

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

HSBC HOLDINGS PLC
Form 13F-HR
May 15, 2008

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 March 2008

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 Regulatory Reporting
PHONE: + 44 (0)20 7992 1234

SIGNATURE, PLACE, AND DATE OF SIGNING:

/s/ H.V.Taylor LONDON UK 15 May 2008

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 USA N.A.

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

2. HSBC INVESTMENTS (HONG KONG) LTD
3. HSBC BANK PLC
4. HSBC HONG KONG TRUSTEE OPERATIONS
5. HSBC INVESTMENTS (UK) LTD
6. HSBC BANK CANADA
7. HSBC ASSET MANAGEMENT (SINGAPORE) LTD
8. HSBC ASSET MANAGEMENT (TAIWAN) LTD
9. BANK OF BERMUDA

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: 9

FORM 13F INFORMATION TABLE ENTRY TOTAL: 7,470

FORM 13F INFORMATION TABLE VALUE TOTAL: \$18,395,436

LIST OF OTHER INCLUDED MANAGERS:

1. HSBC BANK USA N.A.
2. HSBC INVESTMENTS (HONG KONG) LTD
3. HSBC BANK PLC
4. HSBC HONG KONG TRUSTEE OPERATIONS
5. HSBC INVESTMENTS (UK) LTD
6. HSBC BANK CANADA
7. HSBC ASSET MANAGEMENT (SINGAPORE) LTD
8. HSBC ASSET MANAGEMENT (TAIWAN) LTD
9. BANK OF BERMUDA

HSBC HOLDINGS PLC
REGULATION 13F REPORTING
REPORT DATE: 31-MARCH-2008

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | FAIR MARKET VALUE (x1000) | SHARES OR AMOUNT |
|----------------|-----------------|-----------|---------------------------|------------------|
| AAON INC | COM PAR \$0.004 | 000360206 | 2,037 | 101,700 |
| AAR CORP | COM | 000361105 | 5,099 | 186,984 |
| AAR CORP | COM | 000361105 | 235 | 8,624 |
| AAR CORP | COM | 000361105 | 3 | 115 |

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

| | | | | |
|-----------------------------|---------------|-----------|--------|---------|
| ABB LTD | SPONSORED ADR | 000375204 | 1,187 | 44,083 |
| ABB LTD | SPONSORED ADR | 000375204 | 347 | 12,880 |
| ABB LTD | SPONSORED ADR | 000375204 | 31 | 1,170 |
| ABB LTD | SPONSORED ADR | 000375204 | 117 | 4,359 |
| ABB LTD | SPONSORED ADR | 000375204 | 6,379 | 236,975 |
| ABB LTD | SPONSORED ADR | 000375204 | 406 | 15,100 |
| ABX HOLDINGS INC | COM | 00080S101 | 458 | 155,861 |
| ACCO BRANDS CORP | COM | 00081T108 | 2,596 | 191,296 |
| ACCO BRANDS CORP | COM | 00081T108 | 1 | 108 |
| A C MOORE ARTS & CRAFTS INC | COM | 00086T103 | 80 | 11,777 |
| A C MOORE ARTS & CRAFTS INC | COM | 00086T103 | 94 | 13,785 |
| ABM INDS INC | COM | 000957100 | 1,693 | 75,444 |
| ABM INDS INC | COM | 000957100 | 390 | 17,394 |
| ABM INDS INC | COM | 000957100 | 95 | 4,255 |
| AEP INDS INC | COM | 001031103 | 843 | 27,831 |
| AFC ENTERPRISES INC | COM | 00104Q107 | 595 | 66,158 |
| AFLAC INC | COM | 001055102 | 9,629 | 148,255 |
| AFLAC INC | COM | 001055102 | 226 | 3,471 |
| AFLAC INC | COM | 001055102 | 948 | 14,600 |
| AFLAC INC | COM | 001055102 | 45 | 700 |
| AFLAC INC | COM | 001055102 | 3,428 | 53,294 |
| AFLAC INC | COM | 001055102 | 88 | 1,351 |
| AFLAC INC | COM | 001055102 | 13 | 195 |
| AFLAC INC | COM | 001055102 | 293 | 4,500 |
| AFLAC INC | COM | 001055102 | 1,893 | 29,148 |
| AGCO CORP | COM | 001084102 | 2,096 | 35,000 |
| AGCO CORP | COM | 001084102 | 988 | 16,500 |
| AGCO CORP | COM | 001084102 | 801 | 13,373 |
| AGCO CORP | COM | 001084102 | 265 | 4,425 |
| AGCO CORP | COM | 001084102 | 85 | 1,427 |
| AGCO CORP | COM | 001084102 | 2 | 30 |
| AGCO CORP | COM | 001084102 | 597 | 10,100 |
| A H BELO CORP | COM CL A | 001282102 | 308 | 26,940 |
| AES CORP | COM | 00130H105 | 5,269 | 315,700 |
| AES CORP | COM | 00130H105 | 17 | 1,017 |
| AES CORP | COM | 00130H105 | 629 | 38,527 |
| AES CORP | COM | 00130H105 | 43 | 2,620 |
| AES CORP | COM | 00130H105 | 9 | 528 |
| AK STL HLDG CORP | COM | 001547108 | 1 | 25 |
| AK STL HLDG CORP | COM | 001547108 | 417 | 7,800 |
| AMN HEALTHCARE SERVICES INC | COM | 001744101 | 1,934 | 125,431 |
| AMR CORP | COM | 001765106 | 861 | 94,639 |
| AT&T INC | COM | 00206R102 | 356 | 9,300 |
| AT&T INC | COM | 00206R102 | 2,443 | 63,774 |
| AT&T INC | COM | 00206R102 | 60 | 1,560 |
| AT&T INC | COM | 00206R102 | 18,374 | 479,736 |
| AT&T INC | COM | 00206R102 | 2,413 | 63,000 |
| AT&T INC | COM | 00206R102 | 192 | 4,874 |
| AT&T INC | COM | 00206R102 | 3,305 | 86,300 |
| AT&T INC | COM | 00206R102 | 678 | 17,700 |
| AT&T INC | COM | 00206R102 | 508 | 13,258 |
| AT&T INC | COM | 00206R102 | 47 | 1,234 |
| AT&T INC | COM | 00206R102 | 25,758 | 683,957 |
| AT&T INC | COM | 00206R102 | 381 | 9,953 |
| AT&T INC | COM | 00206R102 | 1,169 | 30,516 |
| AT&T INC | COM | 00206R102 | 9 | 251 |
| AT&T INC | COM | 00206R102 | 2 | 56 |
| AT&T INC | COM | 00206R102 | 1,946 | 50,800 |
| AT&T INC | COM | 00206R102 | 18,351 | 479,130 |
| ATMI INC | COM | 00207R101 | 2,081 | 74,771 |
| ATA INC | SPONS ADR | 00211V106 | 354 | 40,000 |
| AU OPTRONICS CORP | SPONSORED ADR | 002255107 | 2,574 | 149,759 |

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

| | | | | |
|------------------------|----------------|-----------|--------|-----------|
| AU OPTRONICS CORP | SPONSORED ADR | 002255107 | 755 | 43,907 |
| AU OPTRONICS CORP | SPONSORED ADR | 002255107 | 96 | 5,585 |
| AU OPTRONICS CORP | SPONSORED ADR | 002255107 | 5,062 | 294,461 |
| AU OPTRONICS CORP | SPONSORED ADR | 002255107 | 99 | 5,757 |
| AU OPTRONICS CORP | SPONSORED ADR | 002255107 | 1 | 49 |
| AU OPTRONICS CORP | SPONSORED ADR | 002255107 | 585 | 34,311 |
| AU OPTRONICS CORP | SPONSORED ADR | 002255107 | 1,635 | 95,088 |
| AU OPTRONICS CORP | SPONSORED ADR | 002255107 | 49 | 2,861 |
| AZZ INC | COM | 002474104 | 3,465 | 97,400 |
| AARON RENTS INC | COM | 002535201 | 2,985 | 138,587 |
| AARON RENTS INC | COM | 002535201 | 69 | 3,207 |
| AARON RENTS INC | COM | 002535201 | 2 | 100 |
| AARON RENTS INC | COM | 002535201 | 64 | 2,986 |
| ABAXIS INC | COM | 002567105 | 814 | 35,139 |
| ABAXIS INC | COM | 002567105 | 92 | 3,966 |
| ABAXIS INC | COM | 002567105 | 83 | 3,592 |
| ABBOTT LABS | COM | 002824100 | 319 | 5,790 |
| ABBOTT LABS | COM | 002824100 | 144 | 2,610 |
| ABBOTT LABS | COM | 002824100 | 24,463 | 443,564 |
| ABBOTT LABS | COM | 002824100 | 176 | 3,200 |
| ABBOTT LABS | COM | 002824100 | 169 | 3,073 |
| ABBOTT LABS | COM | 002824100 | 149 | 2,700 |
| ABBOTT LABS | COM | 002824100 | 384 | 6,960 |
| ABBOTT LABS | COM | 002824100 | 48 | 879 |
| ABBOTT LABS | COM | 002824100 | 8,832 | 160,141 |
| ABBOTT LABS | COM | 002824100 | 305 | 5,530 |
| ABBOTT LABS | COM | 002824100 | 6,701 | 121,499 |
| ABBOTT LABS | COM | 002824100 | 1,875 | 34,000 |
| ABBOTT LABS | COM | 002824100 | 11,213 | 203,311 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 7 | 91 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 2,072 | 28,578 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 279 | 3,900 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 0 | 1 |
| ACACIA RESH CORP | ACACIA TCH COM | 003881307 | 348 | 60,450 |
| ACACIA RESH CORP | ACACIA TCH COM | 003881307 | 95 | 16,559 |
| ACADIA RLTY TR | COM SH BEN INT | 004239109 | 814 | 33,700 |
| ACCURAY INC | COM | 004397105 | 535 | 68,534 |
| ACCURAY INC | COM | 004397105 | 102 | 13,000 |
| ACCURIDE CORP | COM | 004398103 | 189 | 23,097 |
| ACCURIDE CORP | COM | 004398103 | 14 | 1,750 |
| ACI WORLDWIDE INC | COM | 004498101 | 3,272 | 160,395 |
| ACME PACKET INC | COM | 004764106 | 457 | 57,153 |
| ACTEL CORP | COM | 004934105 | 928 | 60,619 |
| ACTIVIDENTITY CORP | COM | 00506P103 | 2 | 772 |
| ACTIVIDENTITY CORP | COM | 00506P103 | 3 | 1,025 |
| ACTIVIDENTITY CORP | COM | 00506P103 | 51 | 20,000 |
| ACTIVIDENTITY CORP | COM | 00506P103 | 0 | 60 |
| ACTUATE CORP | COM | 00508B102 | 1,499 | 365,700 |
| ACUITY BRANDS INC | COM | 00508Y102 | 7,740 | 180,201 |
| ADAPTEC INC | COM | 00651F108 | 720 | 244,873 |
| ADMINISTAFF INC | COM | 007094105 | 513 | 21,741 |
| ADMINISTAFF INC | COM | 007094105 | 1 | 40 |
| ADOBE SYS INC | COM | 00724F101 | 50,565 | 1,397,200 |
| ADOBE SYS INC | COM | 00724F101 | 7,612 | 213,902 |
| ADOBE SYS INC | COM | 00724F101 | 2 | 65 |
| ADOBE SYS INC | COM | 00724F101 | 66 | 1,853 |
| ADOBE SYS INC | COM | 00724F101 | 24 | 679 |
| ADOBE SYS INC | COM | 00724F101 | 249 | 7,000 |
| ADOBE SYS INC | COM | 00724F101 | 1,684 | 47,662 |
| ADOBE SYS INC | COM | 00724F101 | 14 | 384 |
| ADOBE SYS INC | COM | 00724F101 | 64 | 1,796 |
| ADOBE SYS INC | COM | 00724F101 | 60 | 1,711 |

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

| | | | | |
|------------------------------|----------------|-----------|--------|---------|
| ADOBE SYS INC | COM | 00724F101 | 6 | 170 |
| ADOBE SYS INC | COM | 00724F101 | 352 | 9,900 |
| ADOBE SYS INC | COM | 00724F101 | 283 | 7,950 |
| ADOBE SYS INC | COM | 00724F101 | 2,819 | 79,196 |
| ADTRAN INC | COM | 00738A106 | 1,356 | 73,314 |
| ADVANCE AMER CASH ADVANCE CT | COM | 00739W107 | 1,247 | 165,181 |
| ADVANCED ANALOGIC TECHNOLOGI | COM | 00752J108 | 392 | 69,727 |
| ADVANCED SEMICONDUCTOR ENGR | SPONSORED ADR | 00756M404 | 1,129 | 233,766 |
| ADVANCED SEMICONDUCTOR ENGR | SPONSORED ADR | 00756M404 | 46 | 9,619 |
| ADVANTAGE ENERGY INCOME FD | TR UNIT | 00762L101 | 3 | 300 |
| ADVANTAGE ENERGY INCOME FD | TR UNIT | 00762L101 | 23 | 2,000 |
| ADVANTAGE ENERGY INCOME FD | TR UNIT | 00762L101 | 187 | 16,334 |
| ADVISORY BRD CO | COM | 00762W107 | 1,350 | 24,567 |
| ADVISORY BRD CO | COM | 00762W107 | 4 | 66 |
| AEROPOSTALE | COM | 007865108 | 10,809 | 398,715 |
| AEROPOSTALE | COM | 007865108 | 542 | 20,000 |
| AEROPOSTALE | COM | 007865108 | 515 | 19,003 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 632 | 107,200 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 308 | 52,334 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 111 | 18,800 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 189 | 32,060 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 68 | 11,495 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 65 | 11,027 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 1 | 106 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 1,773 | 300,000 |
| AEGON N V | NY REGISTRY SH | 007924103 | 79 | 5,422 |
| AEGON N V | NY REGISTRY SH | 007924103 | 260 | 17,752 |
| AEGON N V | NY REGISTRY SH | 007924103 | 3 | 218 |
| AEGON N V | NY REGISTRY SH | 007924103 | 577 | 39,405 |
| ADVANTA CORP | CL B | 007942204 | 970 | 137,938 |
| ADVANCED ENERGY INDS | COM | 007973100 | 1,023 | 77,163 |
| ADVENT SOFTWARE INC | COM | 007974108 | 1,636 | 38,385 |
| ADVENT SOFTWARE INC | COM | 007974108 | 6 | 130 |
| AEROVIRONMENT INC | COM | 008073108 | 588 | 28,741 |
| AEROVIRONMENT INC | COM | 008073108 | 117 | 5,723 |
| AETNA INC NEW | COM | 00817Y108 | 2,832 | 67,286 |
| AETNA INC NEW | COM | 00817Y108 | 585 | 13,900 |
| AETNA INC NEW | COM | 00817Y108 | 8 | 197 |
| AETNA INC NEW | COM | 00817Y108 | 11 | 271 |
| AETNA INC NEW | COM | 00817Y108 | 2,198 | 51,662 |
| AETNA INC NEW | COM | 00817Y108 | 242 | 5,744 |
| AETNA INC NEW | COM | 00817Y108 | 3 | 80 |
| AETNA INC NEW | COM | 00817Y108 | 156 | 3,695 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 175 | 3,500 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 10,717 | 214,300 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 64 | 1,269 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 934 | 18,549 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 175 | 3,500 |
| AFFYMETRIX INC | COM | 00826T108 | 907 | 52,082 |
| AFTERMARKET TECHNOLOGY CORP | COM | 008318107 | 1,181 | 60,764 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 123 | 4,129 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 8 | 277 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 4 | 124 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 1,057 | 35,745 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 6 | 215 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 9 | 305 |
| AGNICO EAGLE MINES LTD | COM | 008474108 | 27 | 400 |
| AGNICO EAGLE MINES LTD | COM | 008474108 | 2,033 | 29,995 |
| AGNICO EAGLE MINES LTD | COM | 008474108 | 7 | 100 |
| AGILYSYS INC | COM | 00847J105 | 1,678 | 144,691 |
| AGREE REALTY CORP | COM | 008492100 | 521 | 18,973 |
| AGRIUM INC | COM | 008916108 | 3,106 | 50,000 |

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

| | | | | |
|------------------------------|---------------|-----------|--------|-----------|
| AGRIUM INC | COM | 008916108 | 1 | 11 |
| AGRIUM INC | COM | 008916108 | 27 | 428 |
| AGRIUM INC | COM | 008916108 | 4,315 | 69,467 |
| AIR METHODS CORP | COM PAR \$.06 | 009128307 | 2,099 | 43,402 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 12 | 133 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 276 | 3,000 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 94 | 1,020 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 2,702 | 29,704 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 1,077 | 11,705 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 4,122 | 44,800 |
| AIRTRAN HLDGS INC | COM | 00949P108 | 1,448 | 219,461 |
| AIRTRAN HLDGS INC | COM | 00949P108 | 1 | 100 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 3,941 | 139,970 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 201 | 7,130 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 273 | 9,680 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 147 | 5,210 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 369 | 13,115 |
| AKORN INC | COM | 009728106 | 95 | 20,000 |
| ALASKA AIR GROUP INC | COM | 011659109 | 967 | 49,300 |
| ALASKA COMMUNICATIONS SYS GR | COM | 01167P101 | 227 | 18,550 |
| ALBANY INTL CORP | CL A | 012348108 | 1,460 | 40,407 |
| ALBANY INTL CORP | CL A | 012348108 | 2 | 50 |
| ALBANY MOLECULAR RESH INC | COM | 012423109 | 136 | 11,204 |
| ALBEMARLE CORP | COM | 012653101 | 315 | 8,621 |
| ALBEMARLE CORP | COM | 012653101 | 21 | 581 |
| ALCOA INC | COM | 013817101 | 1,292 | 35,838 |
| ALCOA INC | COM | 013817101 | 754 | 20,900 |
| ALCOA INC | COM | 013817101 | 4 | 101 |
| ALCOA INC | COM | 013817101 | 245 | 6,804 |
| ALCOA INC | COM | 013817101 | 14 | 400 |
| ALCOA INC | COM | 013817101 | 2,874 | 79,595 |
| ALCOA INC | COM | 013817101 | 586 | 16,250 |
| ALCOA INC | COM | 013817101 | 227 | 6,400 |
| ALCOA INC | COM | 013817101 | 4 | 100 |
| ALCOA INC | COM | 013817101 | 804 | 22,300 |
| ALCOA INC | COM | 013817101 | 6,433 | 178,390 |
| ALCATEL-LUCENT | SPONSORED ADR | 013904305 | 39 | 6,783 |
| ALCATEL-LUCENT | SPONSORED ADR | 013904305 | 0 | 26 |
| ALCATEL-LUCENT | SPONSORED ADR | 013904305 | 0 | 58 |
| ALCATEL-LUCENT | SPONSORED ADR | 013904305 | 4 | 643 |
| ALCATEL-LUCENT | SPONSORED ADR | 013904305 | 231 | 40,102 |
| ALCATEL-LUCENT | SPONSORED ADR | 013904305 | 24 | 4,095 |
| ALCATEL-LUCENT | SPONSORED ADR | 013904305 | 310 | 53,760 |
| ALCATEL-LUCENT | SPONSORED ADR | 013904305 | 1 | 213 |
| ALCATEL-LUCENT | SPONSORED ADR | 013904305 | 4 | 781 |
| ALCATEL-LUCENT | SPONSORED ADR | 013904305 | 1 | 195 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 2,568 | 43,300 |
| ALFA CORP | COM | 015385107 | 1,187 | 54,000 |
| ALICO INC | COM | 016230104 | 397 | 9,000 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 1,028 | 92,534 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 83 | 7,503 |
| ALKERMES INC | COM | 01642T108 | 33,618 | 2,829,789 |
| ALLEGHANY CORP DEL | COM | 017175100 | 239 | 700 |
| ALLEGHANY CORP DEL | COM | 017175100 | 2 | 7 |
| ALLEGHANY CORP DEL | COM | 017175100 | 3 | 8 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 4 | 74 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 481 | 9,599 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 2,376 | 33,300 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 143 | 2,000 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 6 | 84 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 3 | 41 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 399 | 5,595 |

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

| | | | | |
|------------------------------|-----------------|-----------|-------|---------|
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 2,605 | 36,500 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 63 | 892 |
| ALLERGAN INC | COM | 018490102 | 34 | 598 |
| ALLERGAN INC | COM | 018490102 | 1,331 | 23,600 |
| ALLERGAN INC | COM | 018490102 | 45 | 800 |
| ALLERGAN INC | COM | 018490102 | 1,702 | 30,217 |
| ALLERGAN INC | COM | 018490102 | 6 | 104 |
| ALLERGAN INC | COM | 018490102 | 6,168 | 109,385 |
| ALLETE INC | COM NEW | 018522300 | 657 | 17,013 |
| ALLIANCE IMAGING INC | COM NEW | 018606202 | 904 | 105,148 |
| ALLIANZ SE | SP ADR 1/10 SH | 018805101 | 539 | 27,404 |
| ALLIANZ SE | SP ADR 1/10 SH | 018805101 | 52 | 2,652 |
| ALLIANZ SE | SP ADR 1/10 SH | 018805101 | 103 | 5,257 |
| ALLIANZ SE | SP ADR 1/10 SH | 018805101 | 5,064 | 257,594 |
| ALLIANCEBERNSTEIN HOLDING LP | UNIT LTD PARTN | 01881G106 | 587 | 9,270 |
| ALLIANCEBERNSTEIN HOLDING LP | UNIT LTD PARTN | 01881G106 | 29 | 463 |
| ALLIANCEBERNSTEIN HOLDING LP | UNIT LTD PARTN | 01881G106 | 539 | 8,510 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 147 | 8,000 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 18 | 1,000 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 849 | 45,900 |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 234 | 5,419 |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 16 | 370 |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 5 | 106 |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 140 | 3,240 |
| ALLIED WASTE INDS INC | COM PAR\$.01NEW | 019589308 | 4 | 366 |
| ALLIED WASTE INDS INC | COM PAR\$.01NEW | 019589308 | 454 | 42,000 |
| ALLIED WASTE INDS INC | COM PAR\$.01NEW | 019589308 | 2 | 230 |
| ALLIED WASTE INDS INC | COM PAR\$.01NEW | 019589308 | 843 | 78,846 |
| ALLSCRIPTS HEALTHCARE SOLUTI | COM | 01988P108 | 120 | 11,594 |
| ALLSTATE CORP | COM | 020002101 | 3,712 | 77,243 |
| ALLSTATE CORP | COM | 020002101 | 745 | 15,500 |
| ALLSTATE CORP | COM | 020002101 | 3 | 58 |
| ALLSTATE CORP | COM | 020002101 | 125 | 2,600 |
| ALLSTATE CORP | COM | 020002101 | 15 | 310 |
| ALLSTATE CORP | COM | 020002101 | 3,120 | 65,586 |
| ALLSTATE CORP | COM | 020002101 | 1,389 | 28,900 |
| ALLSTATE CORP | COM | 020002101 | 947 | 19,700 |
| ALLSTATE CORP | COM | 020002101 | 63 | 1,321 |
| ALON USA ENERGY INC | COM | 020520102 | 510 | 33,507 |
| ALPHARMA INC | CL A | 020813101 | 855 | 32,627 |
| ALTERA CORP | COM | 021441100 | 11 | 576 |
| ALTERA CORP | COM | 021441100 | 359 | 19,500 |
| ALTERA CORP | COM | 021441100 | 424 | 23,411 |
| ALTRA HOLDINGS INC | COM | 02208R106 | 577 | 42,893 |
| ALTRIA GROUP INC | COM | 02209S103 | 3,452 | 155,511 |
| ALTRIA GROUP INC | COM | 02209S103 | 974 | 43,859 |
| ALTRIA GROUP INC | COM | 02209S103 | 3,762 | 169,438 |
| ALTRIA GROUP INC | COM | 02209S103 | 1,533 | 69,043 |
| ALTRIA GROUP INC | COM | 02209S103 | 1,095 | 49,302 |
| ALTRIA GROUP INC | COM | 02209S103 | 546 | 24,600 |
| ALTRIA GROUP INC | COM | 02209S103 | 150 | 6,740 |
| ALTRIA GROUP INC | COM | 02209S103 | 155 | 7,000 |
| ALTRIA GROUP INC | COM | 02209S103 | 895 | 40,313 |
| ALTRIA GROUP INC | COM | 02209S103 | 218 | 9,828 |
| ALTRIA GROUP INC | COM | 02209S103 | 5,341 | 240,603 |
| ALTRIA GROUP INC | COM | 02209S103 | 136 | 6,144 |
| ALTRIA GROUP INC | COM | 02209S103 | 1,900 | 85,597 |
| ALTRIA GROUP INC | COM | 02209S103 | 113 | 5,075 |
| ALTRIA GROUP INC | COM | 02209S103 | 601 | 27,075 |
| ALTRIA GROUP INC | COM | 02209S103 | 133 | 6,000 |
| ALTRIA GROUP INC | COM | 02209S103 | 4,423 | 199,212 |
| ALTUS PHARMACEUTICALS INC | COM | 02216N105 | 123 | 27,073 |

