LIBERTY MEDIA HLDG CORP    | x | 4 | 0       |
| LIBERTY MEDIA HLDG CORP    | x | 7 | 14,414  |
| M & T BK CORP              | x | 4 | 800     |
| M & T BK CORP              | x | 3 | 1,556   |
| M & T BK CORP              | x | 4 | 8,600   |
| M & T BK CORP              | x | 7 | 15,294  |
| MBIA INC                   | x | 4 | 300     |
| MBIA INC                   | x | 5 | 0       |
| MBIA INC                   | x | 3 | 3,269   |
| MBIA INC                   | x | 3 | 4,300   |
| MBIA INC                   | x | 7 | 27,424  |
| MDS INC                    | x | 2 | 391,407 |
| MANPOWER INC               | x | 5 | 125     |
| MANPOWER INC               | x | 5 | 0       |
| MANPOWER INC               | x | 4 | 2,000   |
| MANPOWER INC               | x | 2 | 4,825   |
| MANPOWER INC               | x | 7 | 10,880  |
| MANULIFE FINL CORP         | x | 2 | 800     |
| MANULIFE FINL CORP         | x | 4 | 1,116   |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                            |   |   |         |
|----------------------------|---|---|---------|
| MANULIFE FINL CORP         | x | 5 | 10,400  |
| MANULIFE FINL CORP         | x | 5 | 25,335  |
| MANULIFE FINL CORP         | x | 2 | 495,057 |
| MASTERCARD INC             | x | 5 | 1,180   |
| MASTERCARD INC             | x | 2 | 6,800   |
| MASTERCARD INC             | x |   |         |
| MAXIM INTEGRATED PRODS INC | x | 5 | 0       |
| MAXIM INTEGRATED PRODS INC | x | 7 | 49,773  |
| MCG CAPITAL CORP           | x | 4 | 119     |
| MCKESSON CORP              | x | 3 | 435     |
| MCKESSON CORP              | x | 3 | 932     |
| MCKESSON CORP              | x | 5 | 1,000   |
| MCKESSON CORP              | x | 4 | 0       |
| MCKESSON CORP              | x | 7 | 63,813  |
| MEDCO HEALTH SOLUTIONS INC | x |   | 0       |
| MEDCO HEALTH SOLUTIONS INC | x | 5 | 0       |
| MEDCO HEALTH SOLUTIONS INC | x | 5 | 853     |
| MEDCO HEALTH SOLUTIONS INC | x | 2 | 993     |
| MEDCO HEALTH SOLUTIONS INC | x | 5 | 0       |
| MEDCO HEALTH SOLUTIONS INC | x | 3 | 1,772   |
| MEDCO HEALTH SOLUTIONS INC | x |   | 4,700   |
| MEDCO HEALTH SOLUTIONS INC | x | 4 | 8,195   |
| MEDCO HEALTH SOLUTIONS INC | x | 4 | 11,340  |
| MEDCO HEALTH SOLUTIONS INC | x | 3 | 37,100  |
| MEDCO HEALTH SOLUTIONS INC | x | 7 | 62,111  |
| MELLON FINL CORP           | x |   | 1,000   |
| MELLON FINL CORP           | x | 4 | 24,231  |
| MELLON FINL CORP           | x | 4 | 23,874  |
| MELLON FINL CORP           | x | 7 | 62,447  |
| METHANEX CORP              | x | 2 | 23,313  |
| METLIFE INC                | x | 4 | 0       |
| METLIFE INC                | x | 5 | 0       |
| METLIFE INC                | x | 5 | 1,000   |
| METLIFE INC                | x |   | 1,900   |
| METLIFE INC                | x | 5 | 0       |
| METLIFE INC                | x | 5 | 2,800   |
| METLIFE INC                | x | 3 | 6,700   |
| METLIFE INC                | x | 3 | 14,067  |
| METLIFE INC                | x | 2 | 16,345  |
| METLIFE INC                | x | 3 | 142,365 |
| METLIFE INC                | x | 7 | 193,690 |
| MILLEA HOLDINGS INC        | x |   | 0       |
| MILLEA HOLDINGS INC        | x | 5 | 719     |
| MILLEA HOLDINGS INC        | x | 5 | 0       |
| MILLEA HOLDINGS INC        | x | 2 | 13,087  |
| MILLEA HOLDINGS INC        | x | 4 | 0       |
| MIRANT CORP NEW            | x | 5 | 154     |
| MIRANT CORP NEW            | x |   | 2,880   |
| MIRANT CORP NEW            | x | 4 | 3,266   |
| MIRANT CORP NEW            | x | 4 | 112,534 |
| MITTAL STEEL CO N V        | x | 3 | 6,300   |
| MITTAL STEEL CO N V        | x | 2 | 51,220  |
| MOLECULAR DEVICES CORP     | x | 2 | 500     |
| MOLECULAR DEVICES CORP     | x |   | 5,400   |
| MOLSON COORS BREWING CO    | x | 3 | 189     |
| MOLSON COORS BREWING CO    | x | 4 | 200     |
| MOLSON COORS BREWING CO    | x | 2 | 225     |
| MOLSON COORS BREWING CO    | x | 7 | 10,308  |
| MONSANTO CO NEW            | x | 2 | 2       |
| MONSANTO CO NEW            | x | 3 | 638     |
| MONSANTO CO NEW            | x | 2 | 792     |
| MONSANTO CO NEW            | x | 3 | 1,104   |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                             |   |   |         |
|-----------------------------|---|---|---------|
| MONSANTO CO NEW             | x |   | 2,860   |
| MONSANTO CO NEW             | x | 5 | 5,928   |
| MONSANTO CO NEW             | x | 5 | 7,500   |
| MONSANTO CO NEW             | x | 4 | 3,350   |