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

| | | | | |
|------------------------------|----------------|-----------|--------|-----------|
| AMAZON COM INC | COM | 023135106 | 17 | 240 |
| AMAZON COM INC | COM | 023135106 | 91,745 | 1,292,000 |
| AMAZON COM INC | COM | 023135106 | 34 | 473 |
| AMAZON COM INC | COM | 023135106 | 3,437 | 48,200 |
| AMAZON COM INC | COM | 023135106 | 123 | 1,721 |
| AMAZON COM INC | COM | 023135106 | 20 | 280 |
| AMAZON COM INC | COM | 023135106 | 1,629 | 23,354 |
| AMAZON COM INC | COM | 023135106 | 29 | 400 |
| AMAZON COM INC | COM | 023135106 | 9 | 124 |
| AMBAC FINL GROUP INC | COM | 023139108 | 129 | 22,282 |
| AMBAC FINL GROUP INC | COM | 023139108 | 411 | 71,400 |
| AMBASSADORS GROUP INC | COM | 023177108 | 963 | 51,000 |
| AMCOL INTL CORP | COM | 02341W103 | 1,066 | 34,141 |
| AMCOL INTL CORP | COM | 02341W103 | 5 | 145 |
| AMEDISYS INC | COM | 023436108 | 964 | 25,032 |
| AMEDISYS INC | COM | 023436108 | 2 | 55 |
| AMEREN CORP | COM | 023608102 | 1,313 | 29,809 |
| AMEREN CORP | COM | 023608102 | 520 | 11,800 |
| AMEREN CORP | COM | 023608102 | 3 | 68 |
| AMEREN CORP | COM | 023608102 | 17 | 375 |
| AMEREN CORP | COM | 023608102 | 556 | 12,804 |
| AMEREN CORP | COM | 023608102 | 2 | 50 |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | 02364W105 | 3,565 | 55,970 |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | 02364W105 | 3,264 | 51,249 |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | 02364W105 | 956 | 15,004 |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | 02364W105 | 573 | 9,000 |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | 02364W105 | 45 | 700 |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | 02364W105 | 178 | 2,802 |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | 02364W105 | 3 | 44 |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | 02364W105 | 9,184 | 144,203 |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | 02364W105 | 192 | 3,020 |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | 02364W105 | 5,065 | 79,535 |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | 02364W105 | 5,247 | 82,380 |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | 02364W105 | 376 | 5,900 |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | 02364W105 | 2,337 | 36,700 |
| AMCORE FINL INC | COM | 023912108 | 1,391 | 68,330 |
| AMERICAN AXLE & MFG HLDGS IN | COM | 024061103 | 2,912 | 142,053 |
| AMERICAN AXLE & MFG HLDGS IN | COM | 024061103 | 5 | 235 |
| AMERICAN CAMPUS CMNTYS INC | COM | 024835100 | 1,694 | 61,929 |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 2,050 | 60,000 |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 240 | 7,020 |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 354 | 10,200 |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 268 | 7,850 |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 2,042 | 59,318 |
| AMERICAN COMMERCIAL LINES | COM NEW | 025195207 | 804 | 50,891 |
| AMERICAN DENTAL PARTNERS | COM | 025353103 | 770 | 79,600 |
| AMERICAN ECOLOGY CORP | COM NEW | 025533407 | 1,315 | 51,910 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 2,910 | 69,893 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 641 | 15,400 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 2,108 | 51,444 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 171 | 4,103 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 525 | 12,600 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 3 | 189 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 3 | 174 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 7 | 400 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 175 | 10,000 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 0 | 1 |
| AMERICAN EQTY INVT LIFE HLD | COM | 025676206 | 2,124 | 228,835 |
| AMERICAN EQTY INVT LIFE HLD | COM | 025676206 | 1 | 142 |
| AMERICAN EXPRESS CO | COM | 025816109 | 14 | 325 |
| AMERICAN EXPRESS CO | COM | 025816109 | 45 | 1,020 |
| AMERICAN EXPRESS CO | COM | 025816109 | 1,804 | 41,254 |

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

| | | | | |
|-----------------------------|------|-----------|--------|---------|
| AMERICAN EXPRESS CO | COM | 025816109 | 70 | 1,610 |
| AMERICAN EXPRESS CO | COM | 025816109 | 325 | 7,440 |
| AMERICAN EXPRESS CO | COM | 025816109 | 207 | 4,740 |
| AMERICAN EXPRESS CO | COM | 025816109 | 5,088 | 117,908 |
| AMERICAN EXPRESS CO | COM | 025816109 | 8 | 191 |
| AMERICAN EXPRESS CO | COM | 025816109 | 53 | 1,225 |
| AMERICAN EXPRESS CO | COM | 025816109 | 3 | 60 |
| AMERICAN EXPRESS CO | COM | 025816109 | 2,218 | 50,738 |
| AMERICAN FINL RLTY TR | COM | 02607P305 | 4,207 | 529,900 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 3,674 | 198,062 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 3 | 155 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 63 | 1,447 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 1,462 | 33,800 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 3,466 | 80,145 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 12,323 | 285,000 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 11,647 | 269,282 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 1,328 | 30,700 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 25 | 580 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 381 | 8,800 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 199 | 4,600 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 337 | 7,800 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 27,738 | 641,336 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 619 | 14,322 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 11,368 | 265,616 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 11 | 245 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 4,777 | 110,466 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 1 | 30 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 78 | 1,800 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 1,600 | 37,000 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 420 | 9,700 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 5,178 | 119,730 |
| AMERICAN MED SYS HLDGS INC | COM | 02744M108 | 160 | 11,300 |
| AMERICAN PHYSICIANS CAPITAL | COM | 028884104 | 1,497 | 32,295 |
| AMERICAN REPROGRAPHICS CO | COM | 029263100 | 297 | 20,015 |
| AMERICAN REPROGRAPHICS CO | COM | 029263100 | 185 | 12,451 |
| AMERICAN REPROGRAPHICS CO | COM | 029263100 | 48 | 3,257 |
| AMERICAN TOWER CORP | CL A | 029912201 | 24 | 622 |
| AMERICAN TOWER CORP | CL A | 029912201 | 3,552 | 90,600 |
| AMERICAN TOWER CORP | CL A | 029912201 | 3 | 75 |
| AMERICAN TOWER CORP | CL A | 029912201 | 31 | 786 |
| AMERICAN TOWER CORP | CL A | 029912201 | 528 | 13,456 |
| AMERICAN TOWER CORP | CL A | 029912201 | 157 | 4,000 |
| AMERICANWEST BANCORPORATION | COM | 03058P109 | 235 | 27,000 |
| AMERISTAR CASINOS INC | COM | 03070Q101 | 1,278 | 70,045 |
| AMERISTAR CASINOS INC | COM | 03070Q101 | 3 | 159 |
| AMERISTAR CASINOS INC | COM | 03070Q101 | 3 | 176 |
| AMERON INTL INC | COM | 030710107 | 1,636 | 17,496 |
| AMERON INTL INC | COM | 030710107 | 36 | 385 |
| AMERISAFE INC | COM | 03071H100 | 1,192 | 94,300 |
| AMERISAFE INC | COM | 03071H100 | 2 | 167 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 3,321 | 80,900 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 9 | 220 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 33 | 800 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 925 | 22,573 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 467 | 11,400 |
| AMERIPRISE FINL INC | COM | 03076C106 | 3 | 64 |
| AMERIPRISE FINL INC | COM | 03076C106 | 180 | 3,479 |
| AMERIPRISE FINL INC | COM | 03076C106 | 17 | 322 |
| AMERIPRISE FINL INC | COM | 03076C106 | 24 | 470 |
| AMERIPRISE FINL INC | COM | 03076C106 | 720 | 14,230 |
| AMERIPRISE FINL INC | COM | 03076C106 | 2 | 37 |
| AMERIPRISE FINL INC | COM | 03076C106 | 1 | 25 |

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

| | | | | |
|------------------------|----------------|-----------|-------|---------|
| AMERIS BANCORP | COM | 03076K108 | 337 | 21,000 |
| AMETEK INC NEW | COM | 031100100 | 257 | 5,843 |
| AMETEK INC NEW | COM | 031100100 | 17 | 393 |
| AMGEN INC | COM | 031162100 | 2,202 | 52,705 |
| AMGEN INC | COM | 031162100 | 2,625 | 62,840 |
| AMGEN INC | COM | 031162100 | 7,856 | 187,900 |
| AMGEN INC | COM | 031162100 | 2,211 | 52,922 |
| AMGEN INC | COM | 031162100 | 155 | 3,700 |
| AMGEN INC | COM | 031162100 | 686 | 16,418 |
| AMGEN INC | COM | 031162100 | 46 | 1,100 |
| AMGEN INC | COM | 031162100 | 5,438 | 131,185 |
| AMGEN INC | COM | 031162100 | 186 | 4,455 |
| AMGEN INC | COM | 031162100 | 2,835 | 67,865 |
| AMGEN INC | COM | 031162100 | 1,267 | 30,322 |
| AMGEN INC | COM | 031162100 | 3,372 | 80,707 |
| AMIS HLDGS INC | COM | 031538101 | 575 | 98,306 |
| AMKOR TECHNOLOGY INC | COM | 031652100 | 1,252 | 116,969 |
| AMPHENOL CORP NEW | CL A | 032095101 | 321 | 8,612 |
| AMPHENOL CORP NEW | CL A | 032095101 | 34 | 900 |
| AMPHENOL CORP NEW | CL A | 032095101 | 102 | 2,780 |
| AMPHENOL CORP NEW | CL A | 032095101 | 21 | 572 |
| AMSURG CORP | COM | 03232P405 | 3,388 | 143,067 |
| ANADARKO PETE CORP | COM | 032511107 | 265 | 4,200 |
| ANADARKO PETE CORP | COM | 032511107 | 928 | 14,719 |
| ANADARKO PETE CORP | COM | 032511107 | 668 | 10,600 |
| ANADARKO PETE CORP | COM | 032511107 | 504 | 8,000 |
| ANADARKO PETE CORP | COM | 032511107 | 15 | 240 |
| ANADARKO PETE CORP | COM | 032511107 | 2,485 | 39,504 |
| ANADARKO PETE CORP | COM | 032511107 | 190 | 3,019 |
| ANADARKO PETE CORP | COM | 032511107 | 38 | 600 |
| ANADARKO PETE CORP | COM | 032511107 | 211 | 3,339 |
| ANADARKO PETE CORP | COM | 032511107 | 557 | 8,835 |
| ANALOG DEVICES INC | COM | 032654105 | 4 | 127 |
| ANALOG DEVICES INC | COM | 032654105 | 577 | 19,922 |
| ANALOG DEVICES INC | COM | 032654105 | 63 | 2,132 |
| ANALOGIC CORP | COM PAR \$0.05 | 032657207 | 4,061 | 61,037 |
| ANAREN INC | COM | 032744104 | 630 | 49,740 |
| ANCHOR BANCORP WIS INC | COM | 032839102 | 436 | 23,000 |
| ANDERSONS INC | COM | 034164103 | 471 | 10,568 |
| ANGIODYNAMICS INC | COM | 03475V101 | 1,043 | 90,268 |
| ANGLO AMERN PLC | ADR NEW | 03485P201 | 82 | 2,730 |
| ANGLO AMERN PLC | ADR NEW | 03485P201 | 45 | 1,500 |
| ANGLO AMERN PLC | ADR NEW | 03485P201 | 11 | 381 |
| ANGLO AMERN PLC | ADR NEW | 03485P201 | 1 | 33 |
| ANGLO AMERN PLC | ADR NEW | 03485P201 | 436 | 14,656 |
| ANGLO AMERN PLC | ADR NEW | 03485P201 | 218 | 7,274 |
| ANGLOGOLD ASHANTI LTD | SPONSORED ADR | 035128206 | 19 | 580 |
| ANGLOGOLD ASHANTI LTD | SPONSORED ADR | 035128206 | 14 | 406 |
| ANGLOGOLD ASHANTI LTD | SPONSORED ADR | 035128206 | 13 | 389 |
| ANGLOGOLD ASHANTI LTD | SPONSORED ADR | 035128206 | 8 | 250 |
| ANGLOGOLD ASHANTI LTD | SPONSORED ADR | 035128206 | 75 | 2,200 |
| ANGLOGOLD ASHANTI LTD | SPONSORED ADR | 035128206 | 1,102 | 32,600 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 76 | 1,600 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 2,372 | 50,000 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 1,147 | 24,185 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 3 | 64 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 383 | 8,065 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 7 | 150 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 3,436 | 71,589 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 285 | 6,007 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 47 | 1,000 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 474 | 9,987 |

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

| | | | | |
|---------------------------|------|-----------|--------|---------|
| ANIMAL HEALTH INTL INC | COM | 03525N109 | 554 | 50,630 |
| ANIXTER INTL INC | COM | 035290105 | 1,365 | 21,316 |
| ANNALY CAP MGMT INC | COM | 035710409 | 4,006 | 261,500 |
| ANNALY CAP MGMT INC | COM | 035710409 | 495 | 32,333 |
| ANNALY CAP MGMT INC | COM | 035710409 | 43 | 2,800 |
| ANNALY CAP MGMT INC | COM | 035710409 | 46 | 2,991 |
| ANNALY CAP MGMT INC | COM | 035710409 | 31 | 2,000 |
| ANOORAQ RES CORP | COM | 03633E108 | 161 | 50,000 |
| ANSOFT CORP | COM | 036384105 | 458 | 15,003 |
| ANSOFT CORP | COM | 036384105 | 134 | 4,378 |
| ANSYS INC | COM | 03662Q105 | 9,016 | 261,178 |
| ANSYS INC | COM | 03662Q105 | 401 | 11,622 |
| ANSYS INC | COM | 03662Q105 | 27 | 789 |
| ANTHRACITE CAP INC | COM | 037023108 | 409 | 62,000 |
| ANWORTH MORTGAGE ASSET CP | COM | 037347101 | 465 | 75,808 |
| ANWORTH MORTGAGE ASSET CP | COM | 037347101 | 28 | 4,500 |
| AON CORP | COM | 037389103 | 1,212 | 30,151 |
| AON CORP | COM | 037389103 | 27 | 665 |
| AON CORP | COM | 037389103 | 24 | 595 |
| AON CORP | COM | 037389103 | 699 | 17,666 |
| AON CORP | COM | 037389103 | 105 | 2,619 |
| AON CORP | COM | 037389103 | 45 | 1,115 |
| AON CORP | COM | 037389103 | 43 | 1,100 |
| APACHE CORP | COM | 037411105 | 3,187 | 26,376 |
| APACHE CORP | COM | 037411105 | 9,410 | 77,881 |
| APACHE CORP | COM | 037411105 | 287 | 2,375 |
| APACHE CORP | COM | 037411105 | 78,540 | 650,000 |
| APACHE CORP | COM | 037411105 | 244 | 2,020 |
| APACHE CORP | COM | 037411105 | 1,284 | 10,627 |
| APACHE CORP | COM | 037411105 | 441 | 3,646 |
| APACHE CORP | COM | 037411105 | 1,540 | 12,749 |
| APACHE CORP | COM | 037411105 | 7 | 61 |
| APACHE CORP | COM | 037411105 | 4,643 | 38,998 |
| APACHE CORP | COM | 037411105 | 146 | 1,207 |
| APACHE CORP | COM | 037411105 | 3,118 | 25,806 |
| APACHE CORP | COM | 037411105 | 11,728 | 97,074 |
| APACHE CORP | COM | 037411105 | 5,923 | 49,025 |
| APACHE CORP | COM | 037411105 | 10,087 | 83,484 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 72 | 2,000 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 7 | 189 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 184 | 5,214 |
| APOGEE ENTERPRISES INC | COM | 037598109 | 2,456 | 159,455 |
| APOLLO GROUP INC | CL A | 037604105 | 1,641 | 37,800 |
| APOLLO GROUP INC | CL A | 037604105 | 2 | 46 |
| APOLLO GROUP INC | CL A | 037604105 | 104 | 2,400 |
| APOLLO GROUP INC | CL A | 037604105 | 3 | 80 |
| APOLLO GROUP INC | CL A | 037604105 | 793 | 18,361 |
| APOLLO GROUP INC | CL A | 037604105 | 201 | 4,660 |
| APOLLO GROUP INC | CL A | 037604105 | 194 | 4,500 |
| APOLLO INVT CORP | COM | 03761U106 | 5,082 | 321,054 |
| APOLLO INVT CORP | COM | 03761U106 | 33 | 2,054 |
| APOLLO INVT CORP | COM | 03761U106 | 998 | 62,959 |
| APPLE INC | COM | 037833100 | 2,847 | 19,842 |
| APPLE INC | COM | 037833100 | 287 | 2,000 |
| APPLE INC | COM | 037833100 | 1,119 | 7,800 |
| APPLE INC | COM | 037833100 | 2,155 | 15,000 |
| APPLE INC | COM | 037833100 | 15,536 | 108,265 |
| APPLE INC | COM | 037833100 | 2,583 | 18,000 |
| APPLE INC | COM | 037833100 | 3,064 | 21,344 |
| APPLE INC | COM | 037833100 | 2,612 | 18,200 |
| APPLE INC | COM | 037833100 | 359 | 2,500 |
| APPLE INC | COM | 037833100 | 3,436 | 23,942 |

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

| | | | | |
|------------------------------|----------------|-----------|--------|-----------|
| APPLE INC | COM | 037833100 | 1,370 | 9,546 |
| APPLE INC | COM | 037833100 | 12,217 | 85,431 |
| APPLE INC | COM | 037833100 | 310 | 2,159 |
| APPLE INC | COM | 037833100 | 1,230 | 8,575 |
| APPLE INC | COM | 037833100 | 973 | 6,780 |
| APPLE INC | COM | 037833100 | 22 | 150 |
| APPLE INC | COM | 037833100 | 9,675 | 67,424 |
| APPLE INC | COM | 037833100 | 228 | 1,590 |
| APPLE INC | COM | 037833100 | 14,450 | 100,696 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 3,378 | 171,033 |
| APPLERA CORP | COM AP BIO GRP | 038020103 | 10 | 308 |
| APPLERA CORP | COM AP BIO GRP | 038020103 | 313 | 9,345 |
| APPLERA CORP | COM AP BIO GRP | 038020103 | 2,915 | 88,712 |
| APPLERA CORP | COM CELERA GRP | 038020202 | 2,739 | 186,301 |
| APPLIED INDL TECHNOLOGIES IN | COM | 03820C105 | 1,055 | 35,310 |
| APPLIED MATLS INC | COM | 038222105 | 630 | 32,278 |
| APPLIED MATLS INC | COM | 038222105 | 1,444 | 74,000 |
| APPLIED MATLS INC | COM | 038222105 | 52 | 2,680 |
| APPLIED MATLS INC | COM | 038222105 | 76 | 3,900 |
| APPLIED MATLS INC | COM | 038222105 | 1,824 | 93,506 |
| APPLIED MATLS INC | COM | 038222105 | 110 | 5,640 |
| APPLIED MATLS INC | COM | 038222105 | 3,198 | 163,849 |
| APPLIED MATLS INC | COM | 038222105 | 73 | 3,780 |
| APPLIED MATLS INC | COM | 038222105 | 647 | 33,016 |
| APPLIED MATLS INC | COM | 038222105 | 1 | 68 |
| APPLIED MATLS INC | COM | 038222105 | 47 | 2,400 |
| APPLIED MATLS INC | COM | 038222105 | 2,998 | 153,687 |
| APPLIED MICRO CIRCUITS CORP | COM NEW | 03822W406 | 1,202 | 167,417 |
| APPLIED MICRO CIRCUITS CORP | COM NEW | 03822W406 | 4 | 500 |
| APTARGROUP INC | COM | 038336103 | 11,062 | 284,151 |
| APTARGROUP INC | COM | 038336103 | 2 | 40 |
| AQUA AMERICA INC | COM | 03836W103 | 7 | 358 |
| AQUA AMERICA INC | COM | 03836W103 | 30 | 1,590 |
| AQUA AMERICA INC | COM | 03836W103 | 1,109 | 59,169 |
| AQUILA INC | COM | 03840P102 | 5,148 | 1,603,609 |
| AQUILA INC | COM | 03840P102 | 43 | 13,500 |
| ARACRUZ CELULOSE S A | SPON ADR PFD B | 038496204 | 1 | 15 |
| ARACRUZ CELULOSE S A | SPON ADR PFD B | 038496204 | 4,577 | 67,055 |
| ARACRUZ CELULOSE S A | SPON ADR PFD B | 038496204 | 1,089 | 16,451 |
| ARACRUZ CELULOSE S A | SPON ADR PFD B | 038496204 | 22 | 319 |
| ARBITRON INC | COM | 03875Q108 | 6,806 | 157,687 |
| ARCH CHEMICALS INC | COM | 03937R102 | 1,649 | 44,249 |
| ARCH CHEMICALS INC | COM | 03937R102 | 15 | 400 |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY SH | 03938L104 | 356 | 4,347 |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY SH | 03938L104 | 27 | 323 |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY SH | 03938L104 | 22 | 273 |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY SH | 03938L104 | 4,785 | 58,500 |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY SH | 03938L104 | 10,783 | 131,817 |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY SH | 03938L104 | 138 | 1,700 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 3,499 | 85,006 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 11,229 | 272,816 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 1,469 | 35,700 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 235 | 5,724 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 984 | 23,900 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 154 | 3,669 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 169 | 4,100 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 45 | 1,100 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 25 | 600 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 2,904 | 68,686 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 75 | 1,826 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 2,384 | 57,928 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 3,293 | 80,531 |