| MONSANTO CO NEW             | x | 3 | 11,300  |
| MONSANTO CO NEW             | x | 3 | 13,652  |
| MONSANTO CO NEW             | x |   | 22,108  |
| MONSANTO CO NEW             | x | 5 | 0       |
| MONSANTO CO NEW             | x | 4 | 77,796  |
| MONSANTO CO NEW             | x | 7 | 97,836  |
| MOSAIC CO                   | x | 4 | 0       |
| MOSAIC CO                   | x | 3 | 180     |
| MOSAIC CO                   | x | 7 | 20,100  |
| NII HLDGS INC               | x | 5 | 74      |
| NII HLDGS INC               | x | 5 | 0       |
| NII HLDGS INC               | x | 4 | 0       |
| NII HLDGS INC               | x | 7 | 15,600  |
| NTL INC DEL                 | x | 7 | 32,373  |
| NYSE GROUP INC              | x | 2 | 100     |
| NYSE GROUP INC              | x | 4 | 100     |
| NYSE GROUP INC              | x | 5 | 250     |
| NYSE GROUP INC              | x | 2 | 600     |
| NYSE GROUP INC              | x | 5 | 0       |
| NYSE GROUP INC              | x | 3 | 3,000   |
| NYSE GROUP INC              | x | 7 | 6,900   |
| NATIONAL FINL PARTNERS CORP | x | 4 | 62      |
| NAUTILUS INC                | x | 2 | 19,870  |
| NAVTEQ CORP                 | x | 3 | 1,660   |
| NAVTEQ CORP                 | x | 7 | 8,400   |
| NAVTEQ CORP                 | x | 2 | 13,400  |
| NAVTEQ CORP                 | x | 3 | 55,500  |
| NAVTEQ CORP                 | x | 3 | 85,888  |
| NETWORK APPLIANCE INC       | x | 3 | 1,126   |
| NETWORK APPLIANCE INC       | x | 5 | 0       |
| NETWORK APPLIANCE INC       | x | 5 | 5,190   |
| NETWORK APPLIANCE INC       | x | 3 | 13,200  |
| NETWORK APPLIANCE INC       | x | 4 | 63      |
| NETWORK APPLIANCE INC       | x | 7 | 74,385  |
| NEXEN INC                   | x | 4 | 0       |
| NEXEN INC                   | x | 2 | 130,717 |
| NISOURCE INC                | x | 5 | 0       |
| NISOURCE INC                | x | 3 | 734     |
| NISOURCE INC                | x | 7 | 39,907  |
| NOMURA HLDGS INC            | x | 5 | 635     |
| NOMURA HLDGS INC            | x | 5 | 0       |
| NOMURA HLDGS INC            | x | 2 | 9,580   |
| NOMURA HLDGS INC            | x | 4 | 0       |
| NOVA CHEMICALS CORP         | x | 2 | 74,486  |
| NOVARTIS A G                | x | 5 | 0       |
| NOVARTIS A G                | x | 4 | 390     |
| NOVARTIS A G                | x | 5 | 4,952   |
| NOVARTIS A G                | x | 2 | 10,706  |
| NOVARTIS A G                | x | 4 | 1,135   |
| NOVARTIS A G                | x | 2 | 28,375  |
| NOVARTIS A G                | x | 3 | 325,000 |
| NVIDIA CORP                 | x | 2 | 300     |
| NVIDIA CORP                 | x | 4 | 0       |
| NVIDIA CORP                 | x | 5 | 500     |
| NVIDIA CORP                 | x |   | 3,700   |
| NVIDIA CORP                 | x | 3 | 4,000   |
| NVIDIA CORP                 | x | 5 | 0       |
| NVIDIA CORP                 | x | 3 | 10,540  |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |           |
|------------------------------|---|---|-----------|
| NVIDIA CORP                  | x | 7 | 134,197   |
| NVIDIA CORP                  | x | 3 | 142,145   |
| OSI RESTAURANT PARTNERS INC  | x | 7 | 7,280     |
| OSI RESTAURANT PARTNERS INC  | x |   | 37,000    |
| ODYSSEY HEALTHCARE INC       | x | 4 | 0         |
| OFFICEMAX INC DEL            | x | 3 | 264       |
| OFFICEMAX INC DEL            | x | 7 | 11,720    |
| OPEN JT STK CO-VIMPEL COMMUN | x |   | 0         |
| OPEN JT STK CO-VIMPEL COMMUN | x |   | 0         |
| OPEN JT STK CO-VIMPEL COMMUN | x | 5 | 0         |
| OPEN JT STK CO-VIMPEL COMMUN | x | 3 | 11,700    |
| OPEN JT STK CO-VIMPEL COMMUN | x |   | 165,170   |
| OPEN SOLUTIONS INC           | x |   | 87,300    |
| ORACLE CORP                  | x | 3 | 110       |
| ORACLE CORP                  | x | 1 | 267       |
| ORACLE CORP                  | x |   | 2,500     |
| ORACLE CORP                  | x | 5 | 4,300     |
| ORACLE CORP                  | x | 3 | 4,710     |
| ORACLE CORP                  | x | 5 | 0         |
| ORACLE CORP                  | x | 3 | 10,166    |
| ORACLE CORP                  | x | 2 | 13,714    |
| ORACLE CORP                  | x | 5 | 0         |
| ORACLE CORP                  | x |   | 24,693    |
| ORACLE CORP                  | x | 4 | 64,090    |
| ORACLE CORP                  | x | 3 | 60,144    |
| ORACLE CORP                  | x | 4 | 126,474   |
| ORACLE CORP                  | x | 5 | 156,115   |
| ORACLE CORP                  | x | 3 | 331,369   |
| ORACLE CORP                  | x | 7 | 1,003,835 |
| PDL BIOPHARMA INC            | x | 3 |           |
| PG&E CORP                    | x | 3 | 4,550     |
| PG&E CORP                    | x | 7 | 68,535    |
| PMI GROUP INC                | x |   | 0         |
| PMI GROUP INC                | x | 4 | 570       |
| PMI GROUP INC                | x | 7 | 9,420     |
| PPL CORP                     | x | 4 | 300       |
| PPL CORP                     | x | 4 | 400       |
| PPL CORP                     | x | 3 | 6,693     |
| PPL CORP                     | x | 7 | 85,302    |
| PACER INTL INC TENN          | x | 5 | 130       |
| PACER INTL INC TENN          | x | 4 | 0         |
| PACIFIC ETHANOL INC          | x | 3 | 16,485    |
| PARTNER COMMUNICATIONS CO LT | x | 5 | 21,720    |
| PEPSIAMERICAS INC            | x | 7 | 12,990    |
| PETROBRAS ENERGIA PARTCPTNS  | x |   | 25,000    |
| PETROBRAS ENERGIA PARTCPTNS  | x | 1 | 1,416,001 |
| PETROLEO BRASILEIRO SA PETRO | x |   | 0         |
| PETROLEO BRASILEIRO SA PETRO | x |   | 0         |
| PETROLEO BRASILEIRO SA PETRO | x | 5 | 141       |
| PETROLEO BRASILEIRO SA PETRO | x | 5 | 0         |
| PETROLEO BRASILEIRO SA PETRO | x | 5 | 0         |
| PETROLEO BRASILEIRO SA PETRO | x | 3 | 660       |
| PETROLEO BRASILEIRO SA PETRO | x | 5 | 0         |
| PETROLEO BRASILEIRO SA PETRO | x | 2 | 16,890    |
| PETROLEO BRASILEIRO SA PETRO | x | 3 | 0         |
| PETROLEO BRASILEIRO SA PETRO | x | 7 | 28,170    |
| PETROLEO BRASILEIRO SA PETRO | x |   | 83,790    |
| PETROLEO BRASILEIRO SA PETRO | x | 5 | 510       |
| PETROLEO BRASILEIRO SA PETRO | x | 3 | 2,000     |
| PETROLEO BRASILEIRO SA PETRO | x | 3 | 0         |
| PETROLEO BRASILEIRO SA PETRO | x | 3 | 11,600    |
| PETROLEO BRASILEIRO SA PETRO | x | 3 | 76,362    |



Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| PETROLEO BRASILEIRO SA PETRO | x | 7 | 90,025  |
| POTASH CORP SASK INC         | x | 2 | 41,881  |
| POWERSHARES DB CMDTY IDX TRA | x |   | 176,843 |
| POWERSHARES ETF TRUST        | x | 3 | 3,000   |
| POWERSHARES ETF TRUST        | x | 2 | 16,480  |
| POWERSHARES ETF TRUST        | x | 5 | 18,800  |
| PRAXAIR INC                  | x | 5 | 150     |
| PRAXAIR INC                  | x | 2 | 175     |
| PRAXAIR INC                  | x | 5 | 0       |
| PRAXAIR INC                  | x | 5 | 0       |
| PRAXAIR INC                  | x |   | 2,620   |
| PRAXAIR INC                  | x | 4 | 7,115   |
| PRAXAIR INC                  | x | 3 | 44,942  |
| PRAXAIR INC                  | x | 7 | 64,288  |
| PRAXAIR INC                  | x | 4 | 99,090  |
| PREMIUM STD FARMS INC        | x |   | 60,283  |
| PRICE T ROWE GROUP INC       | x | 5 | 280     |
| PRICE T ROWE GROUP INC       | x | 3 | 761     |
| PRICE T ROWE GROUP INC       | x | 4 | 6,120   |
| PRICE T ROWE GROUP INC       | x | 7 | 51,627  |
| PRICE T ROWE GROUP INC       | x | 4 | 101,293 |
| PRIDE INTL INC DEL           | x | 7 | 15,170  |
| PRINCIPAL FINANCIAL GROUP IN | x | 2 | 85      |
| PRINCIPAL FINANCIAL GROUP IN | x | 5 | 0       |
| PRINCIPAL FINANCIAL GROUP IN | x | 4 | 567     |
| PRINCIPAL FINANCIAL GROUP IN | x | 4 | 475     |
| PRINCIPAL FINANCIAL GROUP IN | x | 5 | 43,900  |
| PRINCIPAL FINANCIAL GROUP IN | x | 7 | 52,161  |
| PRINCIPAL FINANCIAL GROUP IN | x | 3 | 76,547  |
| PROVIDENT ENERGY TR          | x | 2 | 114,158 |
| PRUDENTIAL PLC               | x | 2 | 76,360  |
| PSYCHIATRIC SOLUTIONS INC    | x |   | 0       |
| PSYCHIATRIC SOLUTIONS INC    | x | 5 | 5,500   |
| PSYCHIATRIC SOLUTIONS INC    | x |   | 23,500  |
| PUBLIC STORAGE INC           | x | 3 | 264     |
| PUBLIC STORAGE INC           | x |   | 2,000   |
| PUBLIC STORAGE INC           | x | 7 | 23,011  |
| QUEST DIAGNOSTICS INC        | x | 5 | 205     |
| QUEST DIAGNOSTICS INC        | x | 4 | 1,400   |
| QUEST DIAGNOSTICS INC        | x |   | 5,300   |
| QUEST DIAGNOSTICS INC        | x | 4 | 363     |
| QUEST DIAGNOSTICS INC        | x | 7 | 33,752  |
| QUEST DIAGNOSTICS INC        | x | 3 | 60,489  |
| QUICKSILVER RESOURCES INC    | x | 5 | 0       |
| R H DONNELLEY CORP           | x | 4 | 0       |
| R H DONNELLEY CORP           | x | 2 | 105     |
| R H DONNELLEY CORP           | x | 7 | 7,067   |
| R H DONNELLEY CORP           | x | 3 |         |
| REGIONS FINANCIAL CORP NEW   | x |   | 0       |
| REGIONS FINANCIAL CORP NEW   | x | 5 | 1,000   |
| REGIONS FINANCIAL CORP NEW   | x | 3 | 5,416   |
| REGIONS FINANCIAL CORP NEW   | x | 4 | 22,436  |