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

| | | | | |
|------------------------------|---------------|-----------|--------|---------|
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 9,693 | 235,506 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 10,531 | 255,860 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 10,951 | 266,058 |
| ARCTIC CAT INC | COM | 039670104 | 315 | 43,178 |
| ARDEN GROUP INC | CL A | 039762109 | 343 | 2,400 |
| ARENA PHARMACEUTICALS INC | COM | 040047102 | 323 | 47,249 |
| ARES CAP CORP | COM | 04010L103 | 285 | 22,693 |
| ARES CAP CORP | COM | 04010L103 | 313 | 24,925 |
| ARES CAP CORP | COM | 04010L103 | 77 | 6,104 |
| ARES CAP CORP | COM | 04010L103 | 897 | 70,647 |
| ARGON ST INC | COM | 040149106 | 336 | 19,771 |
| ARGON ST INC | COM | 040149106 | 3 | 151 |
| ARIAD PHARMACEUTICALS INC | COM | 04033A100 | 253 | 75,074 |
| ARIBA INC | COM NEW | 04033V203 | 1,795 | 185,800 |
| ARIBA INC | COM NEW | 04033V203 | 1 | 65 |
| ARIBA INC | COM NEW | 04033V203 | 1,445 | 149,125 |
| ARKANSAS BEST CORP DEL | COM | 040790107 | 1,236 | 38,792 |
| ARRIS GROUP INC | COM | 04269Q100 | 9 | 1,500 |
| ARRIS GROUP INC | COM | 04269Q100 | 405 | 69,608 |
| ARRIS GROUP INC | COM | 04269Q100 | 5 | 820 |
| ARRAY BIOPHARMA INC | COM | 04269X105 | 105 | 14,964 |
| ARRAY BIOPHARMA INC | COM | 04269X105 | 34 | 4,800 |
| ARROW ELECTRS INC | COM | 042735100 | 434 | 12,900 |
| ART TECHNOLOGY GROUP INC | COM | 04289L107 | 1,268 | 326,703 |
| ARTHROCARE CORP | COM | 043136100 | 3,451 | 103,490 |
| ARVINMERITOR INC | COM | 043353101 | 3,837 | 306,746 |
| ARVINMERITOR INC | COM | 043353101 | 8 | 600 |
| ARVINMERITOR INC | COM | 043353101 | 9 | 700 |
| ASHFORD HOSPITALITY TR INC | COM SHS | 044103109 | 2,957 | 520,629 |
| ASHLAND INC NEW | COM | 044209104 | 161 | 3,428 |
| ASHLAND INC NEW | COM | 044209104 | 251 | 5,300 |
| ASIAINFO HLDGS INC | COM | 04518A104 | 603 | 55,500 |
| ASSET ACCEP CAP CORP | COM | 04543P100 | 656 | 68,073 |
| ASSOCIATED ESTATES RLTY CORP | COM | 045604105 | 534 | 46,700 |
| ASSURANT INC | COM | 04621X108 | 541 | 8,883 |
| ASSURANT INC | COM | 04621X108 | 1,206 | 20,010 |
| ASSURANT INC | COM | 04621X108 | 49 | 813 |
| ASTEC INDS INC | COM | 046224101 | 904 | 23,327 |
| ASTRAZENECA PLC | SPONSORED ADR | 046353108 | 83 | 2,193 |
| ASTRAZENECA PLC | SPONSORED ADR | 046353108 | 324 | 8,533 |
| ASTRAZENECA PLC | SPONSORED ADR | 046353108 | 1,338 | 35,227 |
| ASYST TECHNOLOGY CORP | COM | 04648X107 | 620 | 177,000 |
| ATHEROS COMMUNICATIONS INC | COM | 04743P108 | 2,315 | 111,087 |
| ATLANTIC TELE NETWORK INC | COM NEW | 049079205 | 824 | 24,359 |
| ATLAS AIR WORLDWIDE HLDGS IN | COM NEW | 049164205 | 3,630 | 66,000 |
| ATLAS AMER INC | COM | 049167109 | 4,732 | 78,285 |
| ATLAS AMER INC | COM | 049167109 | 453 | 7,500 |
| ATWOOD OCEANICS INC | COM | 050095108 | 293 | 3,195 |
| ATWOOD OCEANICS INC | COM | 050095108 | 504 | 5,496 |
| AUDIOVOX CORP | CL A | 050757103 | 410 | 39,000 |
| AUTODESK INC | COM | 052769106 | 7,094 | 219,100 |
| AUTODESK INC | COM | 052769106 | 22 | 696 |
| AUTODESK INC | COM | 052769106 | 444 | 14,100 |
| AUTODESK INC | COM | 052769106 | 6 | 200 |
| AUTODESK INC | COM | 052769106 | 1,221 | 38,433 |
| AUTODESK INC | COM | 052769106 | 6 | 206 |
| AUTODESK INC | COM | 052769106 | 34 | 1,095 |
| AUTODESK INC | COM | 052769106 | 413 | 13,135 |
| AUTOLIV INC | COM | 052800109 | 261 | 5,200 |
| AUTOLIV INC | COM | 052800109 | 246 | 4,900 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 42 | 1,000 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 4,855 | 114,529 |

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

| | | | | |
|------------------------------|---------------|-----------|--------|-----------|
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 907 | 21,400 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 499 | 11,760 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 15 | 350 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 2,276 | 54,456 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 93 | 2,203 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 0 | 5 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 80 | 1,884 |
| AUTONATION INC | COM | 05329W102 | 824 | 55,000 |
| AUTONATION INC | COM | 05329W102 | 4 | 296 |
| AUTONATION INC | COM | 05329W102 | 292 | 19,500 |
| AUTONATION INC | COM | 05329W102 | 106 | 7,214 |
| AUTOZONE INC | COM | 053332102 | 2,376 | 20,800 |
| AUTOZONE INC | COM | 053332102 | 4 | 34 |
| AUTOZONE INC | COM | 053332102 | 866 | 7,651 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 8 | 83 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 513 | 5,398 |
| AVERY DENNISON CORP | COM | 053611109 | 249 | 5,069 |
| AVERY DENNISON CORP | COM | 053611109 | 332 | 6,954 |
| AVIS BUDGET GROUP | COM | 053774105 | 117 | 11,000 |
| AVISTA CORP | COM | 05379B107 | 2,606 | 133,256 |
| AVNET INC | COM | 053807103 | 442 | 13,500 |
| AVNET INC | COM | 053807103 | 98 | 2,995 |
| AVOCENT CORP | COM | 053893103 | 2,678 | 158,489 |
| AVOCENT CORP | COM | 053893103 | 2 | 93 |
| AVON PRODS INC | COM | 054303102 | 8 | 192 |
| AVON PRODS INC | COM | 054303102 | 53 | 1,300 |
| AVON PRODS INC | COM | 054303102 | 38 | 960 |
| AVON PRODS INC | COM | 054303102 | 1,176 | 30,116 |
| AVON PRODS INC | COM | 054303102 | 113 | 2,852 |
| AVON PRODS INC | COM | 054303102 | 32 | 800 |
| AVON PRODS INC | COM | 054303102 | 672 | 17,300 |
| AVON PRODS INC | COM | 054303102 | 961 | 24,315 |
| AXA | SPONSORED ADR | 054536107 | 663 | 18,355 |
| AXA | SPONSORED ADR | 054536107 | 1 | 26 |
| AXA | SPONSORED ADR | 054536107 | 49 | 1,370 |
| AXA | SPONSORED ADR | 054536107 | 60 | 1,648 |
| AXA | SPONSORED ADR | 054536107 | 599 | 16,595 |
| AXCELIS TECHNOLOGIES INC | COM | 054540109 | 637 | 113,706 |
| BB&T CORP | COM | 054937107 | 1,135 | 35,413 |
| BB&T CORP | COM | 054937107 | 27 | 847 |
| BB&T CORP | COM | 054937107 | 1,679 | 51,712 |
| BB&T CORP | COM | 054937107 | 100 | 3,129 |
| BB&T CORP | COM | 054937107 | 624 | 19,400 |
| BCE INC | COM NEW | 05534B760 | 8,394 | 247,963 |
| BCE INC | COM NEW | 05534B760 | 104 | 3,111 |
| BHP BILLITON PLC | SPONSORED ADR | 05545E209 | 54 | 922 |
| BHP BILLITON PLC | SPONSORED ADR | 05545E209 | 10 | 175 |
| BHP BILLITON PLC | SPONSORED ADR | 05545E209 | 1,154 | 19,631 |
| BJ SVCS CO | COM | 055482103 | 64,170 | 2,250,000 |
| BJ SVCS CO | COM | 055482103 | 6 | 201 |
| BJ SVCS CO | COM | 055482103 | 17 | 600 |
| BJ SVCS CO | COM | 055482103 | 1,336 | 47,054 |
| BJ SVCS CO | COM | 055482103 | 878 | 31,162 |
| BP PLC | SPONSORED ADR | 055622104 | 209 | 3,440 |
| BP PLC | SPONSORED ADR | 055622104 | 18,523 | 305,000 |
| BP PLC | SPONSORED ADR | 055622104 | 15,408 | 254,054 |
| BP PLC | SPONSORED ADR | 055622104 | 473 | 7,800 |
| BP PLC | SPONSORED ADR | 055622104 | 34 | 551 |
| BP PLC | SPONSORED ADR | 055622104 | 422 | 6,953 |
| BP PLC | SPONSORED ADR | 055622104 | 204 | 3,369 |
| BP PLC | SPONSORED ADR | 055622104 | 4,605 | 75,921 |
| BP PLC | SPONSORED ADR | 055622104 | 1,280 | 21,100 |

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

| | | | | |
|------------------------------|----------------|-----------|-------|---------|
| BT GROUP PLC | ADR | 05577E101 | 47 | 1,079 |
| BT GROUP PLC | ADR | 05577E101 | 14 | 315 |
| BT GROUP PLC | ADR | 05577E101 | 3 | 74 |
| BT GROUP PLC | ADR | 05577E101 | 1,463 | 33,946 |
| BMC SOFTWARE INC | COM | 055921100 | 3,171 | 97,500 |
| BMC SOFTWARE INC | COM | 055921100 | 72 | 2,210 |
| BMC SOFTWARE INC | COM | 055921100 | 1,231 | 37,981 |
| BMC SOFTWARE INC | COM | 055921100 | 6 | 185 |
| BMC SOFTWARE INC | COM | 055921100 | 4,285 | 131,766 |
| BAIDU COM INC | SPON ADR REP A | 056752108 | 3 | 12 |
| BAIDU COM INC | SPON ADR REP A | 056752108 | 96 | 400 |
| BAIDU COM INC | SPON ADR REP A | 056752108 | 1 | 5 |
| BAIDU COM INC | SPON ADR REP A | 056752108 | 1,371 | 5,719 |
| BAKER MICHAEL CORP | COM | 057149106 | 901 | 40,100 |
| BAKER HUGHES INC | COM | 057224107 | 14 | 200 |
| BAKER HUGHES INC | COM | 057224107 | 1,518 | 22,161 |
| BAKER HUGHES INC | COM | 057224107 | 320 | 4,668 |
| BAKER HUGHES INC | COM | 057224107 | 449 | 6,550 |
| BAKER HUGHES INC | COM | 057224107 | 8 | 120 |
| BAKER HUGHES INC | COM | 057224107 | 1,784 | 26,490 |
| BAKER HUGHES INC | COM | 057224107 | 68 | 1,000 |
| BAKER HUGHES INC | COM | 057224107 | 7 | 100 |
| BAKER HUGHES INC | COM | 057224107 | 548 | 8,000 |
| BAKER HUGHES INC | COM | 057224107 | 1,799 | 26,267 |
| BALCHEM CORP | COM | 057665200 | 1,114 | 48,600 |
| BALCHEM CORP | COM | 057665200 | 200 | 8,725 |
| BALCHEM CORP | COM | 057665200 | 57 | 2,483 |
| BALDOR ELEC CO | COM | 057741100 | 70 | 2,500 |
| BALDOR ELEC CO | COM | 057741100 | 1,587 | 56,669 |
| BALDWIN & LYONS INC | CL B | 057755209 | 385 | 15,000 |
| BALL CORP | COM | 058498106 | 4,109 | 89,447 |
| BALL CORP | COM | 058498106 | 496 | 10,800 |
| BALL CORP | COM | 058498106 | 928 | 20,566 |
| BALLARD PWR SYS INC | COM | 05858H104 | 3 | 635 |
| BALLARD PWR SYS INC | COM | 05858H104 | 62 | 15,000 |
| BALLARD PWR SYS INC | COM | 05858H104 | 16 | 3,950 |
| BALLARD PWR SYS INC | COM | 05858H104 | 48 | 11,390 |
| BALLY TECHNOLOGIES INC | COM | 05874B107 | 3,468 | 101,000 |
| BALLY TECHNOLOGIES INC | COM | 05874B107 | 87 | 2,532 |
| BALLY TECHNOLOGIES INC | COM | 05874B107 | 3 | 96 |
| BALLY TECHNOLOGIES INC | COM | 05874B107 | 80 | 2,340 |
| BANCFIRST CORP | COM | 05945F103 | 358 | 7,821 |
| BANCFIRST CORP | COM | 05945F103 | 216 | 4,710 |
| BANCO BRADESCO S A | SP ADR PFD NEW | 059460303 | 1,277 | 46,000 |
| BANCO BRADESCO S A | SP ADR PFD NEW | 059460303 | 86 | 3,100 |
| BANCO BRADESCO S A | SP ADR PFD NEW | 059460303 | 335 | 12,051 |
| BANCO BRADESCO S A | SP ADR PFD NEW | 059460303 | 2 | 58 |
| BANCO BRADESCO S A | SP ADR PFD NEW | 059460303 | 0 | 17 |
| BANCO BRADESCO S A | SP ADR PFD NEW | 059460303 | 2,811 | 102,222 |
| BANCO BRADESCO S A | SP ADR PFD NEW | 059460303 | 27 | 981 |
| BANCO BRADESCO S A | SP ADR PFD NEW | 059460303 | 28 | 1,000 |
| BANCO BRADESCO S A | SP ADR PFD NEW | 059460303 | 3,663 | 131,942 |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 7 | 307 |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 1 | 27 |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 7,062 | 312,629 |
| BANCO MACRO SA | SPON ADR B | 05961W105 | 1,114 | 43,956 |
| BANCO MACRO SA | SPON ADR B | 05961W105 | 15 | 600 |
| BANCO SANTANDER SA | ADR | 05964H105 | 676 | 33,922 |
| BANCO SANTANDER SA | ADR | 05964H105 | 1 | 74 |
| BANCO SANTANDER SA | ADR | 05964H105 | 48 | 2,409 |
| BANCO SANTANDER SA | ADR | 05964H105 | 93 | 4,663 |
| BANCO SANTANDER SA | ADR | 05964H105 | 661 | 33,130 |

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

| | | | | |
|------------------------------|----------------|-----------|--------|-----------|
| BANCORP INC DEL | COM | 05969A105 | 399 | 33,000 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 19 | 500 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 76,823 | 2,027,000 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 17,474 | 460,929 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 1,755 | 46,300 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 144 | 3,772 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 193 | 5,100 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 2,890 | 76,225 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 238 | 6,284 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 16,621 | 436,583 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 482 | 12,716 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 6,932 | 182,841 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 10 | 260 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 7 | 185 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 1,630 | 43,000 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 142 | 3,740 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 7,771 | 204,973 |
| BANK MONTREAL QUE | COM | 063671101 | 13,048 | 291,605 |
| BANK MONTREAL QUE | COM | 063671101 | 140 | 3,200 |
| BANK MUTUAL CORP NEW | COM | 063750103 | 1,290 | 120,125 |
| BANK OF THE OZARKS INC | COM | 063904106 | 1,004 | 42,000 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 4 | 84 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 5,686 | 136,266 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 20 | 480 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 6,473 | 156,775 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 99 | 2,364 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 299 | 7,169 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 42 | 1,000 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 5,888 | 141,096 |
| BANK NOVA SCOTIA HALIFAX | COM | 064149107 | 77 | 1,705 |
| BANK NOVA SCOTIA HALIFAX | COM | 064149107 | 26,997 | 597,379 |
| BANKFINANCIAL CORP | COM | 06643P104 | 636 | 40,000 |
| BANKUNITED FINL CORP | CL A | 06652B103 | 279 | 55,607 |
| BANNER CORP | COM | 06652V109 | 1,076 | 46,700 |
| BARD C R INC | COM | 067383109 | 12 | 125 |
| BARD C R INC | COM | 067383109 | 1,289 | 13,372 |
| BARD C R INC | COM | 067383109 | 12 | 120 |
| BARD C R INC | COM | 067383109 | 538 | 5,513 |
| BARD C R INC | COM | 067383109 | 140 | 1,454 |
| BARD C R INC | COM | 067383109 | 3 | 35 |
| BARD C R INC | COM | 067383109 | 59 | 613 |
| BARCLAYS BK PLC | DJAIG CMDTY 36 | 06738C778 | 111 | 1,800 |
| BARCLAYS BK PLC | DJAIG CMDTY 36 | 06738C778 | 203 | 3,300 |
| BARCLAYS PLC | ADR | 06738E204 | 255 | 7,051 |
| BARCLAYS PLC | ADR | 06738E204 | 200 | 5,533 |
| BARCLAYS PLC | ADR | 06738E204 | 1,745 | 48,207 |
| BARCLAYS PLC | ADR | 06738E204 | 283 | 7,800 |
| BARNES GROUP INC | COM | 067806109 | 3,318 | 144,580 |
| BARNES GROUP INC | COM | 067806109 | 1 | 49 |
| BARRICK GOLD CORP | COM | 067901108 | 2,955 | 68,000 |
| BARRICK GOLD CORP | COM | 067901108 | 945 | 21,750 |
| BARRICK GOLD CORP | COM | 067901108 | 144 | 3,320 |
| BARRICK GOLD CORP | COM | 067901108 | 340 | 7,820 |
| BARRICK GOLD CORP | COM | 067901108 | 28 | 645 |
| BARRICK GOLD CORP | COM | 067901108 | 1,612 | 37,100 |
| BARRICK GOLD CORP | COM | 067901108 | 72 | 1,657 |
| BARRICK GOLD CORP | COM | 067901108 | 78 | 1,800 |
| BARRICK GOLD CORP | COM | 067901108 | 0 | 1 |
| BARRICK GOLD CORP | COM | 067901108 | 3,800 | 87,070 |
| BARRICK GOLD CORP | COM | 067901108 | 771 | 17,834 |
| BARRICK GOLD CORP | COM | 067901108 | 87 | 2,000 |
| BARRICK GOLD CORP | COM | 067901108 | 13,449 | 309,533 |

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

| | | | | |
|------------------------------|---------------|-----------|--------|-----------|
| BARRICK GOLD CORP | COM | 067901108 | 62 | 1,400 |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 341 | 7,050 |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 22 | 462 |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 6 | 132 |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 276 | 5,793 |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 48 | 1,000 |
| BARRETT BUSINESS SERVICES IN | COM | 068463108 | 375 | 21,880 |
| BARRETT BUSINESS SERVICES IN | COM | 068463108 | 107 | 6,236 |
| BARRETT BILL CORP | COM | 06846N104 | 1,659 | 35,108 |
| BARRETT BILL CORP | COM | 06846N104 | 2 | 45 |
| BASIC ENERGY SVCS INC NEW | COM | 06985P100 | 1,416 | 64,144 |
| BAXTER INTL INC | COM | 071813109 | 442 | 7,650 |
| BAXTER INTL INC | COM | 071813109 | 58 | 1,000 |
| BAXTER INTL INC | COM | 071813109 | 561 | 9,703 |
| BAXTER INTL INC | COM | 071813109 | 503 | 8,700 |
| BAXTER INTL INC | COM | 071813109 | 4 | 65 |
| BAXTER INTL INC | COM | 071813109 | 727 | 12,580 |
| BAXTER INTL INC | COM | 071813109 | 4,379 | 76,165 |
| BAXTER INTL INC | COM | 071813109 | 71 | 1,228 |
| BAXTER INTL INC | COM | 071813109 | 71 | 1,226 |
| BAXTER INTL INC | COM | 071813109 | 1,315 | 22,747 |
| BAYTEX ENERGY TR | TRUST UNIT | 073176109 | 432 | 19,493 |
| BBVA BANCO FRANCES S A | SPONSORED ADR | 07329M100 | 5,046 | 712,695 |
| BEA SYS INC | COM | 073325102 | 11,445 | 595,800 |
| BEA SYS INC | COM | 073325102 | 1,595 | 83,318 |
| BEA SYS INC | COM | 073325102 | 93 | 4,870 |
| BEA SYS INC | COM | 073325102 | 405 | 21,160 |
| BEAR STEARNS COS INC | COM | 073902108 | 26 | 2,520 |
| BEAR STEARNS COS INC | COM | 073902108 | 146 | 13,543 |
| BEAR STEARNS COS INC | COM | 073902108 | 1 | 50 |
| BEAR STEARNS COS INC | COM | 073902108 | 2,778 | 266,376 |
| BEARINGPOINT INC | COM | 074002106 | 611 | 363,923 |
| BEARINGPOINT INC | COM | 074002106 | 0 | 150 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 15 | 1,550 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 260 | 27,500 |
| BEBE STORES INC | COM | 075571109 | 194 | 18,069 |
| BEBE STORES INC | COM | 075571109 | 2 | 183 |
| BEBE STORES INC | COM | 075571109 | 2 | 200 |
| BECTON DICKINSON & CO | COM | 075887109 | 384 | 4,464 |
| BECTON DICKINSON & CO | COM | 075887109 | 516 | 6,006 |
| BECTON DICKINSON & CO | COM | 075887109 | 3 | 40 |
| BECTON DICKINSON & CO | COM | 075887109 | 94 | 1,100 |
| BECTON DICKINSON & CO | COM | 075887109 | 2,477 | 28,398 |
| BECTON DICKINSON & CO | COM | 075887109 | 2 | 25 |
| BECTON DICKINSON & CO | COM | 075887109 | 391 | 4,500 |
| BECTON DICKINSON & CO | COM | 075887109 | 730 | 8,503 |
| BED BATH & BEYOND INC | COM | 075896100 | 50,295 | 1,704,900 |
| BED BATH & BEYOND INC | COM | 075896100 | 212 | 7,196 |
| BED BATH & BEYOND INC | COM | 075896100 | 926 | 31,400 |
| BED BATH & BEYOND INC | COM | 075896100 | 31 | 1,050 |
| BED BATH & BEYOND INC | COM | 075896100 | 65 | 2,200 |
| BED BATH & BEYOND INC | COM | 075896100 | 13 | 440 |
| BED BATH & BEYOND INC | COM | 075896100 | 496 | 17,023 |
| BED BATH & BEYOND INC | COM | 075896100 | 15 | 500 |
| BEL FUSE INC | CL B | 077347300 | 552 | 19,820 |
| BELDEN INC | COM | 077454106 | 694 | 19,655 |
| BELDEN INC | COM | 077454106 | 3 | 95 |
| BELDEN INC | COM | 077454106 | 4 | 106 |
| BELO CORP | COM SER A | 080555105 | 1,424 | 134,704 |
| BEMIS INC | COM | 081437105 | 15 | 604 |
| BEMIS INC | COM | 081437105 | 676 | 26,959 |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 4,485 | 249,871 |