| REGIONS FINANCIAL CORP NEW   | x | 4 | 25,336  |
| REGIONS FINANCIAL CORP NEW   | x | 7 | 138,526 |
| REPSOL YPF S A               | x | 5 | 200     |
| REPSOL YPF S A               | x | 2 | 41,458  |
| REPSOL YPF S A               | x | 1 | 71,718  |
| ROME BANCORP INC NEW         | x | 4 | 0       |
| SI INTL INC                  | x | 4 | 0       |
| SK TELECOM LTD               | x |   | 0       |
| SK TELECOM LTD               | x |   | 0       |
| SK TELECOM LTD               | x | 5 | 2,400   |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                       |   |   |         |
|-----------------------|---|---|---------|
| SK TELECOM LTD        | x | 5 | 0       |
| SK TELECOM LTD        | x | 2 | 9,652   |
| SK TELECOM LTD        | x | 3 | 0       |
| SK TELECOM LTD        | x | 6 | 0       |
| SLM CORP              | x | 4 | 675     |
| SLM CORP              | x | 3 | 1,243   |
| SLM CORP              | x | 4 | 14,465  |
| SLM CORP              | x | 5 | 0       |
| SLM CORP              | x | 7 | 72,633  |
| SPDR TR               | x | 5 | 0       |
| SPDR TR               | x | 3 |         |
| SPDR TR               | x | 5 |         |
| SPDR TR               | x |   | 1,163   |
| SPDR TR               | x | 2 | 1,215   |
| SPDR TR               | x |   | 2,185   |
| SPDR TR               | x |   | 0       |
| SPDR TR               | x | 5 | 6,950   |
| SPDR TR               | x | 3 | 8,205   |
| SPDR TR               | x | 4 | 0       |
| SPDR TR               | x |   | 18,700  |
| SPDR TR               | x | 3 | 25,820  |
| SPDR TR               | x | 6 | 74,783  |
| SPDR TR               | x | 3 | 97,369  |
| SPDR TR               | x | 3 | 241,110 |
| SANDISK CORP          | x |   | 0       |
| SANDISK CORP          | x | 2 | 285     |
| SANDISK CORP          | x | 3 | 565     |
| SANDISK CORP          | x |   | 738     |
| SANDISK CORP          | x | 3 | 1,000   |
| SANDISK CORP          | x | 6 | 1,100   |
| SANDISK CORP          | x | 4 | 0       |
| SANDISK CORP          | x | 7 | 44,064  |
| SANOFI AVENTIS        | x |   | 0       |
| SANOFI AVENTIS        | x | 5 | 858     |
| SANOFI AVENTIS        | x | 2 | 2,000   |
| SANOFI AVENTIS        | x | 4 | 3,389   |
| SANOFI AVENTIS        | x | 5 | 0       |
| SANOFI AVENTIS        | x | 4 | 100     |
| SANOFI AVENTIS        | x | 2 | 55,621  |
| SCANA CORP NEW        | x | 4 | 100     |
| SCANA CORP NEW        | x | 4 | 0       |
| SCANA CORP NEW        | x | 7 | 12,830  |
| SEALED AIR CORP NEW   | x | 4 | 191     |
| SEALED AIR CORP NEW   | x | 5 | 230     |
| SEALED AIR CORP NEW   | x | 3 | 249     |
| SEALED AIR CORP NEW   | x | 4 | 208     |
| SEALED AIR CORP NEW   | x | 5 | 0       |
| SEALED AIR CORP NEW   | x | 7 | 12,699  |
| SELECT SECTOR SPDR TR | x | 4 | 0       |
| SELECT SECTOR SPDR TR | x | 3 | 34,453  |
| SELECT SECTOR SPDR TR | x | 2 | 250     |
| SELECT SECTOR SPDR TR | x | 4 | 0       |
| SELECT SECTOR SPDR TR | x | 5 | 13,000  |
| SELECT SECTOR SPDR TR | x | 3 | 13,870  |
| SELECT SECTOR SPDR TR | x | 2 | 278     |
| SELECT SECTOR SPDR TR | x | 3 | 670     |
| SELECT SECTOR SPDR TR | x | 3 |         |
| SELECT SECTOR SPDR TR | x | 4 | 0       |
| SELECT SECTOR SPDR TR | x | 3 | 45,560  |
| SELECT SECTOR SPDR TR | x | 3 | 159,080 |
| SELECT SECTOR SPDR TR | x | 3 | 239,010 |
| SELECT SECTOR SPDR TR | x | 3 | 520     |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| SELECT SECTOR SPDR TR        | x | 4 | 0       |
| SELECT SECTOR SPDR TR        | x | 3 | 59,745  |
| SELECT SECTOR SPDR TR        | x | 3 | 193,650 |
| SELECT SECTOR SPDR TR        | x | 2 | 300     |
| SELECT SECTOR SPDR TR        | x | 3 | 4,000   |
| SELECT SECTOR SPDR TR        | x | 4 | 0       |
| SERVICEMASTER CO             | x | 7 | 27,970  |
| SHAW COMMUNICATIONS INC      | x | 2 | 600     |
| SHAW COMMUNICATIONS INC      | x | 2 | 139,488 |
| SILICON MOTION TECHNOLOGY CO | x | 2 | 13,059  |
| SIRIUS SATELLITE RADIO INC   | x | 3 | 30,000  |
| SIRIUS SATELLITE RADIO INC   | x | 2 | 37,000  |
| SIRIUS SATELLITE RADIO INC   | x | 7 | 167,400 |
| SOFTWARE HOLDRS TR           | x | 3 | 300     |
| SOFTWARE HOLDRS TR           | x | 5 | 1,400   |
| SOFTWARE HOLDRS TR           | x | 3 | 114,105 |
| SOUTHERN COPPER CORP         | x | 7 | 9,900   |
| SOUTHERN COPPER CORP         | x | 3 | 0       |
| STARWOOD HOTELS&RESORTS WRLD | x | 3 | 1,000   |
| STARWOOD HOTELS&RESORTS WRLD | x | 3 | 2,400   |