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

| | | | | |
|-----------------------------|----------------|-----------|--------|-----------|
| BENCHMARK ELECTRS INC | COM | 08160H101 | 243 | 13,550 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 2,001 | 15 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 6,678 | 50 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 667 | 5 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 532 | 4 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 400 | 3 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 19,076 | 143 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 1,201 | 9 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 536 | 4 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 1,088 | 8 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 8,864 | 66 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 4,182 | 935 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 1,570 | 351 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 210 | 47 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 3,324 | 743 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 116 | 26 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 547 | 123 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 36 | 8 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 1,109 | 248 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 1,378 | 308 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 298 | 67 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 603 | 135 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 2,960 | 654 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 134 | 30 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 7,756 | 1,732 |
| BERKSHIRE HILLS BANCORP INC | COM | 084680107 | 302 | 12,000 |
| BERRY PETE CO | CL A | 085789105 | 1,679 | 36,106 |
| BERRY PETE CO | CL A | 085789105 | 204 | 4,382 |
| BERRY PETE CO | CL A | 085789105 | 14 | 292 |
| BEST BUY INC | COM | 086516101 | 53,781 | 1,300,000 |
| BEST BUY INC | COM | 086516101 | 6,365 | 153,525 |
| BEST BUY INC | COM | 086516101 | 1,861 | 45,875 |
| BEST BUY INC | COM | 086516101 | 6 | 155 |
| BEST BUY INC | COM | 086516101 | 47 | 1,140 |
| BEST BUY INC | COM | 086516101 | 33 | 800 |
| BEST BUY INC | COM | 086516101 | 248 | 6,000 |
| BEST BUY INC | COM | 086516101 | 5,321 | 128,337 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 99 | 1,500 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 12,134 | 184,270 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 10 | 145 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 201 | 3,000 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 77 | 1,166 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 434 | 6,582 |
| BIG 5 SPORTING GOODS CORP | COM | 08915P101 | 557 | 63,491 |
| BIG LOTS INC | COM | 089302103 | 3,094 | 138,700 |
| BIG LOTS INC | COM | 089302103 | 141 | 6,301 |
| BIGBAND NETWORKS INC | COM | 089750509 | 61 | 10,700 |
| BIO RAD LABS INC | CL A | 090572207 | 3,736 | 42,000 |
| BIO-REFERENCE LABS INC | COM \$.01 NEW | 09057G602 | 427 | 16,157 |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 14,513 | 410,318 |
| BIOGEN IDEC INC | COM | 09062X103 | 1,166 | 18,892 |
| BIOGEN IDEC INC | COM | 09062X103 | 42 | 680 |
| BIOGEN IDEC INC | COM | 09062X103 | 40 | 650 |
| BIOGEN IDEC INC | COM | 09062X103 | 2,416 | 39,785 |
| BIOGEN IDEC INC | COM | 09062X103 | 44 | 712 |
| BIOGEN IDEC INC | COM | 09062X103 | 51 | 827 |
| BIOGEN IDEC INC | COM | 09062X103 | 19 | 300 |
| BIOGEN IDEC INC | COM | 09062X103 | 149 | 2,410 |
| BIOMED REALTY TRUST INC | COM | 09063H107 | 8,268 | 346,102 |
| BIOMED REALTY TRUST INC | COM | 09063H107 | 1 | 50 |
| BIOTECH HOLDRS TR | DEPOSTRY RCPTS | 09067D201 | 1,510 | 8,700 |
| BIOTECH HOLDRS TR | DEPOSTRY RCPTS | 09067D201 | 104 | 600 |

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

| | | | | |
|------------------------------|--------------|-----------|--------|---------|
| BIOVAIL CORP | COM | 09067J109 | 259 | 24,232 |
| BLACK & DECKER CORP | COM | 091797100 | 1,697 | 25,666 |
| BLACK & DECKER CORP | COM | 091797100 | 3 | 44 |
| BLACK & DECKER CORP | COM | 091797100 | 99 | 1,500 |
| BLACK & DECKER CORP | COM | 091797100 | 15 | 225 |
| BLACK & DECKER CORP | COM | 091797100 | 875 | 13,367 |
| BLACK & DECKER CORP | COM | 091797100 | 306 | 4,626 |
| BLACK & DECKER CORP | COM | 091797100 | 212 | 3,200 |
| BJS RESTAURANTS INC | COM | 09180C106 | 514 | 35,688 |
| BLACK BOX CORP DEL | COM | 091826107 | 1,890 | 61,252 |
| BLACK BOX CORP DEL | COM | 091826107 | 1 | 20 |
| BLACKBOARD INC | COM | 091935502 | 3,964 | 118,924 |
| BLACK HILLS CORP | COM | 092113109 | 1,348 | 37,668 |
| BLACK HILLS CORP | COM | 092113109 | 145 | 4,060 |
| BLACKBAUD INC | COM | 09227Q100 | 5,869 | 241,703 |
| BLACKSTONE GROUP L P | COM UNIT LTD | 09253U108 | 15 | 950 |
| BLACKSTONE GROUP L P | COM UNIT LTD | 09253U108 | 5,344 | 336,496 |
| BLACKSTONE GROUP L P | COM UNIT LTD | 09253U108 | 464 | 29,250 |
| BLACKSTONE GROUP L P | COM UNIT LTD | 09253U108 | 41 | 2,600 |
| BLACKSTONE GROUP L P | COM UNIT LTD | 09253U108 | 25 | 1,600 |
| BLACKSTONE GROUP L P | COM UNIT LTD | 09253U108 | 10,997 | 699,538 |
| BLOCK H & R INC | COM | 093671105 | 24 | 1,140 |
| BLOCK H & R INC | COM | 093671105 | 440 | 20,985 |
| BLOCK H & R INC | COM | 093671105 | 12 | 580 |
| BLOUNT INTL INC NEW | COM | 095180105 | 2,022 | 163,487 |
| BLUE COAT SYSTEMS INC | COM NEW | 09534T508 | 2,231 | 101,214 |
| BLUE COAT SYSTEMS INC | COM NEW | 09534T508 | 85 | 3,870 |
| BLUEGREEN CORP | COM | 096231105 | 322 | 48,000 |
| BLUELINK HLDGS INC | COM | 09624H109 | 162 | 31,775 |
| BOB EVANS FARMS INC | COM | 096761101 | 1,408 | 51,034 |
| BOEING CO | COM | 097023105 | 2,582 | 34,715 |
| BOEING CO | COM | 097023105 | 9,535 | 128,212 |
| BOEING CO | COM | 097023105 | 52 | 700 |
| BOEING CO | COM | 097023105 | 8,284 | 111,391 |
| BOEING CO | COM | 097023105 | 1,541 | 20,720 |
| BOEING CO | COM | 097023105 | 342 | 4,600 |
| BOEING CO | COM | 097023105 | 10 | 140 |
| BOEING CO | COM | 097023105 | 3,648 | 49,053 |
| BOEING CO | COM | 097023105 | 57 | 766 |
| BOEING CO | COM | 097023105 | 6,873 | 93,549 |
| BOEING CO | COM | 097023105 | 115 | 1,549 |
| BOEING CO | COM | 097023105 | 3,950 | 53,118 |
| BOEING CO | COM | 097023105 | 19 | 250 |
| BOEING CO | COM | 097023105 | 4 | 50 |
| BOEING CO | COM | 097023105 | 1,980 | 26,625 |
| BOIS D ARC ENERGY INC | COM | 09738U103 | 819 | 38,119 |
| BOOKS-A-MILLION INC | COM | 098570104 | 680 | 77,824 |
| BORGWARNER INC | COM | 099724106 | 1,764 | 41,000 |
| BORGWARNER INC | COM | 099724106 | 568 | 13,200 |
| BORGWARNER INC | COM | 099724106 | 418 | 9,705 |
| BORLAND SOFTWARE CORP | COM | 099849101 | 617 | 305,362 |
| BORLAND SOFTWARE CORP | COM | 099849101 | 1 | 500 |
| BOSTON BEER INC | CL A | 100557107 | 1,915 | 40,277 |
| BOSTON PRIVATE FINL HLDGS IN | COM | 101119105 | 704 | 66,439 |
| BOSTON PRIVATE FINL HLDGS IN | COM | 101119105 | 1 | 126 |
| BOSTON PROPERTIES INC | COM | 101121101 | 4 | 41 |
| BOSTON PROPERTIES INC | COM | 101121101 | 891 | 9,668 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 60 | 4,670 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 193 | 15,000 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 141 | 10,955 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 1,502 | 119,140 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 223 | 17,350 |

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

| | | | | |
|------------------------------|----------------|-----------|--------|---------|
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 8 | 600 |
| BOTTOMLINE TECH DEL INC | COM | 101388106 | 1,108 | 87,949 |
| BOWNE & CO INC | COM | 103043105 | 1,658 | 108,703 |
| BRADY CORP | CL A | 104674106 | 8,006 | 239,471 |
| BRADY CORP | CL A | 104674106 | 43 | 1,300 |
| BRIGGS & STRATTON CORP | COM | 109043109 | 1,157 | 64,602 |
| BRIGGS & STRATTON CORP | COM | 109043109 | 14 | 785 |
| BRIGHAM EXPLORATION CO | COM | 109178103 | 802 | 132,083 |
| BRIGHT HORIZON FAMILY SOLUTI | COM | 109195107 | 3,092 | 71,847 |
| BRIGHT HORIZON FAMILY SOLUTI | COM | 109195107 | 123 | 2,851 |
| BRIGHT HORIZON FAMILY SOLUTI | COM | 109195107 | 89 | 2,065 |
| BRIGHT HORIZON FAMILY SOLUTI | COM | 109195107 | 21 | 500 |
| BRIGHTPOINT INC | COM NEW | 109473405 | 1,804 | 215,762 |
| BRIGHTPOINT INC | COM NEW | 109473405 | 4 | 500 |
| BRINKER INTL INC | COM | 109641100 | 1,011 | 54,500 |
| BRINKER INTL INC | COM | 109641100 | 2 | 112 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 99 | 4,650 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 4 | 200 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 11,822 | 555,000 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 15,460 | 725,861 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 11 | 500 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 745 | 34,980 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 4,142 | 192,815 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 77 | 3,627 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 182 | 8,568 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 3,592 | 168,628 |
| BRISTOW GROUP INC | COM | 110394103 | 6,440 | 119,994 |
| BRITISH AMERN TOB PLC | SPONSORED ADR | 110448107 | 322 | 4,256 |
| BRITISH AMERN TOB PLC | SPONSORED ADR | 110448107 | 21 | 281 |
| BRITISH AMERN TOB PLC | SPONSORED ADR | 110448107 | 167 | 2,207 |
| BRITISH AMERN TOB PLC | SPONSORED ADR | 110448107 | 747 | 9,867 |
| BRITISH SKY BROADCASTING GRO | SPONSORED ADR | 111013108 | 275 | 6,208 |
| BRITISH SKY BROADCASTING GRO | SPONSORED ADR | 111013108 | 117 | 2,640 |
| BRITISH SKY BROADCASTING GRO | SPONSORED ADR | 111013108 | 24 | 553 |
| BRITISH SKY BROADCASTING GRO | SPONSORED ADR | 111013108 | 489 | 11,040 |
| BROADCOM CORP | CL A | 111320107 | 7 | 354 |
| BROADCOM CORP | CL A | 111320107 | 1,251 | 64,900 |
| BROADCOM CORP | CL A | 111320107 | 52 | 2,700 |
| BROADCOM CORP | CL A | 111320107 | 356 | 18,500 |
| BROADCOM CORP | CL A | 111320107 | 4 | 205 |
| BROADCOM CORP | CL A | 111320107 | 573 | 30,063 |
| BROADCOM CORP | CL A | 111320107 | 29 | 1,505 |
| BROADCOM CORP | CL A | 111320107 | 397 | 20,600 |
| BROADCOM CORP | CL A | 111320107 | 17 | 902 |
| BROADRIDGE FINL SOLUTIONS IN | COM | 11133T103 | 7 | 400 |
| BROADRIDGE FINL SOLUTIONS IN | COM | 11133T103 | 206 | 11,718 |
| BROADRIDGE FINL SOLUTIONS IN | COM | 11133T103 | 23 | 1,282 |
| BRONCO DRILLING CO INC | COM | 112211107 | 166 | 10,301 |
| BROOKFIELD ASSET MGMT INC | CL A LTD VT SH | 112585104 | 3 | 125 |
| BROOKFIELD ASSET MGMT INC | CL A LTD VT SH | 112585104 | 483 | 18,000 |
| BROOKFIELD ASSET MGMT INC | CL A LTD VT SH | 112585104 | 3,880 | 144,261 |
| BROOKFIELD ASSET MGMT INC | CL A LTD VT SH | 112585104 | 13 | 480 |
| BROOKLINE BANCORP INC DEL | COM | 11373M107 | 1,323 | 115,273 |
| BROOKS AUTOMATION INC | COM | 114340102 | 2,319 | 238,559 |
| BROOKS AUTOMATION INC | COM | 114340102 | 3 | 333 |
| BROOKS AUTOMATION INC | COM | 114340102 | 4 | 444 |
| BROWN & BROWN INC | COM | 115236101 | 609 | 35,000 |
| BROWN & BROWN INC | COM | 115236101 | 23 | 1,310 |
| BROWN FORMAN CORP | CL B | 115637209 | 357 | 5,387 |
| BROWN FORMAN CORP | CL B | 115637209 | 320 | 4,819 |
| BROWN FORMAN CORP | CL B | 115637209 | 24 | 360 |
| BROWN SHOE INC NEW | COM | 115736100 | 4,513 | 299,500 |

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

| | | | | |
|------------------------------|---------|-----------|--------|---------|
| BRUKER CORP | COM | 116794108 | 3,145 | 204,348 |
| BRUNSWICK CORP | COM | 117043109 | 11 | 691 |
| BRUNSWICK CORP | COM | 117043109 | 158 | 9,900 |
| BRUNSWICK CORP | COM | 117043109 | 7 | 455 |
| BRUNSWICK CORP | COM | 117043109 | 72 | 4,485 |
| BRUNSWICK CORP | COM | 117043109 | 4 | 255 |
| BRUSH ENGINEERED MATLS INC | COM | 117421107 | 216 | 8,414 |
| BUCKEYE TECHNOLOGIES INC | COM | 118255108 | 1,742 | 156,051 |
| BUCKLE INC | COM | 118440106 | 992 | 22,184 |
| BUCKLE INC | COM | 118440106 | 0 | 10 |
| BUCYRUS INTL INC NEW | CL A | 118759109 | 6,021 | 59,233 |
| BUCYRUS INTL INC NEW | CL A | 118759109 | 8 | 82 |
| BUFFALO WILD WINGS INC | COM | 119848109 | 488 | 19,928 |
| BUILDERS FIRSTSOURCE INC | COM | 12008R107 | 469 | 64,600 |
| BUILDING MATLS HLDG CORP | COM | 120113105 | 330 | 75,374 |
| BUILDING MATLS HLDG CORP | COM | 120113105 | 17 | 3,855 |
| BURGER KING HLDGS INC | COM | 121208201 | 387 | 14,000 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 1,180 | 12,798 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 12,426 | 134,745 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 729 | 7,900 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 2,255 | 24,509 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 45 | 490 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 109 | 1,200 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 184 | 2,000 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 355 | 3,852 |
| CAE INC | COM | 124765108 | 3,398 | 300,660 |
| CBIZ INC | COM | 124805102 | 1,274 | 156,884 |
| CBS CORP NEW | CL B | 124857202 | 266 | 12,067 |
| CBS CORP NEW | CL B | 124857202 | 495 | 22,400 |
| CBS CORP NEW | CL B | 124857202 | 15 | 671 |
| CBS CORP NEW | CL B | 124857202 | 185 | 8,400 |
| CBS CORP NEW | CL B | 124857202 | 15 | 685 |
| CBS CORP NEW | CL B | 124857202 | 2 | 112 |
| CBS CORP NEW | CL B | 124857202 | 1,222 | 55,685 |
| CBS CORP NEW | CL B | 124857202 | 0 | 2 |
| CBS CORP NEW | CL B | 124857202 | 687 | 31,118 |
| CBS CORP NEW | CL B | 124857202 | 6 | 271 |
| CBS CORP NEW | CL B | 124857202 | 605 | 27,400 |
| CBRL GROUP INC | COM | 12489V106 | 722 | 20,188 |
| CB RICHARD ELLIS GROUP INC | CL A | 12497T101 | 228 | 10,557 |
| C D I CORP | COM | 125071100 | 234 | 9,344 |
| CEC ENTMT INC | COM | 125137109 | 3,829 | 132,582 |
| CF INDS HLDGS INC | COM | 125269100 | 422 | 4,076 |
| CF INDS HLDGS INC | COM | 125269100 | 25 | 245 |
| CF INDS HLDGS INC | COM | 125269100 | 104 | 1,000 |
| CF INDS HLDGS INC | COM | 125269100 | 50 | 488 |
| CH ENERGY GROUP INC | COM | 12541M102 | 1,618 | 41,600 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 11 | 210 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 218 | 4,000 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 641 | 11,750 |
| CIGNA CORP | COM | 125509109 | 92 | 2,266 |
| CIGNA CORP | COM | 125509109 | 1,172 | 28,516 |
| CIGNA CORP | COM | 125509109 | 300 | 7,400 |
| CIT GROUP INC | COM | 125581108 | 4 | 366 |
| CIT GROUP INC | COM | 125581108 | 15 | 1,230 |
| CIT GROUP INC | COM | 125581108 | 232 | 20,029 |
| CIT GROUP INC | COM | 125581108 | 29 | 2,470 |
| CIT GROUP INC | COM | 125581108 | 22 | 1,840 |
| CIT GROUP INC | COM | 125581108 | 162 | 13,900 |
| CKE RESTAURANTS INC | COM | 12561E105 | 1,912 | 170,401 |
| CLECO CORP NEW | COM | 12561W105 | 1,767 | 79,654 |
| CLECO CORP NEW | COM | 12561W105 | 393 | 17,702 |

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

| | | | | |
|--------------------------|----------------|-----------|--------|---------|
| CME GROUP INC | COM | 12572Q105 | 15,851 | 33,785 |
| CME GROUP INC | COM | 12572Q105 | 16 | 34 |
| CME GROUP INC | COM | 12572Q105 | 259 | 552 |
| CME GROUP INC | COM | 12572Q105 | 23 | 50 |
| CME GROUP INC | COM | 12572Q105 | 2,281 | 4,760 |
| CME GROUP INC | COM | 12572Q105 | 14 | 30 |
| CME GROUP INC | COM | 12572Q105 | 1,923 | 4,100 |
| CME GROUP INC | COM | 12572Q105 | 2,961 | 6,312 |
| CMGI INC | COM NEW | 125750307 | 4,527 | 341,420 |
| CMGI INC | COM NEW | 125750307 | 85 | 6,400 |
| CMS ENERGY CORP | COM | 125896100 | 526 | 39,076 |
| CPI CORP | COM | 125902106 | 518 | 30,000 |
| CSS INDS INC | COM | 125906107 | 746 | 21,338 |
| CSK AUTO CORP | COM | 125965103 | 1,358 | 145,914 |
| CSK AUTO CORP | COM | 125965103 | 270 | 29,045 |
| CNA SURETY CORP | COM | 12612L108 | 692 | 45,000 |
| CNOOC LTD | SPONSORED ADR | 126132109 | 9 | 64 |
| CNOOC LTD | SPONSORED ADR | 126132109 | 2 | 14 |
| CNOOC LTD | SPONSORED ADR | 126132109 | 202 | 1,376 |
| CNET NETWORKS INC | COM | 12613R104 | 1,710 | 240,834 |
| CPFL ENERGIA S A | SPONSORED ADR | 126153105 | 1,500 | 24,600 |
| CPFL ENERGIA S A | SPONSORED ADR | 126153105 | 98 | 1,600 |
| CPFL ENERGIA S A | SPONSORED ADR | 126153105 | 136 | 2,247 |
| CPI INTERNATIONAL INC | COM | 12618M100 | 298 | 30,000 |
| CRA INTL INC | COM | 12618T105 | 2,045 | 63,626 |
| CRH PLC | ADR | 12626K203 | 525 | 13,684 |
| CRH PLC | ADR | 12626K203 | 22 | 575 |
| CRH PLC | ADR | 12626K203 | 124 | 3,229 |
| CRH PLC | ADR | 12626K203 | 2 | 60 |
| CSG SYS INTL INC | COM | 126349109 | 869 | 77,075 |
| CSX CORP | COM | 126408103 | 119 | 2,128 |
| CSX CORP | COM | 126408103 | 224 | 4,000 |
| CSX CORP | COM | 126408103 | 3,061 | 54,133 |
| CSX CORP | COM | 126408103 | 90 | 1,605 |
| CSX CORP | COM | 126408103 | 130 | 2,300 |
| CTC MEDIA INC | COM | 12642X106 | 186 | 6,700 |
| CTC MEDIA INC | COM | 12642X106 | 4,501 | 162,200 |
| CTS CORP | COM | 126501105 | 871 | 81,442 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 3,500 | 86,400 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 1,965 | 48,500 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 1,260 | 31,100 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 146 | 3,600 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 2,511 | 61,985 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 20,394 | 503,424 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 2,568 | 63,400 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 4 | 97 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 1,705 | 42,100 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 401 | 9,900 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 80 | 1,973 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 107 | 2,648 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 6,001 | 146,904 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 115 | 2,847 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 7,937 | 195,928 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 124 | 3,059 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 367 | 9,060 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 4,977 | 122,868 |
| CA INC | COM | 12673P105 | 10 | 430 |
| CA INC | COM | 12673P105 | 7 | 325 |
| CA INC | COM | 12673P105 | 924 | 41,025 |
| CA INC | COM | 12673P105 | 4 | 177 |
| CABELAS INC | COM | 126804301 | 1,301 | 91,912 |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C109 | 1,144 | 53,400 |