| STARWOOD HOTELS&RESORTS WRLD | x |   | 5,460   |
| STARWOOD HOTELS&RESORTS WRLD | x | 2 | 11,250  |
| STARWOOD HOTELS&RESORTS WRLD | x | 4 | 19,951  |
| STARWOOD HOTELS&RESORTS WRLD | x | 3 | 31,189  |
| STARWOOD HOTELS&RESORTS WRLD | x | 3 | 36,600  |
| STARWOOD HOTELS&RESORTS WRLD | x | 3 | 39,239  |
| STARWOOD HOTELS&RESORTS WRLD | x | 7 | 40,405  |
| STARWOOD HOTELS&RESORTS WRLD | x | 4 | 144,245 |
| STATOIL ASA                  | x | 5 | 239     |
| STATOIL ASA                  | x | 2 | 4,830   |
| STATOIL ASA                  | x | 3 | 10,000  |
| STATOIL ASA                  | x | 3 | 15,200  |
| SUNOCO INC                   | x | 4 | 0       |
| SUNOCO INC                   | x | 3 | 415     |
| SUNOCO INC                   | x | 4 | 0       |
| SUNOCO INC                   | x | 5 | 3,000   |
| SUNOCO INC                   | x |   | 5,200   |
| SUNOCO INC                   | x | 7 | 27,496  |
| SUNRISE SENIOR LIVING INC    | x | 5 | 208     |
| SUNRISE SENIOR LIVING INC    | x | 3 |         |
| SUNTECH PWR HLDGS CO LTD     | x | 5 | 8,820   |
| SUNTECH PWR HLDGS CO LTD     | x | 3 | 73,354  |
| SYNGENTA AG                  | x | 4 | 3,000   |
| SYNGENTA AG                  | x | 3 | 4,450   |
| SYNGENTA AG                  | x | 2 | 53,025  |
| SYNOVUS FINL CORP            | x | 7 | 61,996  |
| SYNTEL INC                   | x | 4 | 0       |
| TD BANKNORTH INC             | x | 4 | 146     |
| TD BANKNORTH INC             | x | 5 | 0       |
| TD BANKNORTH INC             | x | 2 | 2,700   |
| TD BANKNORTH INC             | x | 4 | 0       |
| TD BANKNORTH INC             | x | 7 | 12,011  |
| TD AMERITRADE HLDG CORP      | x | 5 | 2,000   |
| TD AMERITRADE HLDG CORP      | x | 7 | 30,650  |
| TNT N V                      | x | 5 | 0       |
| TNT N V                      | x | 5 | 602     |
| TNT N V                      | x | 4 | 0       |
| TANOX INC                    | x |   | 60,535  |
| TELECOM HLDRS TR             | x | 3 | 400     |
| TELECOM HLDRS TR             | x | 5 | 500     |
| TELECOM HLDRS TR             | x | 3 | 124,600 |
| TELECOM ITALIA S P A NEW     | x |   | 0       |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |           |
|------------------------------|---|---|-----------|
| TELECOM ITALIA S P A NEW     | x | 5 | 968       |
| TELECOM ITALIA S P A NEW     | x | 2 | 9,161     |
| TELECOM ITALIA S P A NEW     | x | 5 | 0         |
| TELECOMUNICACOES DE SAO PAUL | x | 3 | 0         |
| TELUS CORP                   | x | 2 | 49,883    |
| TEMPUR PEDIC INTL INC        | x | 2 | 1,420     |
| TEMPUR PEDIC INTL INC        | x | 4 | 0         |
| TENARIS S A                  | x |   | 0         |
| TENARIS S A                  | x |   | 0         |
| TENARIS S A                  | x | 5 | 0         |
| TENARIS S A                  | x | 5 | 154       |
| TENARIS S A                  | x | 5 | 4,500     |
| TENARIS S A                  | x | 7 | 15,089    |
| TENARIS S A                  | x |   | 33,430    |
| TENARIS S A                  | x | 1 | 1,324,779 |
| TENET HEALTHCARE CORP        | x | 3 | 1,389     |
| TENET HEALTHCARE CORP        | x | 5 | 0         |
| TENET HEALTHCARE CORP        | x | 5 | 3,575     |
| TENET HEALTHCARE CORP        | x | 2 | 11,871    |
| TENET HEALTHCARE CORP        | x | 7 | 68,721    |
| TESCO CORP                   | x | 3 | 16,500    |
| TEVA PHARMACEUTICAL FIN LLC  | x | 3 |           |
| 3M CO                        | x |   | 0         |
| 3M CO                        | x | 2 | 500       |
| 3M CO                        | x | 1 | 820       |
| 3M CO                        | x | 5 | 1,130     |
| 3M CO                        | x | 3 | 1,608     |
| 3M CO                        | x |   | 2,200     |
| 3M CO                        | x |   | 2,300     |
| 3M CO                        | x | 5 | 3,000     |
| 3M CO                        | x |   | 4,100     |
| 3M CO                        | x | 3 | 5,098     |
| 3M CO                        | x | 3 | 8,000     |
| 3M CO                        | x |   | 17,000    |
| 3M CO                        | x | 2 | 30,381    |
| 3M CO                        | x | 3 | 75,200    |
| 3M CO                        | x | 4 | 45,819    |
| 3M CO                        | x | 4 | 103,310   |
| 3M CO                        | x | 7 | 142,957   |
| TIM HORTONS INC              | x | 4 | 300       |
| TIM HORTONS INC              | x | 3 | 346       |
| TIM HORTONS INC              | x | 4 | 2,031     |