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

| | | | | |
|------------------------------|----------------|-----------|--------|---------|
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C109 | 7 | 330 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 1,409 | 43,828 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 78 | 2,428 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 69 | 2,156 |
| CACI INTL INC | CL A | 127190304 | 7,655 | 168,056 |
| CADBURY SCHWEPPEES PLC | ADR | 127209302 | 341 | 7,707 |
| CADBURY SCHWEPPEES PLC | ADR | 127209302 | 5 | 115 |
| CADBURY SCHWEPPEES PLC | ADR | 127209302 | 77 | 1,743 |
| CADBURY SCHWEPPEES PLC | ADR | 127209302 | 721 | 16,299 |
| CALAMOS ASSET MGMT INC | CL A | 12811R104 | 294 | 18,055 |
| CALAMOS ASSET MGMT INC | CL A | 12811R104 | 1 | 40 |
| CALIFORNIA PIZZA KITCHEN INC | COM | 13054D109 | 629 | 47,944 |
| CALLAWAY GOLF CO | COM | 131193104 | 2,190 | 149,192 |
| CALLAWAY GOLF CO | COM | 131193104 | 1 | 55 |
| CALLON PETE CO DEL | COM | 13123X102 | 435 | 24,032 |
| CALPINE CORP | COM NEW | 131347304 | 3,956 | 214,755 |
| CAMBREX CORP | COM | 132011107 | 457 | 66,013 |
| CAMECO CORP | COM | 13321L108 | 5 | 140 |
| CAMECO CORP | COM | 13321L108 | 120 | 3,650 |
| CAMECO CORP | COM | 13321L108 | 92 | 2,779 |
| CAMECO CORP | COM | 13321L108 | 208 | 6,300 |
| CAMECO CORP | COM | 13321L108 | 2,114 | 64,170 |
| CAMECO CORP | COM | 13321L108 | 1,882 | 57,079 |
| CAMECO CORP | COM | 13321L108 | 8,956 | 272,704 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 3,594 | 86,300 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 1,337 | 32,106 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 187 | 4,500 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 9 | 228 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 510 | 12,200 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 194 | 4,664 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 3 | 75 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 6,821 | 163,800 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 296 | 7,105 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 266 | 6,400 |
| CAMPBELL SOUP CO | COM | 134429109 | 34 | 1,000 |
| CAMPBELL SOUP CO | COM | 134429109 | 504 | 14,919 |
| CAMPBELL SOUP CO | COM | 134429109 | 25 | 741 |
| CAMPBELL SOUP CO | COM | 134429109 | 41 | 1,200 |
| CDN IMPERIAL BK OF COMMERCE | COM | 136069101 | 161 | 2,500 |
| CDN IMPERIAL BK OF COMMERCE | COM | 136069101 | 11,123 | 172,788 |
| CDN IMPERIAL BK OF COMMERCE | COM | 136069101 | 101 | 1,600 |
| CANADIAN NATL RY CO | COM | 136375102 | 4 | 85 |
| CANADIAN NATL RY CO | COM | 136375102 | 16,023 | 330,693 |
| CANADIAN NATL RY CO | COM | 136375102 | 361 | 7,500 |
| CANADIAN NAT RES LTD | COM | 136385101 | 268 | 3,929 |
| CANADIAN NAT RES LTD | COM | 136385101 | 4 | 56 |
| CANADIAN NAT RES LTD | COM | 136385101 | 227 | 3,325 |
| CANADIAN NAT RES LTD | COM | 136385101 | 13,948 | 203,901 |
| CANADIAN NAT RES LTD | COM | 136385101 | 443 | 6,400 |
| CANADIAN PAC RY LTD | COM | 13645T100 | 21 | 335 |
| CANADIAN PAC RY LTD | COM | 13645T100 | 102 | 1,587 |
| CANADIAN PAC RY LTD | COM | 13645T100 | 1,347 | 21,002 |
| CANADIAN SUPERIOR ENERGY INC | COM | 136644101 | 1,693 | 560,680 |
| CANDELA CORP | COM | 136907102 | 34 | 10,125 |
| CANON INC | ADR | 138006309 | 13 | 270 |
| CANON INC | ADR | 138006309 | 380 | 8,190 |
| CANON INC | ADR | 138006309 | 1 | 32 |
| CANON INC | ADR | 138006309 | 66 | 1,426 |
| CANON INC | ADR | 138006309 | 141 | 3,032 |
| CANON INC | ADR | 138006309 | 698 | 15,053 |
| CANTEL MEDICAL CORP | COM | 138098108 | 325 | 30,600 |
| CAPELLA EDUCATION COMPANY | COM | 139594105 | 903 | 16,530 |

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

| | | | | |
|------------------------------|------------|-----------|--------|---------|
| CAPITAL CORP OF THE WEST | COM NEW | 140065202 | 192 | 24,000 |
| CAPLEASE INC | COM | 140288101 | 1,991 | 256,234 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 33,703 | 686,000 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 1,189 | 24,169 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 2,014 | 41,106 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 75 | 1,530 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 563 | 11,447 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 4 | 80 |
| CAPITAL SR LIVING CORP | COM | 140475104 | 628 | 78,000 |
| CAPITAL SOUTHWEST CORP | COM | 140501107 | 742 | 6,000 |
| CAPITOL BANCORP LTD | COM | 14056D105 | 335 | 15,841 |
| CAPSTONE TURBINE CORP | COM | 14067D102 | 108 | 50,900 |
| CARACO PHARMACEUTICAL LABS L | COM | 14075T107 | 646 | 36,000 |
| CARBO CERAMICS INC | COM | 140781105 | 356 | 8,870 |
| CARBO CERAMICS INC | COM | 140781105 | 76 | 1,890 |
| CARBO CERAMICS INC | COM | 140781105 | 68 | 1,685 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 767 | 14,611 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 614 | 11,700 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 47 | 895 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 1,564 | 29,759 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 1 | 10 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 47 | 900 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 315 | 6,000 |
| CARDIOTECH INTL INC | COM | 14160C100 | 6 | 12,000 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 575 | 14,202 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 24 | 600 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 227 | 5,600 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 87 | 2,158 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 69 | 1,708 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 310 | 7,655 |
| CARRIZO OIL & CO INC | COM | 144577103 | 608 | 10,251 |
| CARROLS RESTAURANT GROUP INC | COM | 14574X104 | 321 | 36,000 |
| CARTER INC | COM | 146229109 | 1,050 | 64,997 |
| CASCADE CORP | COM | 147195101 | 2,276 | 46,155 |
| CASEYS GEN STORES INC | COM | 147528103 | 2,780 | 123,000 |
| CASEYS GEN STORES INC | COM | 147528103 | 1 | 30 |
| CASH AMER INTL INC | COM | 14754D100 | 2,300 | 63,183 |
| CASH AMER INTL INC | COM | 14754D100 | 2 | 65 |
| CASTLE A M & CO | COM | 148411101 | 2,165 | 80,200 |
| CATERPILLAR INC DEL | COM | 149123101 | 415 | 5,300 |
| CATERPILLAR INC DEL | COM | 149123101 | 39,501 | 505,000 |
| CATERPILLAR INC DEL | COM | 149123101 | 3,440 | 43,946 |
| CATERPILLAR INC DEL | COM | 149123101 | 1,057 | 13,500 |
| CATERPILLAR INC DEL | COM | 149123101 | 1 | 8 |
| CATERPILLAR INC DEL | COM | 149123101 | 227 | 2,900 |
| CATERPILLAR INC DEL | COM | 149123101 | 380 | 4,860 |
| CATERPILLAR INC DEL | COM | 149123101 | 121 | 1,550 |
| CATERPILLAR INC DEL | COM | 149123101 | 4,967 | 64,427 |
| CATERPILLAR INC DEL | COM | 149123101 | 533 | 6,805 |
| CATERPILLAR INC DEL | COM | 149123101 | 322 | 4,105 |
| CATERPILLAR INC DEL | COM | 149123101 | 28 | 356 |
| CATERPILLAR INC DEL | COM | 149123101 | 822 | 10,500 |
| CATERPILLAR INC DEL | COM | 149123101 | 6,042 | 77,178 |
| CATHAY GENERAL BANCORP | COM | 149150104 | 249 | 11,990 |
| CATHAY GENERAL BANCORP | COM | 149150104 | 150 | 7,212 |
| CATHAY GENERAL BANCORP | COM | 149150104 | 69 | 3,346 |
| CATO CORP NEW | CL A | 149205106 | 741 | 49,600 |
| CATO CORP NEW | CL A | 149205106 | 1 | 40 |
| CBEYOND INC | COM | 149847105 | 237 | 12,617 |
| CEDAR SHOPPING CTRS INC | COM NEW | 150602209 | 1,448 | 124,000 |
| CELADON GROUP INC | COM | 150838100 | 521 | 53,851 |
| CELANESE CORP DEL | COM SER A | 150870103 | 1,954 | 50,036 |

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

| | | | | |
|------------------------------|--------------|-----------|--------|---------|
| CELANESE CORP DEL | COM SER A | 150870103 | 187 | 4,790 |
| CELANESE CORP DEL | COM SER A | 150870103 | 141 | 3,600 |
| CELGENE CORP | COM | 151020104 | 25,097 | 408,415 |
| CELGENE CORP | COM | 151020104 | 17 | 283 |
| CELGENE CORP | COM | 151020104 | 1,373 | 22,400 |
| CELGENE CORP | COM | 151020104 | 33 | 532 |
| CELGENE CORP | COM | 151020104 | 2,180 | 35,565 |
| CELGENE CORP | COM | 151020104 | 594 | 9,705 |
| CELGENE CORP | COM | 151020104 | 1,342 | 21,900 |
| CELGENE CORP | COM | 151020104 | 123 | 2,000 |
| CEMEX SAB DE CV | SPON ADR NEW | 151290889 | 58 | 2,212 |
| CEMEX SAB DE CV | SPON ADR NEW | 151290889 | 375 | 14,343 |
| CEMEX SAB DE CV | SPON ADR NEW | 151290889 | 5 | 193 |
| CEMEX SAB DE CV | SPON ADR NEW | 151290889 | 15 | 560 |
| CEMEX SAB DE CV | SPON ADR NEW | 151290889 | 164 | 6,294 |
| CEMEX SAB DE CV | SPON ADR NEW | 151290889 | 5 | 200 |
| CEMEX SAB DE CV | SPON ADR NEW | 151290889 | 165 | 6,278 |
| CENTENNIAL COMMUNCTNS CORP N | CL A NEW | 15133V208 | 578 | 97,871 |
| CENTENNIAL BK HLDGS INC DEL | COM | 151345303 | 1,178 | 187,547 |
| CENTENE CORP DEL | COM | 15135B101 | 915 | 65,667 |
| CENTER FINL CORP CALIF | COM | 15146E102 | 353 | 39,000 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 5 | 343 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 11 | 800 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 818 | 58,206 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 3,198 | 224,123 |
| CENTEX CORP | COM | 152312104 | 1 | 26 |
| CENTEX CORP | COM | 152312104 | 240 | 9,900 |
| CENTEX CORP | COM | 152312104 | 27 | 1,100 |
| CENTEX CORP | COM | 152312104 | 164 | 6,949 |
| CENTEX CORP | COM | 152312104 | 2 | 80 |
| CENTRAL EUROPEAN DIST CORP | COM | 153435102 | 3,528 | 60,635 |
| CENTRAL EUROPEAN DIST CORP | COM | 153435102 | 3,013 | 51,777 |
| CENTRAL EUROPEAN DIST CORP | COM | 153435102 | 4,301 | 73,920 |
| CENTRAL EUROPEAN DIST CORP | COM | 153435102 | 12 | 200 |
| CENTRAL EUROPEAN DIST CORP | COM | 153435102 | 1,151 | 19,775 |
| CENTRAL GARDEN & PET CO | CL A NON-VTG | 153527205 | 613 | 138,000 |
| CENTRAL GARDEN & PET CO | CL A NON-VTG | 153527205 | 0 | 100 |
| CENTRAL PAC FINL CORP | COM | 154760102 | 2,343 | 124,300 |
| CENTRAL PAC FINL CORP | COM | 154760102 | 1 | 30 |
| CENTRAL VT PUB SVC CORP | COM | 155771108 | 1,140 | 47,700 |
| CENTURY ALUM CO | COM | 156431108 | 3,911 | 60,170 |
| CENTURY ALUM CO | COM | 156431108 | 132 | 2,000 |
| CENTURY ALUM CO | COM | 156431108 | 18 | 274 |
| CEPHALON INC | COM | 156708109 | 129 | 2,000 |
| CEPHALON INC | COM | 156708109 | 71 | 1,100 |
| CEPHEID | COM | 15670R107 | 1,025 | 42,042 |
| CENVEO INC | COM | 15670S105 | 1,419 | 135,682 |
| CERADYNE INC | COM | 156710105 | 970 | 30,068 |
| CERADYNE INC | COM | 156710105 | 2 | 52 |
| CERADYNE INC | COM | 156710105 | 1 | 45 |
| CERADYNE INC | COM | 156710105 | 79 | 2,460 |
| CERNER CORP | COM | 156782104 | 1,062 | 28,481 |
| CERNER CORP | COM | 156782104 | 7 | 195 |
| CERNER CORP | COM | 156782104 | 105 | 2,825 |
| CERNER CORP | COM | 156782104 | 3 | 70 |
| CHAMPION ENTERPRISES INC | COM | 158496109 | 2,889 | 288,083 |
| CHAMPION ENTERPRISES INC | COM | 158496109 | 5 | 500 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 12 | 200 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 240 | 4,065 |
| CHARLOTTE RUSSE HLDG INC | COM | 161048103 | 2,571 | 148,279 |
| CHARMING SHOPPES INC | COM | 161133103 | 4,540 | 939,880 |
| CHARMING SHOPPES INC | COM | 161133103 | 1 | 280 |

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

| | | | | |
|------------------------------|----------------|-----------|--------|-----------|
| CHART INDS INC | COM PAR \$0.01 | 16115Q308 | 778 | 23,000 |
| CHART INDS INC | COM PAR \$0.01 | 16115Q308 | 124 | 3,660 |
| CHATTEM INC | COM | 162456107 | 2,351 | 34,514 |
| CHATTEM INC | COM | 162456107 | 318 | 4,787 |
| CHATTEM INC | COM | 162456107 | 87 | 1,307 |
| CHECKPOINT SYS INC | COM | 162825103 | 5,019 | 186,939 |
| CHECKPOINT SYS INC | COM | 162825103 | 3 | 120 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 248 | 11,396 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 46 | 2,100 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 3 | 141 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 45 | 2,069 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 115 | 5,300 |
| CHEMED CORP NEW | COM | 16359R103 | 866 | 20,529 |
| CHEMICAL FINL CORP | COM | 163731102 | 1,287 | 54,000 |
| CHEMTURA CORP | COM | 163893100 | 523 | 71,300 |
| CHEMTURA CORP | COM | 163893100 | 11 | 1,535 |
| CHEMTURA CORP | COM | 163893100 | 10 | 1,400 |
| CHEROKEE INC DEL NEW | COM | 16444H102 | 178 | 5,298 |
| CHEROKEE INC DEL NEW | COM | 16444H102 | 50 | 1,475 |
| CHESAPEAKE CORP | COM | 165159104 | 342 | 71,053 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 173 | 3,750 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 185 | 4,000 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 138 | 3,000 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 84,850 | 1,840,165 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 121 | 2,613 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 187 | 4,000 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 154 | 3,347 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 2,704 | 59,429 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 13 | 281 |
| CHEVRON CORP NEW | COM | 166764100 | 712 | 8,340 |
| CHEVRON CORP NEW | COM | 166764100 | 2,926 | 34,273 |
| CHEVRON CORP NEW | COM | 166764100 | 382 | 4,471 |
| CHEVRON CORP NEW | COM | 166764100 | 38,412 | 450,000 |
| CHEVRON CORP NEW | COM | 166764100 | 23,406 | 274,200 |
| CHEVRON CORP NEW | COM | 166764100 | 2,040 | 23,900 |
| CHEVRON CORP NEW | COM | 166764100 | 162 | 1,891 |
| CHEVRON CORP NEW | COM | 166764100 | 367 | 4,300 |
| CHEVRON CORP NEW | COM | 166764100 | 496 | 5,807 |
| CHEVRON CORP NEW | COM | 166764100 | 19 | 220 |
| CHEVRON CORP NEW | COM | 166764100 | 18,387 | 217,599 |
| CHEVRON CORP NEW | COM | 166764100 | 325 | 3,805 |
| CHEVRON CORP NEW | COM | 166764100 | 5,741 | 67,258 |
| CHEVRON CORP NEW | COM | 166764100 | 464 | 5,500 |
| CHEVRON CORP NEW | COM | 166764100 | 21 | 241 |
| CHEVRON CORP NEW | COM | 166764100 | 2,063 | 24,174 |
| CHEVRON CORP NEW | COM | 166764100 | 88 | 1,032 |
| CHEVRON CORP NEW | COM | 166764100 | 13,571 | 158,989 |
| CHILDRENS PL RETAIL STORES I | COM | 168905107 | 3,860 | 157,148 |
| CHINA ARCHITECTURAL ENGR INC | COM | 16937S102 | 82 | 15,000 |
| CHINA LIFE INS CO LTD | SPON ADR REP H | 16939P106 | 5 | 93 |
| CHINA LIFE INS CO LTD | SPON ADR REP H | 16939P106 | 237 | 4,550 |
| CHINA LIFE INS CO LTD | SPON ADR REP H | 16939P106 | 47 | 900 |
| CHINA NETCOM GROUP CORP HK L | SPONSORED ADR | 16940Q101 | 72 | 1,244 |
| CHINA NETCOM GROUP CORP HK L | SPONSORED ADR | 16940Q101 | 5 | 93 |
| CHINA NETCOM GROUP CORP HK L | SPONSORED ADR | 16940Q101 | 2,270 | 39,152 |
| CHINA MOBILE LIMITED | SPONSORED ADR | 16941M109 | 375 | 5,000 |
| CHINA MOBILE LIMITED | SPONSORED ADR | 16941M109 | 32 | 430 |
| CHINA MOBILE LIMITED | SPONSORED ADR | 16941M109 | 5,911 | 78,800 |
| CHINA MOBILE LIMITED | SPONSORED ADR | 16941M109 | 28 | 368 |
| CHINA MOBILE LIMITED | SPONSORED ADR | 16941M109 | 4 | 48 |
| CHINA MOBILE LIMITED | SPONSORED ADR | 16941M109 | 1,517 | 20,218 |
| CHINA MOBILE LIMITED | SPONSORED ADR | 16941M109 | 4,142 | 55,386 |

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

| | | | | |
|------------------------------|----------------|-----------|--------|-----------|
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 90 | 1,050 |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 127 | 1,478 |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 10 | 121 |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 2 | 28 |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 1,476 | 17,170 |
| CHINA TECHFAITH WIRLS COMM T | SPONSORED ADR | 169424108 | 9,844 | 1,796,377 |
| CHINA TELECOM CORP LTD | SPON ADR H SHS | 169426103 | 144 | 2,285 |
| CHINA TELECOM CORP LTD | SPON ADR H SHS | 169426103 | 14 | 222 |
| CHINA TELECOM CORP LTD | SPON ADR H SHS | 169426103 | 319 | 5,080 |
| CHIQUITA BRANDS INTL INC | COM | 170032809 | 737 | 31,900 |
| CHIQUITA BRANDS INTL INC | COM | 170032809 | 591 | 25,580 |
| CHORDIANT SOFTWARE INC | COM NEW | 170404305 | 148 | 24,581 |
| CHRISTOPHER & BANKS CORP | COM | 171046105 | 1,430 | 143,136 |
| CHUBB CORP | COM | 171232101 | 3,439 | 69,504 |
| CHUBB CORP | COM | 171232101 | 1,163 | 23,500 |
| CHUBB CORP | COM | 171232101 | 33 | 670 |
| CHUBB CORP | COM | 171232101 | 2,451 | 49,463 |
| CHUBB CORP | COM | 171232101 | 73 | 1,475 |
| CHUNGHWA TELECOM CO LTD | SPON ADR NEW | 17133Q304 | 2,993 | 115,013 |
| CHUNGHWA TELECOM CO LTD | SPON ADR NEW | 17133Q304 | 204 | 7,826 |
| CHUNGHWA TELECOM CO LTD | SPON ADR NEW | 17133Q304 | 13,634 | 523,963 |
| CHUNGHWA TELECOM CO LTD | SPON ADR NEW | 17133Q304 | 2,214 | 85,081 |
| CHUNGHWA TELECOM CO LTD | SPON ADR NEW | 17133Q304 | 31 | 1,176 |
| CHUNGHWA TELECOM CO LTD | SPON ADR NEW | 17133Q304 | 3 | 124 |
| CHUNGHWA TELECOM CO LTD | SPON ADR NEW | 17133Q304 | 19 | 720 |
| CHUNGHWA TELECOM CO LTD | SPON ADR NEW | 17133Q304 | 45 | 1,738 |
| CHUNGHWA TELECOM CO LTD | SPON ADR NEW | 17133Q304 | 46 | 1,781 |
| CHURCH & DWIGHT INC | COM | 171340102 | 8,138 | 150,000 |
| CHURCH & DWIGHT INC | COM | 171340102 | 1 | 25 |
| CHURCHILL DOWNS INC | COM | 171484108 | 1,703 | 36,046 |
| CIBER INC | COM | 17163B102 | 1,158 | 236,338 |
| CIBER INC | COM | 17163B102 | 39 | 8,000 |
| CIMAREX ENERGY CO | COM | 171798101 | 109 | 2,000 |
| CIMAREX ENERGY CO | COM | 171798101 | 360 | 6,572 |
| CIMAREX ENERGY CO | COM | 171798101 | 4 | 76 |
| CIMAREX ENERGY CO | COM | 171798101 | 192 | 3,500 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 27,117 | 6,365,439 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 9 | 2,015 |
| CINCINNATI FINL CORP | COM | 172062101 | 668 | 17,688 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 466 | 117,000 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 3 | 774 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 6 | 1,475 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 3 | 685 |
| CIRCOR INTL INC | COM | 17273K109 | 1,869 | 40,411 |
| CIRRUS LOGIC INC | COM | 172755100 | 643 | 95,715 |
| CISCO SYS INC | COM | 17275R102 | 2,840 | 117,895 |
| CISCO SYS INC | COM | 17275R102 | 7,002 | 290,677 |
| CISCO SYS INC | COM | 17275R102 | 932 | 38,700 |
| CISCO SYS INC | COM | 17275R102 | 930 | 38,600 |
| CISCO SYS INC | COM | 17275R102 | 62,831 | 2,606,000 |
| CISCO SYS INC | COM | 17275R102 | 20,153 | 836,560 |
| CISCO SYS INC | COM | 17275R102 | 2,003 | 83,159 |
| CISCO SYS INC | COM | 17275R102 | 1,045 | 43,300 |
| CISCO SYS INC | COM | 17275R102 | 2,789 | 115,764 |
| CISCO SYS INC | COM | 17275R102 | 493 | 20,450 |
| CISCO SYS INC | COM | 17275R102 | 3,203 | 132,977 |
| CISCO SYS INC | COM | 17275R102 | 261 | 10,818 |
| CISCO SYS INC | COM | 17275R102 | 14,896 | 618,609 |
| CISCO SYS INC | COM | 17275R102 | 230 | 9,555 |
| CISCO SYS INC | COM | 17275R102 | 4,549 | 188,620 |
| CISCO SYS INC | COM | 17275R102 | 1,246 | 51,716 |
| CISCO SYS INC | COM | 17275R102 | 0 | 17 |

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

| | | | | |
|-----------------------------|---------------|-----------|--------|-----------|
| CISCO SYS INC | COM | 17275R102 | 2,211 | 91,800 |
| CISCO SYS INC | COM | 17275R102 | 26 | 1,080 |
| CISCO SYS INC | COM | 17275R102 | 735 | 30,510 |
| CISCO SYS INC | COM | 17275R102 | 28,334 | 1,176,177 |
| CITADEL BROADCASTING CORP | COM | 17285T106 | 1 | 729 |
| CITADEL BROADCASTING CORP | COM | 17285T106 | 0 | 57 |
| CITADEL BROADCASTING CORP | COM | 17285T106 | 77 | 46,600 |
| CITADEL BROADCASTING CORP | COM | 17285T106 | 2 | 1,370 |
| CITADEL BROADCASTING CORP | COM | 17285T106 | 0 | 1 |
| CITADEL BROADCASTING CORP | COM | 17285T106 | 1 | 667 |
| CITADEL BROADCASTING CORP | COM | 17285T106 | 0 | 153 |
| CITADEL BROADCASTING CORP | COM | 17285T106 | 0 | 6 |
| CITADEL BROADCASTING CORP | COM | 17285T106 | 0 | 289 |
| CITADEL BROADCASTING CORP | COM | 17285T106 | 0 | 92 |
| CITADEL BROADCASTING CORP | COM | 17285T106 | 1 | 458 |
| CITADEL BROADCASTING CORP | COM | 17285T106 | 0 | 92 |
| CINTAS CORP | COM | 172908105 | 0 | 17 |
| CINTAS CORP | COM | 172908105 | 200 | 7,166 |
| CINTAS CORP | COM | 172908105 | 234 | 8,203 |
| CITIGROUP INC | COM | 172967101 | 106 | 4,929 |
| CITIGROUP INC | COM | 172967101 | 1,599 | 74,651 |
| CITIGROUP INC | COM | 172967101 | 693 | 32,350 |
| CITIGROUP INC | COM | 172967101 | 20 | 950 |
| CITIGROUP INC | COM | 172967101 | 8,737 | 410,000 |
| CITIGROUP INC | COM | 172967101 | 14,608 | 681,970 |
| CITIGROUP INC | COM | 172967101 | 1,309 | 61,100 |
| CITIGROUP INC | COM | 172967101 | 2,697 | 125,900 |
| CITIGROUP INC | COM | 172967101 | 109 | 5,100 |
| CITIGROUP INC | COM | 172967101 | 283 | 13,200 |
| CITIGROUP INC | COM | 172967101 | 8,247 | 385,008 |
| CITIGROUP INC | COM | 172967101 | 11,064 | 516,530 |
| CITIGROUP INC | COM | 172967101 | 10,463 | 502,285 |
| CITIGROUP INC | COM | 172967101 | 64 | 3,002 |
| CITIGROUP INC | COM | 172967101 | 2,882 | 134,530 |
| CITIGROUP INC | COM | 172967101 | 546 | 25,513 |
| CITIGROUP INC | COM | 172967101 | 4 | 200 |
| CITIGROUP INC | COM | 172967101 | 508 | 23,700 |
| CITIGROUP INC | COM | 172967101 | 1,437 | 67,100 |
| CITIGROUP INC | COM | 172967101 | 375 | 17,570 |
| CITIGROUP INC | COM | 172967101 | 38,172 | 1,782,072 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 2,733 | 260,550 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 3,492 | 332,883 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 8 | 771 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 3 | 266 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 187 | 17,881 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 2,560 | 244,050 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 21 | 2,000 |
| CITRIX SYS INC | COM | 177376100 | 2,715 | 92,573 |
| CITRIX SYS INC | COM | 177376100 | 2,578 | 87,913 |
| CITRIX SYS INC | COM | 177376100 | 301 | 10,272 |
| CITRIX SYS INC | COM | 177376100 | 955 | 32,575 |
| CITY BK LYNNWOOD WASH | COM | 17770A109 | 267 | 12,000 |
| CITY BK LYNNWOOD WASH | COM | 17770A109 | 1 | 30 |
| CITY BK LYNNWOOD WASH | COM | 17770A109 | 120 | 5,385 |
| CITY HLDG CO | COM | 177835105 | 1,556 | 39,000 |
| CITY NATL CORP | COM | 178566105 | 796 | 16,100 |
| CITY NATL CORP | COM | 178566105 | 0 | 10 |
| CITY NATL CORP | COM | 178566105 | 41 | 830 |
| CLARCOR INC | COM | 179895107 | 4,906 | 138,000 |
| CLARCOR INC | COM | 179895107 | 430 | 12,091 |
| CLARCOR INC | COM | 179895107 | 113 | 3,181 |
| CLAYMORE EXCHANGE TRADED FD | BNY BRI&C PTF | 18383M100 | 4,969 | 109,200 |

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

| | | | | |
|------------------------------|----------------|-----------|--------|---------|
| CLAYTON HLDGS INC | COM | 18418N107 | 172 | 36,971 |
| CLEAN HARBORS INC | COM | 184496107 | 1,969 | 30,294 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 6 | 198 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 3 | 95 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 1,294 | 44,308 |
| CLOROX CO DEL | COM | 189054109 | 525 | 9,264 |
| CLOROX CO DEL | COM | 189054109 | 474 | 8,361 |
| CLOROX CO DEL | COM | 189054109 | 1,196 | 21,277 |
| CLOROX CO DEL | COM | 189054109 | 286 | 5,050 |
| COACH INC | COM | 189754104 | 21 | 680 |
| COACH INC | COM | 189754104 | 1,345 | 44,600 |
| COACH INC | COM | 189754104 | 6,204 | 205,795 |
| COACH INC | COM | 189754104 | 426 | 14,140 |
| COACH INC | COM | 189754104 | 40 | 1,340 |
| COACH INC | COM | 189754104 | 1,317 | 43,698 |
| COACH INC | COM | 189754104 | 84 | 2,783 |
| COACH INC | COM | 189754104 | 1,481 | 49,106 |
| COBIZ FINANCIAL INC | COM | 190897108 | 625 | 48,000 |
| COCA COLA CO | COM | 191216100 | 1,863 | 30,600 |
| COCA COLA CO | COM | 191216100 | 30,079 | 494,152 |
| COCA COLA CO | COM | 191216100 | 20,397 | 335,099 |
| COCA COLA CO | COM | 191216100 | 396 | 6,500 |
| COCA COLA CO | COM | 191216100 | 22 | 361 |
| COCA COLA CO | COM | 191216100 | 2,885 | 47,400 |
| COCA COLA CO | COM | 191216100 | 464 | 7,630 |
| COCA COLA CO | COM | 191216100 | 1,501 | 24,655 |
| COCA COLA CO | COM | 191216100 | 1,503 | 24,695 |
| COCA COLA CO | COM | 191216100 | 12,444 | 204,208 |
| COCA COLA CO | COM | 191216100 | 83 | 1,369 |
| COCA COLA CO | COM | 191216100 | 8,265 | 135,779 |
| COCA COLA CO | COM | 191216100 | 2,075 | 34,201 |
| COCA COLA CO | COM | 191216100 | 7 | 110 |
| COCA COLA CO | COM | 191216100 | 6,702 | 110,100 |
| COCA COLA CO | COM | 191216100 | 6,136 | 100,800 |
| COCA COLA CO | COM | 191216100 | 302 | 4,960 |
| COCA COLA CO | COM | 191216100 | 18,266 | 300,084 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 2 | 63 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 658 | 27,200 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 1,052 | 43,579 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 698 | 28,856 |
| COCA COLA FEMSA S A B DE C V | SPON ADR REP L | 191241108 | 103 | 1,829 |
| COCA COLA FEMSA S A B DE C V | SPON ADR REP L | 191241108 | 23 | 400 |
| COCA COLA FEMSA S A B DE C V | SPON ADR REP L | 191241108 | 5 | 86 |
| COCA COLA FEMSA S A B DE C V | SPON ADR REP L | 191241108 | 2,593 | 46,028 |
| COEUR D ALENE MINES CORP IDA | COM | 192108108 | 41 | 10,250 |
| COEUR D ALENE MINES CORP IDA | COM | 192108108 | 7 | 1,660 |
| COEUR D ALENE MINES CORP IDA | COM | 192108108 | 2 | 500 |
| COEUR D ALENE MINES CORP IDA | COM | 192108108 | 3,594 | 889,630 |
| COEUR D ALENE MINES CORP IDA | COM | 192108108 | 364 | 91,908 |
| COGENT COMM GROUP INC | COM NEW | 19239V302 | 5,768 | 315,045 |
| COGENT INC | COM | 19239Y108 | 568 | 60,202 |
| COGNEX CORP | COM | 192422103 | 4,687 | 214,718 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 2,756 | 95,600 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 9,429 | 327,039 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 20 | 705 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 473 | 16,214 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 79 | 2,750 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 2 | 65 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 337 | 11,690 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 3,329 | 115,484 |
| COHERENT INC | COM | 192479103 | 1,554 | 55,725 |
| COHU INC | COM | 192576106 | 899 | 55,324 |

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

| | | | | |
|------------------------------|----------------|-----------|----------------|---------|
| COINSTAR INC | COM | 19259P300 | 2,295 | 81,547 |
| COLE KENNETH PRODTNS INC | CL A | 193294105 | 1,090 | 64,350 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 62 | 800 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 106 | 1,358 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 23,448 | 300,953 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 974 | 12,500 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 700 | 8,980 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 795 | 10,200 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 979 | 12,565 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 6,399 | 81,916 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 90 | 1,158 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 9,276 | 119,061 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 30 | 384 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 6,719 | 86,239 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 434 | 5,570 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 3,383 | 43,426 |
| COLLECTIVE BRANDS INC | COM | 19421W100 | 1,636 | 135,000 |
| COLLECTIVE BRANDS INC | COM | 19421W100 | 165 | 13,500 |
| COLUMBIA BKG SYS INC | COM | 197236102 | 1,088 | 48,611 |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 3,212 | 72,956 |
| COLUMBUS MCKINNON CORP N Y | COM | 199333105 | 2,432 | 78,500 |
| COMFORT SYS USA INC | COM | 199908104 | 911 | 70,056 |
| COMCAST CORP NEW | CL A | 20030N101 | 1,763,131##### | |
| COMCAST CORP NEW | CL A | 20030N101 | 409 | 21,157 |
| COMCAST CORP NEW | CL A | 20030N101 | 103 | 5,300 |
| COMCAST CORP NEW | CL A | 20030N101 | 71 | 3,679 |
| COMCAST CORP NEW | CL A | 20030N101 | 631 | 32,650 |
| COMCAST CORP NEW | CL A | 20030N101 | 5,064 | 266,831 |
| COMCAST CORP NEW | CL A | 20030N101 | 0 | 1 |
| COMCAST CORP NEW | CL A | 20030N101 | 542 | 28,081 |
| COMCAST CORP NEW | CL A | 20030N101 | 6 | 291 |
| COMCAST CORP NEW | CL A | 20030N101 | 121 | 6,254 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 593 | 31,226 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 57 | 2,999 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 21 | 1,129 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 81 | 4,380 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 3 | 142 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 43 | 2,250 |
| COMERICA INC | COM | 200340107 | 347 | 9,900 |
| COMERICA INC | COM | 200340107 | 517 | 14,736 |
| COMERICA INC | COM | 200340107 | 4 | 100 |
| COMMERCE GROUP INC MASS | COM | 200641108 | 5,700 | 158,060 |
| COMMERCIAL VEH GROUP INC | COM | 202608105 | 549 | 55,382 |
| COMMSCOPE INC | COM | 203372107 | 22 | 638 |
| COMMSCOPE INC | COM | 203372107 | 177 | 5,083 |
| COMMSCOPE INC | COM | 203372107 | 4 | 105 |
| COMMSCOPE INC | COM | 203372107 | 11 | 321 |
| COMMUNITY BANCORP NEV | COM | 20343T100 | 883 | 65,143 |
| COMMUNITY BK SYS INC | COM | 203607106 | 1,621 | 66,000 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 622 | 18,516 |
| COMMUNITY TR BANCORP INC | COM | 204149108 | 967 | 33,000 |
| COMMVAULT SYSTEMS INC | COM | 204166102 | 680 | 54,878 |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD | 204409601 | 1,263 | 70,000 |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD | 204409601 | 153 | 8,500 |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD | 204409601 | 3 | 191 |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD | 204409601 | 0 | 13 |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD | 204409601 | 63 | 3,480 |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD | 204409601 | 81 | 4,500 |
| COMPANHIA SIDERURGICA NACION | SPONSORED ADR | 20440W105 | 11 | 317 |
| COMPANHIA SIDERURGICA NACION | SPONSORED ADR | 20440W105 | 6,046 | 170,313 |
| COMPANHIA VALE DO RIO DOCE | SPON ADR PFD | 204412100 | 303 | 10,407 |
| COMPANHIA VALE DO RIO DOCE | SPON ADR PFD | 204412100 | 907 | 31,132 |

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

| | | | | |
|------------------------------|---------------|-----------|--------|---------|
| COMPANHIA VALE DO RIO DOCE | SPON ADR PFD | 204412100 | 230 | 7,900 |
| COMPANHIA VALE DO RIO DOCE | SPON ADR PFD | 204412100 | 8 | 268 |
| COMPANHIA VALE DO RIO DOCE | SPON ADR PFD | 204412100 | 16 | 552 |
| COMPANHIA VALE DO RIO DOCE | SPON ADR PFD | 204412100 | 10,840 | 376,114 |
| COMPANHIA VALE DO RIO DOCE | SPON ADR PFD | 204412100 | 1,915 | 65,685 |
| COMPANHIA VALE DO RIO DOCE | SPON ADR PFD | 204412100 | 35 | 1,200 |
| COMPANHIA VALE DO RIO DOCE | SPON ADR PFD | 204412100 | 8,698 | 298,400 |
| COMPANHIA VALE DO RIO DOCE | SPON ADR PFD | 204412100 | 2,134 | 73,200 |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 3,797 | 109,600 |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 5,369 | 154,981 |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 12,113 | 349,677 |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 9 | 260 |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 211 | 6,100 |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 124 | 3,594 |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 166 | 4,798 |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 772 | 22,606 |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 2,148 | 62,010 |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 17 | 480 |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 3,577 | 103,274 |
| COMPANHIA DE SANEAMENTO BASI | SPONSORED ADR | 20441A102 | 312 | 7,150 |
| COMPANHIA DE SANEAMENTO BASI | SPONSORED ADR | 20441A102 | 7,420 | 167,415 |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD | 20441W203 | 2,999 | 39,700 |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD | 20441W203 | 94 | 1,250 |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD | 20441W203 | 22 | 295 |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD | 20441W203 | 158 | 2,097 |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD | 20441W203 | 1 | 7 |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD | 20441W203 | 7,887 | 104,400 |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD | 20441W203 | 1,298 | 17,361 |
| COMPASS MINERALS INTL INC | COM | 20451N101 | 1,971 | 33,410 |
| COMPASS MINERALS INTL INC | COM | 20451N101 | 6 | 100 |
| COMPRASS DIVERSIFIED HOLDING | SH BEN INT | 20451Q104 | 739 | 56,212 |
| COMPRASS DIVERSIFIED HOLDING | SH BEN INT | 20451Q104 | 207 | 15,627 |
| COMPLETE PRODUCTION SERVICES | COM | 20453E109 | 2,563 | 111,706 |
| COMPUTER PROGRAMS & SYS INC | COM | 205306103 | 586 | 28,031 |
| COMPUTER PROGRAMS & SYS INC | COM | 205306103 | 2 | 89 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 2,886 | 70,900 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 4 | 91 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 4,043 | 99,107 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 122 | 3,000 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 902 | 22,097 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 3 | 66 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 200 | 4,900 |
| COMPUWARE CORP | COM | 205638109 | 7 | 953 |
| COMPUWARE CORP | COM | 205638109 | 652 | 90,182 |
| COMSTOCK RES INC | COM NEW | 205768203 | 11,987 | 297,444 |
| COMSTOCK RES INC | COM NEW | 205768203 | 7 | 179 |
| COMSTOCK RES INC | COM NEW | 205768203 | 6 | 144 |
| COMSYS IT PARTNERS INC | COM | 20581E104 | 435 | 51,465 |
| COMTECH GROUP INC | COM NEW | 205821200 | 126 | 11,661 |
| COMTECH TELECOMMUNICATIONS C | COM NEW | 205826209 | 3,391 | 86,947 |
| COMTECH TELECOMMUNICATIONS C | COM NEW | 205826209 | 99 | 2,548 |
| COMTECH TELECOMMUNICATIONS C | COM NEW | 205826209 | 248 | 6,500 |
| CONAGRA FOODS INC | COM | 205887102 | 76 | 3,181 |
| CONAGRA FOODS INC | COM | 205887102 | 746 | 30,972 |
| CONAGRA FOODS INC | COM | 205887102 | 14 | 600 |
| CONCEPTUS INC | COM | 206016107 | 2,014 | 108,539 |
| CONCUR TECHNOLOGIES INC | COM | 206708109 | 4,277 | 137,758 |
| CONCUR TECHNOLOGIES INC | COM | 206708109 | 115 | 3,710 |
| CONMED CORP | COM | 207410101 | 1,963 | 76,559 |
| CONOCOPHILLIPS | COM | 20825C104 | 91 | 1,200 |
| CONOCOPHILLIPS | COM | 20825C104 | 1,308 | 17,162 |
| CONOCOPHILLIPS | COM | 20825C104 | 30,488 | 400,000 |

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

| | | | | |
|------------------------------|------------------|-----------|--------|---------|
| CONOCOPHILLIPS | COM | 20825C104 | 6,027 | 79,081 |
| CONOCOPHILLIPS | COM | 20825C104 | 1,593 | 20,900 |
| CONOCOPHILLIPS | COM | 20825C104 | 47 | 601 |
| CONOCOPHILLIPS | COM | 20825C104 | 663 | 8,700 |
| CONOCOPHILLIPS | COM | 20825C104 | 1,917 | 25,155 |
| CONOCOPHILLIPS | COM | 20825C104 | 765 | 10,040 |
| CONOCOPHILLIPS | COM | 20825C104 | 14,687 | 194,088 |
| CONOCOPHILLIPS | COM | 20825C104 | 447 | 5,869 |
| CONOCOPHILLIPS | COM | 20825C104 | 2,883 | 37,838 |
| CONOCOPHILLIPS | COM | 20825C104 | 198 | 2,630 |
| CONOCOPHILLIPS | COM | 20825C104 | 2,225 | 29,200 |
| CONOCOPHILLIPS | COM | 20825C104 | 11,029 | 144,725 |
| CONSECO INC | COM NEW | 208464883 | 317 | 31,100 |
| CONSECO INC | COM NEW | 208464883 | 20 | 1,925 |
| CONSECO INC | COM NEW | 208464883 | 82 | 8,085 |
| CONSOL ENERGY INC | COM | 20854P109 | 3,895 | 56,300 |
| CONSOL ENERGY INC | COM | 20854P109 | 39 | 552 |
| CONSOL ENERGY INC | COM | 20854P109 | 18 | 265 |
| CONSOL ENERGY INC | COM | 20854P109 | 700 | 10,077 |
| CONSOLIDATED COMM HLDGS INC | COM | 209034107 | 688 | 45,492 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 8,639 | 217,604 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 71 | 1,800 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 590 | 14,956 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 95 | 2,385 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 293 | 7,380 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 509 | 12,809 |
| CONSOLIDATED GRAPHICS INC | COM | 209341106 | 816 | 14,567 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 1,670 | 94,500 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 24 | 1,350 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 189 | 10,697 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 3 | 192 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 30 | 1,700 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 217 | 2,459 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 53 | 600 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 1,367 | 15,455 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 168 | 1,900 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 13,233 | 149,914 |
| CONTINENTAL AIRLS INC | CL B | 210795308 | 2 | 126 |
| CONTINENTAL AIRLS INC | CL B | 210795308 | 3 | 166 |
| CONTINENTAL AIRLS INC | CL B | 210795308 | 1 | 30 |
| CONTINENTAL AIRLS INC | CL B | 210795308 | 880 | 45,100 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 2,688 | 179,320 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 1 | 40 |
| CORE MARK HOLDING CO INC | COM | 218681104 | 776 | 27,000 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 1,589 | 219,763 |
| CORNELL COMPANIES INC | COM | 219141108 | 448 | 19,959 |
| CORNING INC | COM | 219350105 | 12 | 510 |
| CORNING INC | COM | 219350105 | 1,679 | 69,832 |
| CORNING INC | COM | 219350105 | 2,781 | 115,700 |
| CORNING INC | COM | 219350105 | 361 | 15,000 |
| CORNING INC | COM | 219350105 | 778 | 32,350 |
| CORNING INC | COM | 219350105 | 18 | 765 |
| CORNING INC | COM | 219350105 | 5,335 | 221,181 |
| CORNING INC | COM | 219350105 | 135 | 5,609 |
| CORNING INC | COM | 219350105 | 376 | 15,636 |
| CORNING INC | COM | 219350105 | 2,623 | 109,124 |
| CORPORATE OFFICE PPTYS TR | SH BEN INT | 22002T108 | 7,661 | 227,924 |
| CORUS BANKSHARES INC | COM | 220873103 | 128 | 13,138 |
| CORUS BANKSHARES INC | COM | 220873103 | 39 | 4,017 |
| CORUS ENTERTAINMENT INC | COM CL B NON VTG | 220874101 | 139 | 7,893 |
| CORUS ENTERTAINMENT INC | COM CL B NON VTG | 220874101 | 2,946 | 169,239 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 29,382 | 453,000 |