| TIM HORTONS INC              | x | 7 | 6,268     |
| TIM HORTONS INC              | x | 2 | 41,926    |
| TRANSALTA CORP               | x | 2 | 75,275    |
| TRANSCANADA CORP             | x | 4 | 0         |
| TRANSCANADA CORP             | x | 3 | 0         |
| TRANSCANADA CORP             | x | 2 | 301,833   |
| UNITED UTILS PLC             | x | 5 | 360       |
| UNITED UTILS PLC             | x | 4 | 5,000     |
| UNITED UTILS PLC             | x | 2 | 14,345    |
| UNITEDHEALTH GROUP INC       | x | 5 | 110       |
| UNITEDHEALTH GROUP INC       | x | 5 | 0         |
| UNITEDHEALTH GROUP INC       | x |   | 0         |
| UNITEDHEALTH GROUP INC       | x | 2 | 400       |
| UNITEDHEALTH GROUP INC       | x | 5 | 0         |
| UNITEDHEALTH GROUP INC       | x |   | 820       |
| UNITEDHEALTH GROUP INC       | x | 2 | 1,075     |
| UNITEDHEALTH GROUP INC       | x |   | 5,400     |
| UNITEDHEALTH GROUP INC       | x |   | 5,430     |
| UNITEDHEALTH GROUP INC       | x | 5 | 0         |
| UNITEDHEALTH GROUP INC       | x | 3 | 10,006    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                          |   |   |         |
|--------------------------|---|---|---------|
| UNITEDHEALTH GROUP INC   | x | 4 | 19,079  |
| UNITEDHEALTH GROUP INC   | x | 3 | 125,225 |
| UNITEDHEALTH GROUP INC   | x | 4 | 141,257 |
| UNITEDHEALTH GROUP INC   | x | 7 | 269,770 |
| UNUMPROVIDENT CORP       | x | 3 | 885     |
| UNUMPROVIDENT CORP       | x | 4 | 4,500   |
| UNUMPROVIDENT CORP       | x | 2 | 19,609  |
| UNUMPROVIDENT CORP       | x | 4 | 24,594  |
| UNUMPROVIDENT CORP       | x | 7 | 75,218  |
| VAIL RESORTS INC         | x |   | 0       |
| VAIL RESORTS INC         | x | 3 | 45,000  |
| VALERO ENERGY CORP NEW   | x |   | 1,010   |
| VALERO ENERGY CORP NEW   | x | 5 | 2,538   |
| VALERO ENERGY CORP NEW   | x | 3 | 3,654   |
| VALERO ENERGY CORP NEW   | x |   | 7,400   |
| VALERO ENERGY CORP NEW   | x | 2 | 7,828   |
| VALERO ENERGY CORP NEW   | x | 4 | 1,470   |
| VALERO ENERGY CORP NEW   | x | 7 | 121,071 |
| VALERO ENERGY CORP NEW   | x | 3 | 171,534 |
| VALERO ENERGY CORP NEW   | x | 3 | 273,719 |
| VARIAN MED SYS INC       | x | 4 | 400     |
| VARIAN MED SYS INC       | x | 4 | 0       |
| VARIAN MED SYS INC       | x |   | 1,500   |
| VARIAN MED SYS INC       | x | 5 | 0       |
| VARIAN MED SYS INC       | x | 7 | 14,720  |
| VECTREN CORP             | x | 4 | 0       |
| VEOLIA ENVIRONNEMENT     | x | 2 | 14,845  |
| VERIZON COMMUNICATIONS   | x |   | 0       |
| VERIZON COMMUNICATIONS   | x | 3 | 190     |
| VERIZON COMMUNICATIONS   | x | 1 | 500     |
| VERIZON COMMUNICATIONS   | x | 3 | 1,220   |
| VERIZON COMMUNICATIONS   | x | 5 | 0       |
| VERIZON COMMUNICATIONS   | x | 5 | 3,371   |
| VERIZON COMMUNICATIONS   | x |   | 3,430   |
| VERIZON COMMUNICATIONS   | x | 2 | 7,283   |
| VERIZON COMMUNICATIONS   | x | 3 | 9,900   |
| VERIZON COMMUNICATIONS   | x | 3 | 11,491  |
| VERIZON COMMUNICATIONS   | x | 4 | 56,553  |
| VERIZON COMMUNICATIONS   | x | 4 | 124,090 |
| VERIZON COMMUNICATIONS   | x | 3 | 243,657 |
| VERIZON COMMUNICATIONS   | x | 7 | 561,687 |
| VIACOM INC NEW           | x | 5 | 0       |
| VIACOM INC NEW           | x | 5 | 0       |
| VIACOM INC NEW           | x |   | 370     |
| VIACOM INC NEW           | x | 6 | 500     |
| VIACOM INC NEW           | x | 3 | 542     |
| VIACOM INC NEW           | x |   | 600     |
| VIACOM INC NEW           | x | 5 | 1,065   |
| VIACOM INC NEW           | x | 3 | 2,270   |
| VIACOM INC NEW           | x | 2 | 5,396   |
| VIACOM INC NEW           | x | 4 | 5,747   |
| VIACOM INC NEW           | x | 3 | 6,812   |
| VIACOM INC NEW           | x | 4 | 16,304  |
| VIACOM INC NEW           | x | 7 | 129,286 |
| VIDESH SANCHAR NIGAM LTD | x | 2 | 1,000   |
| VIDESH SANCHAR NIGAM LTD | x | 6 | 66,000  |
| VIDESH SANCHAR NIGAM LTD | x | 3 | 110,000 |
| VODAFONE GROUP PLC NEW   | x | 3 | 0       |
| VODAFONE GROUP PLC NEW   | x | 3 | 525     |
| VODAFONE GROUP PLC NEW   | x | 5 | 0       |
| VODAFONE GROUP PLC NEW   | x | 4 | 1,225   |
| VODAFONE GROUP PLC NEW   | x | 5 | 1,656   |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                           |   |   |           |
|---------------------------|---|---|-----------|
| VODAFONE GROUP PLC NEW    | x | 4 | 3,846     |
| VODAFONE GROUP PLC NEW    | x | 2 | 104,244   |
| WASTE MGMT INC DEL        | x | 5 | 290       |
| WASTE MGMT INC DEL        | x | 3 | 362       |
| WASTE MGMT INC DEL        | x | 4 | 600       |
| WASTE MGMT INC DEL        | x | 2 | 15,500    |
| WASTE MGMT INC DEL        | x | 3 | 25,000    |
| WASTE MGMT INC DEL        | x | 3 | 59,009    |
| WASTE MGMT INC DEL        | x | 3 | 71,274    |
| WASTE MGMT INC DEL        | x | 7 | 102,705   |
| WELLCARE HEALTH PLANS INC | x | 3 | 400,000   |
| WELLPOINT INC             | x | 3 | 200       |
| WELLPOINT INC             | x | 5 | 0         |
| WELLPOINT INC             | x | 2 | 310       |
| WELLPOINT INC             | x | 5 | 0         |
| WELLPOINT INC             | x | 3 | 3,770     |
| WELLPOINT INC             | x | 5 | 0         |
| WELLPOINT INC             | x | 4 | 800       |
| WELLPOINT INC             | x | 3 | 6,427     |
| WELLPOINT INC             | x | 3 | 18,100    |
| WELLPOINT INC             | x | 2 | 44,045    |
| WELLPOINT INC             | x | 3 | 51,420    |
| WELLPOINT INC             | x | 3 | 86,445    |
| WELLPOINT INC             | x | 3 | 104,417   |
| WELLPOINT INC             | x | 7 | 118,144   |
| WESCO INTL INC            | x | 2 | 100       |
| WESCO INTL INC            | x |   | 1,700     |
| WINDSTREAM CORP           | x |   | 0         |
| WINDSTREAM CORP           | x | 5 | 1,383     |
| WINDSTREAM CORP           | x | 4 | 1,471     |
| WINDSTREAM CORP           | x | 3 | 1,898     |
| WINDSTREAM CORP           | x | 4 | 3,579     |
| WINDSTREAM CORP           | x | 7 | 25,253    |
| WIPRO LTD                 | x | 3 | 12,000    |
| WIPRO LTD                 | x | 3 | 36,000    |
| WIPRO LTD                 | x | 3 | 445,000   |
| WYNDHAM WORLDWIDE CORP    | x |   | 0         |
| WYNDHAM WORLDWIDE CORP    | x | 4 | 389       |
| WYNDHAM WORLDWIDE CORP    | x | 4 | 681       |
| WYNDHAM WORLDWIDE CORP    | x | 2 | 948       |
| WYNDHAM WORLDWIDE CORP    | x | 7 | 31,577    |
| XTO ENERGY INC            | x |   | 0         |
| XTO ENERGY INC            | x | 3 | 100       |
| XTO ENERGY INC            | x | 2 | 450       |
| XTO ENERGY INC            | x | 3 | 1,300     |
| XTO ENERGY INC            | x | 5 | 2,681     |
| XTO ENERGY INC            | x |   | 2,962     |
| XTO ENERGY INC            | x | 3 | 46,962    |
| XTO ENERGY INC            | x | 7 | 75,833    |
| XCEL ENERGY INC           | x | 2 | 1,200     |
| XCEL ENERGY INC           | x | 3 | 1,284     |
| XCEL ENERGY INC           | x | 7 | 93,296    |
| XCEL ENERGY INC           | x | 3 | 1,250,000 |
| YAMANA GOLD INC           | x | 3 | 13,500    |
| YAMANA GOLD INC           | x | 2 | 15,855    |
| ZIMMER HLDGS INC          | x | 5 | 0         |
| ZIMMER HLDGS INC          | x | 5 | 0         |
| ZIMMER HLDGS INC          | x |   | 2,100     |
| ZIMMER HLDGS INC          | x | 5 | 3,265     |
| ZIMMER HLDGS INC          | x | 2 | 4,622     |
| ZIMMER HLDGS INC          | x | 4 | 4,774     |
| ZIMMER HLDGS INC          | x | 3 | 11,801    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |           |
|------------------------------|---|---|-----------|
| ZIMMER HLDGS INC             | x | 7 | 49,720    |
| ZIMMER HLDGS INC             | x | 4 | 52,013    |
| DAIMLERCHRYSLER AG           | x | 4 | 0         |
| DAIMLERCHRYSLER AG           | x | 5 | 395       |
| DAIMLERCHRYSLER AG           | x | 5 | 0         |
| DAIMLERCHRYSLER AG           | x | 2 | 53,755    |
| DAIMLERCHRYSLER AG           | x | 3 | 1,655,909 |
| DEUTSCHE BANK AG NAMEN       | x | 5 | 1,600     |
| DEUTSCHE BANK AG NAMEN       | x | 2 | 11,300    |
| DEUTSCHE BANK AG NAMEN       | x | 3 | 927,400   |
| ACCENTURE LTD BERMUDA        | x | 2 | 1,135     |
| ACCENTURE LTD BERMUDA        | x | 5 | 0         |
| ACCENTURE LTD BERMUDA        | x | 5 | 4,290     |
| ACCENTURE LTD BERMUDA        | x | 3 | 7,862     |
| ACCENTURE LTD BERMUDA        | x | 4 | 929       |
| BUNGE LIMITED                | x | 3 | 700       |
| BUNGE LIMITED                | x | 2 | 975       |
| BUNGE LIMITED                | x | 5 | 0         |
| BUNGE LIMITED                | x | 3 | 3,600     |
| BUNGE LIMITED                | x | 6 | 14,847    |
| BUNGE LIMITED                | x | 2 | 52,975    |
| BUNGE LIMITED                | x | 3 | 56,210    |
| BUNGE LIMITED                | x | 3 | 77,836    |
| CDC CORP                     | x | 5 | 5,963,826 |
| COOPER INDS LTD              | x | 5 | 0         |
| COOPER INDS LTD              | x | 4 | 0         |
| COOPER INDS LTD              | x | 3 | 32,946    |
| FOSTER WHEELER LTD           | x | 3 | 1,940     |