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

| | | | | |
|----------------------------|---------------|-----------|-------|---------|
| COSTCO WHSL CORP NEW | COM | 22160K105 | 514 | 7,915 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 111 | 1,703 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 2,376 | 36,904 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 52 | 805 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 6,439 | 99,110 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 312 | 4,800 |
| COSTAR GROUP INC | COM | 22160N109 | 560 | 13,026 |
| COTT CORP QUE | COM | 22163N106 | 2 | 658 |
| COTT CORP QUE | COM | 22163N106 | 53 | 15,000 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 9 | 1,580 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 15 | 2,800 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 21 | 3,800 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 1 | 174 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 203 | 36,096 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 33 | 6,035 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 362 | 66,725 |
| COURIER CORP | COM | 222660102 | 599 | 24,000 |
| COURIER CORP | COM | 222660102 | 2 | 83 |
| COURIER CORP | COM | 222660102 | 24 | 960 |
| COUSINS PPTYS INC | COM | 222795106 | 797 | 32,253 |
| COVANCE INC | COM | 222816100 | 8,812 | 106,212 |
| COVANCE INC | COM | 222816100 | 5 | 60 |
| COVANCE INC | COM | 222816100 | 290 | 3,500 |
| COVANCE INC | COM | 222816100 | 1 | 7 |
| COVANCE INC | COM | 222816100 | 445 | 5,370 |
| COVANTA HLDG CORP | COM | 22282E102 | 17 | 600 |
| COVANTA HLDG CORP | COM | 22282E102 | 294 | 10,718 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 1 | 18 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 874 | 21,675 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 41 | 1,020 |
| COX RADIO INC | CL A | 224051102 | 1,711 | 144,000 |
| CRANE CO | COM | 224399105 | 226 | 5,600 |
| CRAY INC | COM NEW | 225223304 | 1,058 | 177,600 |
| CREDENCE SYS CORP | COM | 225302108 | 728 | 428,282 |
| CREDIT SUISSE GROUP | SPONSORED ADR | 225401108 | 147 | 2,885 |
| CREDIT SUISSE GROUP | SPONSORED ADR | 225401108 | 28 | 549 |
| CREDIT SUISSE GROUP | SPONSORED ADR | 225401108 | 12 | 244 |
| CREDIT SUISSE GROUP | SPONSORED ADR | 225401108 | 3,375 | 66,334 |
| CREDIT SUISSE GROUP | SPONSORED ADR | 225401108 | 218 | 4,260 |
| CROCS INC | COM | 227046109 | 1,401 | 80,200 |
| CROCS INC | COM | 227046109 | 21 | 1,200 |
| CROCS INC | COM | 227046109 | 146 | 8,345 |
| CROSS CTRY HEALTHCARE INC | COM | 227483104 | 1,257 | 101,584 |
| CROSS CTRY HEALTHCARE INC | COM | 227483104 | 1 | 60 |
| CROSSHAIR EXPL & MNG CORP | COM | 22763R101 | 5 | 6,065 |
| CROSSHAIR EXPL & MNG CORP | COM | 22763R101 | 29 | 33,600 |
| CROSSTEX ENERGY INC | COM | 22765Y104 | 339 | 9,990 |
| CROSSTEX ENERGY INC | COM | 22765Y104 | 83 | 2,446 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 1,138 | 33,000 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 207 | 6,000 |
| CRYSTALLEX INTL CORP | COM | 22942F101 | 31 | 14,000 |
| CUBIC CORP | COM | 229669106 | 1,036 | 36,457 |
| CUBIST PHARMACEUTICALS INC | COM | 229678107 | 1,757 | 95,412 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 939 | 17,700 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 2 | 40 |
| CUMMINS INC | COM | 231021106 | 1,300 | 27,773 |
| CUMMINS INC | COM | 231021106 | 4 | 96 |
| CUMMINS INC | COM | 231021106 | 1,503 | 31,632 |
| CUMMINS INC | COM | 231021106 | 127 | 2,709 |
| CUMMINS INC | COM | 231021106 | 30 | 640 |
| CUMMINS INC | COM | 231021106 | 3,301 | 70,499 |
| CURAGEN CORP | COM | 23126R101 | 19 | 23,500 |

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

| | | | | |
|------------------------------|---------------|-----------|-------|---------|
| CURTISS WRIGHT CORP | COM | 231561101 | 2,469 | 59,528 |
| CUTERA INC | COM | 232109108 | 1,021 | 75,800 |
| CYBERSOURCE CORP | COM | 23251J106 | 877 | 60,056 |
| CYMER INC | COM | 232572107 | 942 | 36,183 |
| CYMER INC | COM | 232572107 | 100 | 3,830 |
| CYNOSURE INC | CL A | 232577205 | 852 | 40,000 |
| CYPRESS BIOSCIENCES INC | COM PAR \$.02 | 232674507 | 984 | 137,458 |
| CYPRESS BIOSCIENCES INC | COM PAR \$.02 | 232674507 | 7 | 1,000 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 2,517 | 106,600 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 491 | 20,783 |
| CYTOKINETICS INC | COM | 23282W100 | 299 | 90,000 |
| DCT INDUSTRIAL TRUST INC | COM | 233153105 | 3,861 | 387,629 |
| D R HORTON INC | COM | 23331A109 | 416 | 26,417 |
| D R HORTON INC | COM | 23331A109 | 50 | 3,200 |
| D R HORTON INC | COM | 23331A109 | 6 | 380 |
| D R HORTON INC | COM | 23331A109 | 243 | 15,840 |
| D R HORTON INC | COM | 23331A109 | 38 | 2,424 |
| D R HORTON INC | COM | 23331A109 | 15 | 950 |
| D R HORTON INC | COM | 23331A109 | 393 | 24,750 |
| DST SYS INC DEL | COM | 233326107 | 1,587 | 24,138 |
| DST SYS INC DEL | COM | 233326107 | 10 | 150 |
| DST SYS INC DEL | COM | 233326107 | 160 | 2,428 |
| DST SYS INC DEL | COM | 233326107 | 4 | 60 |
| DSP GROUP INC | COM | 23332B106 | 1,298 | 101,904 |
| DTE ENERGY CO | COM | 233331107 | 9 | 237 |
| DTE ENERGY CO | COM | 233331107 | 361 | 9,332 |
| DTS INC | COM | 23335C101 | 2,315 | 96,472 |
| DAKTRONICS INC | COM | 234264109 | 62 | 3,458 |
| DAKTRONICS INC | COM | 234264109 | 56 | 3,099 |
| DAKTRONICS INC | COM | 234264109 | 176 | 9,815 |
| DANAHER CORP DEL | COM | 235851102 | 8,214 | 108,034 |
| DANAHER CORP DEL | COM | 235851102 | 3,573 | 47,000 |
| DANAHER CORP DEL | COM | 235851102 | 3 | 37 |
| DANAHER CORP DEL | COM | 235851102 | 867 | 11,400 |
| DANAHER CORP DEL | COM | 235851102 | 45 | 590 |
| DANAHER CORP DEL | COM | 235851102 | 38 | 500 |
| DANAHER CORP DEL | COM | 235851102 | 1,912 | 25,450 |
| DANAHER CORP DEL | COM | 235851102 | 118 | 1,555 |
| DANAHER CORP DEL | COM | 235851102 | 65 | 850 |
| DANAHER CORP DEL | COM | 235851102 | 30 | 400 |
| DANAHER CORP DEL | COM | 235851102 | 163 | 2,140 |
| DANAHER CORP DEL | COM | 235851102 | 1,508 | 19,751 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 117 | 3,614 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 816 | 25,735 |
| DARLING INTL INC | COM | 237266101 | 4,470 | 346,783 |
| DARWIN PROFESSIONAL UNDERWRI | COM | 237502109 | 504 | 22,388 |
| DATASCOPE CORP | COM | 238113104 | 2,051 | 49,500 |
| DAVITA INC | COM | 23918K108 | 1,834 | 38,400 |
| DAVITA INC | COM | 23918K108 | 4 | 77 |
| DAVITA INC | COM | 23918K108 | 3 | 53 |
| DAVITA INC | COM | 23918K108 | 24 | 500 |
| DAVITA INC | COM | 23918K108 | 72 | 1,500 |
| DAWSON GEOPHYSICAL CO | COM | 239359102 | 804 | 11,592 |
| DEAN FOODS CO NEW | COM | 242370104 | 247 | 12,301 |
| DEAN FOODS CO NEW | COM | 242370104 | 155 | 7,752 |
| DEAN FOODS CO NEW | COM | 242370104 | 17 | 839 |
| DEAN FOODS CO NEW | COM | 242370104 | 33 | 1,620 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 4,844 | 44,504 |
| DEERE & CO | COM | 244199105 | 346 | 4,300 |
| DEERE & CO | COM | 244199105 | 3,396 | 42,212 |
| DEERE & CO | COM | 244199105 | 2,310 | 28,710 |
| DEERE & CO | COM | 244199105 | 1,231 | 15,300 |

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

| | | | | |
|-----------------------------|---------------|-----------|-------|---------|
| DEERE & CO | COM | 244199105 | 561 | 6,940 |
| DEERE & CO | COM | 244199105 | 901 | 11,200 |
| DEERE & CO | COM | 244199105 | 65 | 802 |
| DEERE & CO | COM | 244199105 | 54 | 676 |
| DEERE & CO | COM | 244199105 | 4,268 | 53,394 |
| DEERE & CO | COM | 244199105 | 51 | 637 |
| DEERE & CO | COM | 244199105 | 126 | 1,570 |
| DEERE & CO | COM | 244199105 | 244 | 3,050 |
| DEERE & CO | COM | 244199105 | 1,303 | 16,200 |
| DEERE & CO | COM | 244199105 | 7,241 | 90,013 |
| DEERFIELD CAPITAL CORP | COM | 244331104 | 73 | 51,731 |
| DEL MONTE FOODS CO | COM | 24522P103 | 2 | 223 |
| DEL MONTE FOODS CO | COM | 24522P103 | 1 | 133 |
| DEL MONTE FOODS CO | COM | 24522P103 | 216 | 22,700 |
| DEL MONTE FOODS CO | COM | 24522P103 | 2 | 190 |
| DEL MONTE FOODS CO | COM | 24522P103 | 55 | 5,740 |
| DELEK US HLDGS INC | COM | 246647101 | 337 | 26,592 |
| DELL INC | COM | 24702R101 | 42 | 2,100 |
| DELL INC | COM | 24702R101 | 25 | 1,240 |
| DELL INC | COM | 24702R101 | 7,389 | 369,100 |
| DELL INC | COM | 24702R101 | 4,329 | 217,352 |
| DELL INC | COM | 24702R101 | 1,671 | 83,900 |
| DELL INC | COM | 24702R101 | 51 | 2,495 |
| DELL INC | COM | 24702R101 | 8 | 400 |
| DELL INC | COM | 24702R101 | 90 | 4,540 |
| DELL INC | COM | 24702R101 | 227 | 11,388 |
| DELL INC | COM | 24702R101 | 4,917 | 250,752 |
| DELL INC | COM | 24702R101 | 503 | 25,215 |
| DELL INC | COM | 24702R101 | 580 | 29,128 |
| DELL INC | COM | 24702R101 | 0 | 8 |
| DELL INC | COM | 24702R101 | 213 | 10,700 |
| DELL INC | COM | 24702R101 | 203 | 10,190 |
| DELL INC | COM | 24702R101 | 297 | 14,924 |
| DELPHI FINL GROUP INC | CL A | 247131105 | 2,894 | 99,000 |
| DELPHI FINL GROUP INC | CL A | 247131105 | 2 | 67 |
| DELTA AIR LINES INC DEL | COM NEW | 247361702 | 544 | 63,300 |
| DELTIC TIMBER CORP | COM | 247850100 | 1,110 | 19,935 |
| DENBURY RES INC | COM NEW | 247916208 | 182 | 6,370 |
| DENBURY RES INC | COM NEW | 247916208 | 743 | 26,020 |
| DENBURY RES INC | COM NEW | 247916208 | 11 | 390 |
| DENBURY RES INC | COM NEW | 247916208 | 29 | 1,000 |
| DENBURY RES INC | COM NEW | 247916208 | 230 | 8,050 |
| DELUXE CORP | COM | 248019101 | 1,559 | 81,149 |
| DELUXE CORP | COM | 248019101 | 12 | 600 |
| DENISON MINES CORP | COM | 248356107 | 156 | 24,845 |
| DENISON MINES CORP | COM | 248356107 | 285 | 45,000 |
| DENNYS CORP | COM | 24869P104 | 1,374 | 461,000 |
| DENNYS CORP | COM | 24869P104 | 6 | 2,000 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 1,849 | 47,910 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 69 | 1,800 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 86 | 2,220 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 15 | 381 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 79 | 2,050 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 46 | 1,200 |
| DESARROLLADORA HOMEX S A DE | SPONSORED ADR | 25030W100 | 3,538 | 60,950 |
| DESARROLLADORA HOMEX S A DE | SPONSORED ADR | 25030W100 | 6,540 | 112,653 |
| DESARROLLADORA HOMEX S A DE | SPONSORED ADR | 25030W100 | 12 | 200 |
| DESARROLLADORA HOMEX S A DE | SPONSORED ADR | 25030W100 | 1 | 14 |
| DESARROLLADORA HOMEX S A DE | SPONSORED ADR | 25030W100 | 475 | 8,175 |
| DEUTSCHE TELEKOM AG | SPONSORED ADR | 251566105 | 27 | 1,635 |
| DEUTSCHE TELEKOM AG | SPONSORED ADR | 251566105 | 7 | 434 |
| DEUTSCHE TELEKOM AG | SPONSORED ADR | 251566105 | 463 | 27,928 |

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

| | | | | |
|------------------------------|---------------|-----------|--------|-----------|
| DEUTSCHE TELEKOM AG | SPONSORED ADR | 251566105 | 613 | 36,990 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 12 | 280 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 348 | 8,370 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 26,085 | 250,000 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 1,403 | 13,451 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 88 | 847 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 22 | 210 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 3,869 | 37,084 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 155 | 1,482 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 389 | 3,730 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 750 | 7,186 |
| DEVRY INC DEL | COM | 251893103 | 4,798 | 114,669 |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 421 | 5,175 |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 98 | 1,210 |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 265 | 3,260 |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 9,619 | 118,289 |
| DIAMOND MGMT & TECHNOLOGY CO | COM | 25269L106 | 271 | 42,025 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 358 | 3,080 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 2 | 16 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 17 | 144 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 1,096 | 9,413 |
| DIAMONDROCK HOSPITALITY CO | COM | 252784301 | 4,830 | 381,220 |
| DIAMONDS TR | UNIT SER 1 | 252787106 | 160 | 1,310 |
| DIAMONDS TR | UNIT SER 1 | 252787106 | 465 | 3,795 |
| DIAMONDS TR | UNIT SER 1 | 252787106 | 2,130 | 17,400 |
| DIAMONDS TR | UNIT SER 1 | 252787106 | 3,261 | 26,639 |
| DIAMONDS TR | UNIT SER 1 | 252787106 | 527 | 4,300 |
| DIAMONDS TR | UNIT SER 1 | 252787106 | 542 | 4,400 |
| DIAMONDS TR | UNIT SER 1 | 252787106 | 6,521 | 53,100 |
| DIGI INTL INC | COM | 253798102 | 1,378 | 119,400 |
| DIGI INTL INC | COM | 253798102 | 1 | 80 |
| DIGITAL RIV INC | COM | 25388B104 | 1,820 | 58,769 |
| DIME CMNTY BANCSHARES | COM | 253922108 | 875 | 50,076 |
| DIODES INC | COM | 254543101 | 519 | 23,643 |
| DIODES INC | COM | 254543101 | 243 | 11,100 |
| DIONEX CORP | COM | 254546104 | 2,007 | 26,068 |
| DIONEX CORP | COM | 254546104 | 308 | 4,000 |
| DIRECTV GROUP INC | COM | 25459L106 | 32,474 | 1,300,000 |
| DIRECTV GROUP INC | COM | 25459L106 | 48 | 1,917 |
| DIRECTV GROUP INC | COM | 25459L106 | 23 | 931 |
| DIRECTV GROUP INC | COM | 25459L106 | 2,334 | 94,730 |
| DIRECTV GROUP INC | COM | 25459L106 | 1 | 24 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 769 | 24,500 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 429 | 13,687 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 1,823 | 58,100 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 14,993 | 477,775 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 1,886 | 60,100 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 276 | 8,681 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 2,002 | 63,800 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 480 | 15,300 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 709 | 22,590 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 114 | 3,645 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 6,211 | 200,353 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 82 | 2,629 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 649 | 20,694 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 6 | 200 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 499 | 15,900 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 310 | 9,890 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 7,670 | 244,410 |
| DISCOVERY HOLDING CO | CL A COM | 25468Y107 | 27,406 | 1,291,500 |
| DISCOVERY HOLDING CO | CL A COM | 25468Y107 | 0 | 1 |
| DISCOVERY HOLDING CO | CL A COM | 25468Y107 | 1 | 28 |

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

| | | | | |
|------------------------------|--------------|-----------|--------|-----------|
| DISCOVERY HOLDING CO | CL A COM | 25468Y107 | 74 | 3,468 |
| DISCOVER FINL SVCS | COM | 254709108 | 422 | 25,800 |
| DISCOVER FINL SVCS | COM | 254709108 | 166 | 10,143 |
| DISCOVER FINL SVCS | COM | 254709108 | 244 | 14,900 |
| DISCOVER FINL SVCS | COM | 254709108 | 168 | 10,250 |
| DISCOVER FINL SVCS | COM | 254709108 | 1,214 | 75,969 |
| DISCOVER FINL SVCS | COM | 254709108 | 0 | 8 |
| DISCOVER FINL SVCS | COM | 254709108 | 311 | 19,014 |
| DISH NETWORK CORP | CL A | 25470M109 | 313 | 10,900 |
| DITECH NETWORKS INC | COM | 25500T108 | 249 | 84,734 |
| DIVX INC | COM | 255413106 | 83 | 11,815 |
| DR REDDYS LABS LTD | ADR | 256135203 | 70 | 4,854 |
| DR REDDYS LABS LTD | ADR | 256135203 | 8,905 | 614,982 |
| DR REDDYS LABS LTD | ADR | 256135203 | 61,221 | 4,227,956 |
| DR REDDYS LABS LTD | ADR | 256135203 | 145 | 10,000 |
| DOLBY LABORATORIES INC | COM | 25659T107 | 358 | 9,900 |
| DOLBY LABORATORIES INC | COM | 25659T107 | 1 | 40 |
| DOLBY LABORATORIES INC | COM | 25659T107 | 256 | 7,200 |
| DOLLAR FINL CORP | COM | 256664103 | 920 | 40,000 |
| DOLLAR THRIFTY AUTOMOTIVE GP | COM | 256743105 | 1,008 | 73,927 |
| DOLLAR TREE INC | COM | 256746108 | 486 | 18,000 |
| DOLLAR TREE INC | COM | 256746108 | 414 | 15,000 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 867 | 21,237 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 21 | 520 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 38 | 920 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 2,315 | 57,158 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 123 | 3,000 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 421 | 10,310 |
| DONEGAL GROUP INC | CL A | 257701201 | 470 | 27,000 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 17 | 575 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 3 | 92 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 16 | 530 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 1,195 | 40,411 |
| DOUBLE-TAKE SOFTWARE INC | COM | 258598101 | 410 | 35,100 |
| DOVER CORP | COM | 260003108 | 86 | 2,056 |
| DOVER CORP | COM | 260003108 | 457 | 11,082 |
| DOVER CORP | COM | 260003108 | 21 | 500 |
| DOVER DOWNS GAMING & ENTMT I | COM | 260095104 | 208 | 24,493 |
| DOW CHEM CO | COM | 260543103 | 9 | 250 |
| DOW CHEM CO | COM | 260543103 | 47,905 | 1,300,000 |
| DOW CHEM CO | COM | 260543103 | 6,784 | 184,102 |
| DOW CHEM CO | COM | 260543103 | 700 | 19,000 |
| DOW CHEM CO | COM | 260543103 | 46 | 1,222 |
| DOW CHEM CO | COM | 260543103 | 203 | 5,500 |
| DOW CHEM CO | COM | 260543103 | 145 | 3,940 |
| DOW CHEM CO | COM | 260543103 | 3,326 | 90,719 |
| DOW CHEM CO | COM | 260543103 | 1 | 15 |
| DOW CHEM CO | COM | 260543103 | 1,608 | 43,637 |
| DOW CHEM CO | COM | 260543103 | 954 | 25,900 |
| DOW CHEM CO | COM | 260543103 | 928 | 25,177 |
| DRDGOLD LIMITED | SPON ADR NEW | 26152H301 | 343 | 35,000 |
| DREAMWORKS ANIMATION SKG INC | CL A | 26153C103 | 443 | 17,200 |
| DRESS BARN INC | COM | 261570105 | 554 | 42,799 |
| DRESSER-RAND GROUP INC | COM | 261608103 | 584 | 19,000 |
| DRESSER-RAND GROUP INC | COM | 261608103 | 46 | 1,500 |
| DREW INDS INC | COM NEW | 26168L205 | 981 | 40,119 |
| DREW INDS INC | COM NEW | 26168L205 | 2 | 76 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 673 | 14,400 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 7,475 | 159,856 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 837 | 17,900 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 103 | 2,200 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 107 | 2,290 |

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

| | | | | |
|------------------------------|-----------------|-----------|--------|-----------|
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 140 | 3,000 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 5,178 | 111,498 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 2,178 | 46,574 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 192 | 4,100 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 18 | 391 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 6,169 | 131,924 |
| DUKE ENERGY CORP NEW | COM | 26441C105 | 1,078 | 60,380 |
| DUKE ENERGY CORP NEW | COM | 26441C105 | 73 | 4,040 |
| DUKE ENERGY CORP NEW | COM | 26441C105 | 31 | 1,755 |
| DUKE ENERGY CORP NEW | COM | 26441C105 | 1,916 | 108,205 |
| DUKE ENERGY CORP NEW | COM | 26441C105 | 345 | 19,320 |
| DUKE ENERGY CORP NEW | COM | 26441C105 | 196 | 11,100 |
| DUKE ENERGY CORP NEW | COM | 26441C105 | 881 | 49,500 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 57 | 700 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 17 | 200 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 7 | 90 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 74 | 900 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 130 | 1,600 |
| DYCOM INDS INC | COM | 267475101 | 2,554 | 212,645 |
| DYNAMEX INC | COM | 26784F103 | 531 | 21,000 |
| DYNAMIC MATLS CORP | COM | 267888105 | 1,346 | 30,272 |
| DYNCORP INTL INC | CL A | 26817C101 | 2,631 | 157,740 |
| DYNEGY INC DEL | CL A | 26817G102 | 7,510 | 951,930 |
| DYNEGY INC DEL | CL A | 26817G102 | 32 | 4,000 |
| DYNEGY INC DEL | CL A | 26817G102 | 5 | 672 |
| DYNEGY INC DEL | CL A | 26817G102 | 238 | 30,521 |
| DYNEGY INC DEL | CL A | 26817G102 | 52 | 6,615 |
| DYNEGY INC DEL | CL A | 26817G102 | 277 | 35,100 |
| DYNEGY INC DEL | CL A | 26817G102 | 394 | 49,947 |
| E M C CORP MASS | COM | 268648102 | 1,721 | 120,000 |
| E M C CORP MASS | COM | 268648102 | 44,683 | 3,122,500 |
| E M C CORP MASS | COM | 268648102 | 2,489 | 173,584 |
| E M C CORP MASS | COM | 268648102 | 2 | 143 |
| E M C CORP MASS | COM | 268648102 | 59 | 4,118 |
| E M C CORP MASS | COM | 268648102 | 1,257 | 87,660 |
| E M C CORP MASS | COM | 268648102 | 7 | 510 |
| E M C CORP MASS | COM | 268648102 | 3,184 | 222,682 |
| E M C CORP MASS | COM | 268648102 | 277 | 19,339 |
| E M C CORP MASS | COM | 268648102 | 30 | 2,100 |
| E M C CORP MASS | COM | 268648102 | 1 | 42 |
| E M C CORP MASS | COM | 268648102 | 71 | 4,946 |
| E M C CORP MASS | NOTE 1.750%12/0 | 268648AK8 | 15 | 13,000 |
| EMC INS GROUP INC | COM | 268664109 | 296 | 11,005 |
| EMC INS GROUP INC | COM | 268664109 | 0 | 10 |
| EMS TECHNOLOGIES INC | COM | 26873N108 | 1,447 | 53,323 |
| ENSCO INTL INC | COM | 26874Q100 | 4 | 67 |
| ENSCO INTL INC | COM | 26874Q100 | 1,434 | 22,903 |
| ENSCO INTL INC | COM | 26874Q100 | 5,627 | 89,867 |
| ENI S P A | SPONSORED ADR | 26874R108 | 962 | 14,125 |
| ENI S P A | SPONSORED ADR | 26874R108 | 59 | 865 |
| ENI S P A | SPONSORED ADR | 26874R108 | 188 | 2,763 |
| ENI S P A | SPONSORED ADR | 26874R108 | 3,691 | 54,194 |
| EOG RES INC | COM | 26875P101 | 78,000 | 650,000 |
| EOG RES INC | COM | 26875P101 | 90 | 751 |
| EOG RES INC | COM | 26875P101 | 444 | 3,700 |
| EOG RES INC | COM | 26875P101 | 80 | 670 |
| EOG RES INC | COM | 26875P101 | 1,825 | 15,353 |
| EOG RES INC | COM | 26875P101 | 16 | 137 |
| EOG RES INC | COM | 26875P101 | 40 | 330 |
| EOG RES INC | COM | 26875P101 | 1,452 | 12,100 |
| EOG RES INC | COM | 26875P101 | 562 | 4,680 |
| EPIQ SYS INC | COM | 26882D109 | 1,489 | 95,917 |