| FOSTER WHEELER LTD           | x |   | 8,500     |
| FOSTER WHEELER LTD           | x | 6 | 31,000    |
| FOSTER WHEELER LTD           | x | 3 | 62,050    |
| GLOBALSANTAFE CORP           | x | 4 | 95        |
| GLOBALSANTAFE CORP           | x | 2 | 1,330     |
| GLOBALSANTAFE CORP           | x | 3 | 3,019     |
| GLOBALSANTAFE CORP           | x | 5 | 0         |
| GLOBALSANTAFE CORP           | x | 3 | 298,185   |
| INGERSOLL-RAND COMPANY LTD   | x |   | 0         |
| INGERSOLL-RAND COMPANY LTD   | x | 3 | 250       |
| INGERSOLL-RAND COMPANY LTD   | x | 2 | 590       |
| INGERSOLL-RAND COMPANY LTD   | x | 3 | 994       |
| INGERSOLL-RAND COMPANY LTD   | x |   | 4,714     |
| INGERSOLL-RAND COMPANY LTD   | x | 3 | 7,100     |
| INGERSOLL-RAND COMPANY LTD   | x | 4 | 8,608     |
| INGERSOLL-RAND COMPANY LTD   | x | 4 | 3,605     |
| MARVELL TECHNOLOGY GROUP LTD | x | 5 | 0         |
| MARVELL TECHNOLOGY GROUP LTD | x | 3 | 1,236     |
| MARVELL TECHNOLOGY GROUP LTD | x | 4 | 0         |
| MARVELL TECHNOLOGY GROUP LTD | x | 5 | 11,420    |
| NABORS INDUSTRIES LTD        | x | 5 | 476       |
| NABORS INDUSTRIES LTD        | x | 2 | 640       |
| NABORS INDUSTRIES LTD        | x | 3 | 1,048     |
| NABORS INDUSTRIES LTD        | x | 6 | 1,400     |
| NABORS INDUSTRIES LTD        | x | 4 | 1,900     |
| NABORS INDUSTRIES LTD        | x | 4 | 4,290     |
| NABORS INDUSTRIES LTD        | x | 2 | 7,700     |
| NABORS INDUSTRIES LTD        | x | 5 | 0         |
| NABORS INDUSTRIES LTD        | x | 5 | 0         |
| NABORS INDUSTRIES LTD        | x | 3 | 85,311    |
| NABORS INDUSTRIES LTD        | x | 3 | 103,038   |
| NOBLE CORPORATION            | x | 3 | 400       |
| NOBLE CORPORATION            | x | 4 | 3,486     |
| NOBLE CORPORATION            | x | 4 | 17,125    |

Edgar Filing: HSBC HOLDINGS PLC - Form 13F-HR

|                              |   |   |         |
|------------------------------|---|---|---------|
| OPENTV CORP                  | x | 3 | 78,319  |
| SEAGATE TECHNOLOGY           | x |   | 0       |
| SEAGATE TECHNOLOGY           | x | 4 | 0       |
| SEAGATE TECHNOLOGY           | x | 5 | 13,000  |
| TRANSOCEAN INC               | x | 2 | 405     |
| TRANSOCEAN INC               | x | 5 | 0       |
| TRANSOCEAN INC               | x | 4 | 1,833   |
| TRANSOCEAN INC               | x | 5 | 5,164   |
| TRANSOCEAN INC               | x | 4 | 6,103   |
| TRANSOCEAN INC               | x | 3 | 7,577   |
| TRANSOCEAN INC               | x | 3 | 42,388  |
| WEATHERFORD INTERNATIONAL LT | x | 2 | 2       |
| WEATHERFORD INTERNATIONAL LT | x | 5 | 0       |
| WEATHERFORD INTERNATIONAL LT | x |   | 0       |
| WEATHERFORD INTERNATIONAL LT | x | 5 | 0       |
| WEATHERFORD INTERNATIONAL LT | x | 3 | 1,126   |
| WEATHERFORD INTERNATIONAL LT | x | 4 | 650     |
| WEATHERFORD INTERNATIONAL LT | x |   | 2,500   |
| WEATHERFORD INTERNATIONAL LT | x | 2 | 3,021   |
| WEATHERFORD INTERNATIONAL LT | x | 5 | 8,539   |
| WILLIS GROUP HOLDINGS LTD    | x | 3 | 2,400   |
| WILLIS GROUP HOLDINGS LTD    | x | 3 | 10,788  |
| WILLIS GROUP HOLDINGS LTD    | x | 2 | 22,025  |
| WILLIS GROUP HOLDINGS LTD    | x | 6 | 26,800  |
| WILLIS GROUP HOLDINGS LTD    | x | 3 | 211,484 |
| XL CAP LTD                   | x | 3 | 561     |
| XL CAP LTD                   | x | 4 | 0       |
| XL CAP LTD                   | x | 3 | 1,529   |
| XL CAP LTD                   | x | 5 | 0       |
| XL CAP LTD                   | x | 2 | 4,959   |
| ALCON INC                    | x | 2 | 200     |
| ALCON INC                    | x | 4 | 0       |
| ALCON INC                    | x | 4 | 0       |
| ALCON INC                    | x | 5 | 0       |
| ALCON INC                    | x | 3 | 3,518   |
| ALCON INC                    | x | 3 | 12,000  |
| UBS AG                       | x | 5 | 0       |
| UBS AG                       | x | 5 | 1,000   |
| UBS AG                       | x | 2 | 5,340   |
| UBS AG                       | x | 4 | 80      |
| CHECK POINT SOFTWARE TECH LT | x |   | 5,600   |
| CHECK POINT SOFTWARE TECH LT | x | 3 | 25,000  |
| CHECK POINT SOFTWARE TECH LT | x | 2 | 28,860  |
| QIAGEN N V                   | x | 3 | 495,260 |
| DIANA SHIPPING INC           | x | 5 | 411     |
| DIANA SHIPPING INC           | x |   | 32,500  |
| FLEXTRONICS INTL LTD         | x | 2 | 7,401   |
| FLEXTRONICS INTL LTD         | x | 5 | 0       |
| FLEXTRONICS INTL LTD         | x |   | 10,000  |
| FLEXTRONICS INTL LTD         | x |   | 150,000 |