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

| | | | | |
|---------------------------|-------------|-----------|--------|-----------|
| EPIQ SYS INC | COM | 26882D109 | 1 | 80 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 4 | 1,050 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 101 | 26,248 |
| EV3 INC | COM | 26928A200 | 191 | 23,440 |
| EAGLE TEST SYS INC | COM | 270006109 | 362 | 34,498 |
| EARTHLINK INC | COM | 270321102 | 1,765 | 233,816 |
| EASTGROUP PPTY INC | COM | 277276101 | 3,284 | 70,676 |
| EASTMAN CHEM CO | COM | 277432100 | 1,337 | 21,400 |
| EASTMAN CHEM CO | COM | 277432100 | 1,159 | 18,569 |
| EASTMAN CHEM CO | COM | 277432100 | 25 | 400 |
| EASTMAN CHEM CO | COM | 277432100 | 1,071 | 17,250 |
| EASTMAN KODAK CO | COM | 277461109 | 429 | 24,281 |
| EASTMAN KODAK CO | COM | 277461109 | 5 | 300 |
| EASTMAN KODAK CO | COM | 277461109 | 50 | 2,810 |
| EASTMAN KODAK CO | COM | 277461109 | 273 | 15,844 |
| EASTMAN KODAK CO | COM | 277461109 | 0 | 2 |
| EASTMAN KODAK CO | COM | 277461109 | 69 | 3,930 |
| EASTMAN KODAK CO | COM | 277461109 | 2,101 | 122,000 |
| EATON CORP | COM | 278058102 | 44 | 550 |
| EATON CORP | COM | 278058102 | 97 | 1,214 |
| EATON CORP | COM | 278058102 | 1,323 | 16,607 |
| EATON CORP | COM | 278058102 | 240 | 2,930 |
| EATON CORP | COM | 278058102 | 191 | 2,400 |
| EATON CORP | COM | 278058102 | 57 | 715 |
| EATON CORP | COM | 278058102 | 1,445 | 18,212 |
| EATON CORP | COM | 278058102 | 5,314 | 66,695 |
| EATON CORP | COM | 278058102 | 271 | 3,400 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 829 | 27,100 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 4 | 135 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 0 | 1 |
| EBAY INC | COM | 278642103 | 119 | 4,000 |
| EBAY INC | COM | 278642103 | 1,340 | 44,900 |
| EBAY INC | COM | 278642103 | 40,311 | 1,350,000 |
| EBAY INC | COM | 278642103 | 1,374 | 46,045 |
| EBAY INC | COM | 278642103 | 1,337 | 44,800 |
| EBAY INC | COM | 278642103 | 344 | 11,530 |
| EBAY INC | COM | 278642103 | 716 | 23,985 |
| EBAY INC | COM | 278642103 | 27 | 920 |
| EBAY INC | COM | 278642103 | 3,296 | 109,078 |
| EBAY INC | COM | 278642103 | 143 | 4,800 |
| EBAY INC | COM | 278642103 | 102 | 3,423 |
| EBAY INC | COM | 278642103 | 100 | 3,349 |
| EBAY INC | COM | 278642103 | 48 | 1,600 |
| EBAY INC | COM | 278642103 | 4,789 | 160,497 |
| ECLIPSYS CORP | COM | 278856109 | 5,398 | 275,249 |
| ECOLAB INC | COM | 278865100 | 3,677 | 84,670 |
| ECOLAB INC | COM | 278865100 | 8 | 179 |
| ECOLAB INC | COM | 278865100 | 261 | 6,000 |
| ECOLAB INC | COM | 278865100 | 466 | 10,875 |
| ECOLAB INC | COM | 278865100 | 136 | 3,121 |
| ECOLAB INC | COM | 278865100 | 3 | 65 |
| ECOLAB INC | COM | 278865100 | 792 | 18,565 |
| EDISON INTL | COM | 281020107 | 1,122 | 22,883 |
| EDISON INTL | COM | 281020107 | 2,090 | 42,653 |
| EDISON INTL | COM | 281020107 | 116 | 2,366 |
| EDISON INTL | COM | 281020107 | 20 | 400 |
| EDISON INTL | COM | 281020107 | 2,625 | 53,541 |
| EDUCATION RLTY TR INC | COM | 28140H104 | 852 | 67,794 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 1,207 | 27,100 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 156 | 3,500 |
| EHEALTH INC | COM | 28238P109 | 1,375 | 62,300 |
| EL PASO CORP | COM | 28336L109 | 10,367 | 623,000 |

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

| | | | | |
|------------------------------|----------------|-----------|-------|---------|
| EL PASO CORP | COM | 28336L109 | 173 | 10,411 |
| EL PASO CORP | COM | 28336L109 | 6 | 370 |
| EL PASO CORP | COM | 28336L109 | 1,194 | 72,223 |
| EL PASO CORP | COM | 28336L109 | 222 | 13,370 |
| EL PASO ELEC CO | COM NEW | 283677854 | 2,350 | 109,979 |
| ELDORADO GOLD CORP NEW | COM | 284902103 | 86 | 12,500 |
| ELECTRO RENT CORP | COM | 285218103 | 682 | 45,000 |
| ELECTRO SCIENTIFIC INDS | COM | 285229100 | 913 | 55,379 |
| ELECTRONIC ARTS INC | COM | 285512109 | 364 | 7,300 |
| ELECTRONIC ARTS INC | COM | 285512109 | 5,044 | 99,200 |
| ELECTRONIC ARTS INC | COM | 285512109 | 1,811 | 36,286 |
| ELECTRONIC ARTS INC | COM | 285512109 | 1,657 | 33,200 |
| ELECTRONIC ARTS INC | COM | 285512109 | 19 | 390 |
| ELECTRONIC ARTS INC | COM | 285512109 | 486 | 9,745 |
| ELECTRONIC ARTS INC | COM | 285512109 | 17 | 345 |
| ELECTRONIC ARTS INC | COM | 285512109 | 936 | 18,969 |
| ELECTRONIC ARTS INC | COM | 285512109 | 136 | 2,725 |
| ELECTRONIC ARTS INC | COM | 285512109 | 29 | 575 |
| ELECTRONIC ARTS INC | COM | 285512109 | 13 | 265 |
| ELECTRONIC ARTS INC | COM | 285512109 | 42 | 834 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 246 | 14,800 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 31 | 1,835 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 744 | 44,928 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 59 | 3,552 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 2 | 142 |
| ELECTRONICS FOR IMAGING INC | COM | 286082102 | 2,516 | 168,653 |
| ELITE PHARMACEUTICALS INC | CL A NEW | 28659T200 | 115 | 124,900 |
| ELIZABETH ARDEN INC | COM | 28660G106 | 1,223 | 61,326 |
| ELLIS PERRY INTL INC | COM | 288853104 | 626 | 28,694 |
| EMBARQ CORP | COM | 29078E105 | 10 | 245 |
| EMBARQ CORP | COM | 29078E105 | 4 | 100 |
| EMBARQ CORP | COM | 29078E105 | 933 | 23,956 |
| EMBARQ CORP | COM | 29078E105 | 0 | 6 |
| EMBARQ CORP | COM | 29078E105 | 23 | 564 |
| EMBARQ CORP | COM | 29078E105 | 120 | 3,000 |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR COM SHS | 29081M102 | 463 | 11,721 |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR COM SHS | 29081M102 | 4 | 101 |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR COM SHS | 29081M102 | 40 | 1,016 |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR COM SHS | 29081M102 | 142 | 3,600 |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR COM SHS | 29081M102 | 221 | 5,580 |
| EMCOR GROUP INC | COM | 29084Q100 | 1,438 | 64,724 |
| EMCOR GROUP INC | COM | 29084Q100 | 1 | 40 |
| EMCOR GROUP INC | COM | 29084Q100 | 273 | 12,300 |
| EMCOR GROUP INC | COM | 29084Q100 | 433 | 19,495 |
| EMERGENT BIOSOLUTIONS INC | COM | 29089Q105 | 191 | 21,407 |
| EMERGENCY MEDICAL SVCS CORP | CL A | 29100P102 | 1,913 | 77,500 |
| EMERSON ELEC CO | COM | 291011104 | 432 | 8,400 |
| EMERSON ELEC CO | COM | 291011104 | 9,891 | 192,219 |
| EMERSON ELEC CO | COM | 291011104 | 3 | 68 |
| EMERSON ELEC CO | COM | 291011104 | 165 | 3,200 |
| EMERSON ELEC CO | COM | 291011104 | 493 | 9,589 |
| EMERSON ELEC CO | COM | 291011104 | 8 | 150 |
| EMERSON ELEC CO | COM | 291011104 | 4,024 | 78,629 |
| EMERSON ELEC CO | COM | 291011104 | 219 | 4,250 |
| EMERSON ELEC CO | COM | 291011104 | 553 | 10,746 |
| EMERSON ELEC CO | COM | 291011104 | 564 | 11,090 |
| EMERSON ELEC CO | COM | 291011104 | 659 | 12,813 |
| EMERSON ELEC CO | COM | 291011104 | 2,069 | 40,215 |
| EMMIS COMMUNICATIONS CORP | CL A | 291525103 | 89 | 25,588 |
| EMPLOYERS HOLDINGS INC | COM | 292218104 | 6,306 | 340,115 |
| EMPRESA DIST Y COMERCIAL NOR | SPON ADR | 29244A102 | 870 | 44,342 |
| EMPRESA NACIONAL DE ELCTRCID | SPONSORED ADR | 29244T101 | 2,812 | 57,510 |

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

| | | | | |
|------------------------------|----------------|-----------|--------|---------|
| EMULEX CORP | COM NEW | 292475209 | 4,555 | 280,479 |
| ENCANA CORP | COM | 292505104 | 54 | 713 |
| ENCANA CORP | COM | 292505104 | 11,373 | 150,135 |
| ENCANA CORP | COM | 292505104 | 114 | 1,496 |
| ENCANA CORP | COM | 292505104 | 336 | 4,431 |
| ENCANA CORP | COM | 292505104 | 106 | 1,403 |
| ENCANA CORP | COM | 292505104 | 39,486 | 519,048 |
| ENCANA CORP | COM | 292505104 | 477 | 6,400 |
| ENBRIDGE INC | COM | 29250N105 | 14,782 | 358,725 |
| ENBRIDGE ENERGY MANAGEMENT L | SHS UNITS LLI | 29250X103 | 314 | 6,462 |
| ENCORE ACQUISITION CO | COM | 29255W100 | 3,934 | 97,675 |
| ENDEAVOUR SILVER CORP | COM | 29258Y103 | 112 | 33,000 |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 2,083 | 87,000 |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 1 | 31 |
| ENERGEN CORP | COM | 29265N108 | 712 | 11,400 |
| ENERGEN CORP | COM | 29265N108 | 2 | 32 |
| ENERGEN CORP | COM | 29265N108 | 452 | 7,252 |
| ENERGY EAST CORP | COM | 29266M109 | 279 | 11,559 |
| ENERGY EAST CORP | COM | 29266M109 | 0 | 8 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 45,540 | 504,100 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 11 | 120 |
| ENERGY PARTNERS LTD | COM | 29270U105 | 1,166 | 123,138 |
| ENERGY PARTNERS LTD | COM | 29270U105 | 560 | 58,776 |
| ENERPLUS RES FD | UNIT TR G NEW | 29274D604 | 43 | 1,000 |
| ENERPLUS RES FD | UNIT TR G NEW | 29274D604 | 5,129 | 118,242 |
| ENERSIS S A | SPONSORED ADR | 29274F104 | 1,574 | 89,000 |
| ENERSYS | COM | 29275Y102 | 2,655 | 111,000 |
| ENERGYSOUTH INC | COM | 292970100 | 1,096 | 21,000 |
| ENNIS INC | COM | 293389102 | 1,692 | 100,819 |
| ENNIS INC | COM | 293389102 | 2 | 122 |
| ENPRO INDS INC | COM | 29355X107 | 1,374 | 44,050 |
| ENTEGRIS INC | COM | 29362U104 | 3,827 | 532,255 |
| ENTEGRIS INC | COM | 29362U104 | 1 | 160 |
| ENERGY CORP NEW | COM | 29364G103 | 2,035 | 18,834 |
| ENTERTAINMENT PPTYS TR | COM SH BEN INT | 29380T105 | 2,894 | 58,672 |
| ENTERTAINMENT PPTYS TR | COM SH BEN INT | 29380T105 | 299 | 6,063 |
| ENTERTAINMENT PPTYS TR | COM SH BEN INT | 29380T105 | 75 | 1,525 |
| ENTRAVISION COMMUNICATIONS C | CL A | 29382R107 | 120 | 18,000 |
| ENTREE GOLD INC | COM | 29383G100 | 23 | 12,000 |
| ENZO BIOCHEM INC | COM | 294100102 | 929 | 102,200 |
| EPICOR SOFTWARE CORP | COM | 29426L108 | 505 | 45,083 |
| EPICOR SOFTWARE CORP | COM | 29426L108 | 5 | 450 |
| EQUIFAX INC | COM | 294429105 | 4 | 109 |
| EQUIFAX INC | COM | 294429105 | 933 | 27,231 |
| EQUINIX INC | COM NEW | 29444U502 | 2,275 | 34,211 |
| EQUINIX INC | COM NEW | 29444U502 | 5 | 76 |
| EQUINIX INC | COM NEW | 29444U502 | 12 | 183 |
| EQUITABLE RES INC | COM | 294549100 | 39,775 | 675,300 |
| EQUITABLE RES INC | COM | 294549100 | 235 | 3,993 |
| EQUITABLE RES INC | COM | 294549100 | 15 | 257 |
| EQUITY LIFESTYLE PPTYS INC | COM | 29472R108 | 4,930 | 99,860 |
| EQUITY ONE | COM | 294752100 | 879 | 36,661 |
| EQUITY ONE | COM | 294752100 | 2 | 87 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 46 | 1,118 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 633 | 15,697 |
| ERESEARCHTECHNOLOGY INC | COM | 29481V108 | 1,295 | 104,270 |
| ERESEARCHTECHNOLOGY INC | COM | 29481V108 | 4 | 300 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 339 | 17,231 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 98 | 5,000 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 228 | 11,594 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 143 | 7,292 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 710 | 36,142 |

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

| | | | | |
|------------------------------|---------------|-----------|--------|-----------|
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 37 | 1,900 |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 1,399 | 35,228 |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 5,327 | 105,753 |
| ETABLISSEMENTS DELHAIZE FRER | SPONSORED ADR | 29759W101 | 460 | 5,851 |
| ETABLISSEMENTS DELHAIZE FRER | SPONSORED ADR | 29759W101 | 26 | 333 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 265 | 9,331 |
| EURONET WORLDWIDE INC | COM | 298736109 | 289 | 15,009 |
| EURONET WORLDWIDE INC | COM | 298736109 | 115 | 5,976 |
| EVERGREEN ENERGY INC | COM | 30024B104 | 99 | 62,565 |
| EVERGREEN SOLAR INC | COM | 30033R108 | 14 | 1,500 |
| EVERGREEN SOLAR INC | COM | 30033R108 | 15 | 1,650 |
| EVERGREEN SOLAR INC | COM | 30033R108 | 1,287 | 138,191 |
| EXAR CORP | COM | 300645108 | 1,050 | 127,600 |
| EXAR CORP | COM | 300645108 | 0 | 60 |
| EXCEL TECHNOLOGY INC | COM | 30067T103 | 1,387 | 51,755 |
| EXELON CORP | COM | 30161N101 | 3,986 | 49,045 |
| EXELON CORP | COM | 30161N101 | 8,252 | 101,541 |
| EXELON CORP | COM | 30161N101 | 10,025 | 123,362 |
| EXELON CORP | COM | 30161N101 | 1,057 | 13,011 |
| EXELON CORP | COM | 30161N101 | 36 | 435 |
| EXELON CORP | COM | 30161N101 | 816 | 10,040 |
| EXELON CORP | COM | 30161N101 | 16 | 200 |
| EXELON CORP | COM | 30161N101 | 5,421 | 67,972 |
| EXELON CORP | COM | 30161N101 | 5,294 | 65,145 |
| EXELON CORP | COM | 30161N101 | 110 | 1,354 |
| EXELON CORP | COM | 30161N101 | 10,820 | 133,141 |
| EXELIXIS INC | COM | 30161Q104 | 2,966 | 426,800 |
| EXELIXIS INC | COM | 30161Q104 | 130 | 18,760 |
| EXELIXIS INC | COM | 30161Q104 | 89 | 12,800 |
| EXELIXIS INC | COM | 30161Q104 | 42 | 6,000 |
| EXIDE TECHNOLOGIES | COM NEW | 302051206 | 3,164 | 241,525 |
| EXLSERVICE HOLDINGS INC | COM | 302081104 | 567 | 24,699 |
| EXPEDIA INC DEL | COM | 30212P105 | 5,550 | 250,000 |
| EXPEDIA INC DEL | COM | 30212P105 | 786 | 35,900 |
| EXPEDIA INC DEL | COM | 30212P105 | 22 | 1,000 |
| EXPEDIA INC DEL | COM | 30212P105 | 10 | 442 |
| EXPEDIA INC DEL | COM | 30212P105 | 3 | 135 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 30,000 | 664,000 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 1,672 | 37,000 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 271 | 6,000 |
| EXPONENT INC | COM | 30214U102 | 1,872 | 57,000 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 9,397 | 146,100 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 8,602 | 133,736 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 17 | 260 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 1,548 | 24,368 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 236 | 3,664 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 11 | 175 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 538 | 8,370 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 3,576 | 55,592 |
| EXPRESSJET HOLDINGS INC | CL A | 30218U108 | 56 | 21,249 |
| EXTRA SPACE STORAGE INC | COM | 30225T102 | 5,057 | 312,343 |
| EXTERRAN HLDGS INC | COM | 30225X103 | 5,536 | 85,772 |
| EXTERRAN HLDGS INC | COM | 30225X103 | 481 | 7,454 |
| EXTERRAN HLDGS INC | COM | 30225X103 | 47 | 735 |
| EXTREME NETWORKS INC | COM | 30226D106 | 925 | 298,289 |
| EZCORP INC | CL A NON VTG | 302301106 | 1,872 | 152,082 |
| EXXON MOBIL CORP | COM | 30231G102 | 3,960 | 46,818 |
| EXXON MOBIL CORP | COM | 30231G102 | 2,042 | 24,142 |
| EXXON MOBIL CORP | COM | 30231G102 | 943 | 11,150 |
| EXXON MOBIL CORP | COM | 30231G102 | 1,561 | 18,457 |
| EXXON MOBIL CORP | COM | 30231G102 | 95,694 | 1,131,400 |
| EXXON MOBIL CORP | COM | 30231G102 | 4,569 | 54,016 |

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

| | | | | |
|------------------------------|---------|-----------|--------|---------|
| EXXON MOBIL CORP | COM | 30231G102 | 614 | 7,149 |
| EXXON MOBIL CORP | COM | 30231G102 | 1,632 | 19,300 |
| EXXON MOBIL CORP | COM | 30231G102 | 474 | 5,600 |
| EXXON MOBIL CORP | COM | 30231G102 | 18 | 210 |
| EXXON MOBIL CORP | COM | 30231G102 | 767 | 9,068 |
| EXXON MOBIL CORP | COM | 30231G102 | 197 | 2,335 |
| EXXON MOBIL CORP | COM | 30231G102 | 52,269 | 613,345 |
| EXXON MOBIL CORP | COM | 30231G102 | 469 | 5,544 |
| EXXON MOBIL CORP | COM | 30231G102 | 2,737 | 32,361 |
| EXXON MOBIL CORP | COM | 30231G102 | 401 | 4,740 |
| EXXON MOBIL CORP | COM | 30231G102 | 3 | 40 |
| EXXON MOBIL CORP | COM | 30231G102 | 14,517 | 171,632 |
| EXXON MOBIL CORP | COM | 30231G102 | 2,779 | 32,852 |
| EXXON MOBIL CORP | COM | 30231G102 | 723 | 8,510 |
| EXXON MOBIL CORP | COM | 30231G102 | 35,993 | 425,550 |
| FBL FINL GROUP INC | CL A | 30239F106 | 1,345 | 47,200 |
| FEI CO | COM | 30241L109 | 6,245 | 286,065 |
| FLIR SYS INC | COM | 302445101 | 2,943 | 97,818 |
| FLIR SYS INC | COM | 302445101 | 10 | 320 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 466 | 8,196 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 57 | 1,000 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 25 | 441 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 7,817 | 137,400 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 225 | 3,963 |
| FNB CORP PA | COM | 302520101 | 355 | 22,752 |
| FPL GROUP INC | COM | 302571104 | 3,588 | 57,201 |
| FPL GROUP INC | COM | 302571104 | 615 | 9,795 |
| FPL GROUP INC | COM | 302571104 | 3 | 50 |
| FPL GROUP INC | COM | 302571104 | 220 | 3,500 |
| FPL GROUP INC | COM | 302571104 | 3,296 | 53,192 |
| FPL GROUP INC | COM | 302571104 | 469 | 7,600 |
| FPL GROUP INC | COM | 302571104 | 10,843 | 172,819 |
| FTD GROUP INC | COM | 30267U108 | 944 | 70,341 |
| FTI CONSULTING INC | COM | 302941109 | 11,023 | 155,166 |
| FTI CONSULTING INC | COM | 302941109 | 126 | 1,767 |
| FAIRFAX FINL HLDGS LTD | SUB VTG | 303901102 | 1,292 | 4,500 |
| FAIRFAX FINL HLDGS LTD | SUB VTG | 303901102 | 258 | 900 |
| FAIRFAX FINL HLDGS LTD | SUB VTG | 303901102 | 306 | 1,057 |
| FAIRPOINT COMMUNICATIONS INC | COM | 305560104 | 196 | 21,681 |
| FALCONSTOR SOFTWARE INC | COM | 306137100 | 1,208 | 158,752 |
| FAMILY DLR STORES INC | COM | 307000109 | 320 | 16,400 |
| FAMILY DLR STORES INC | COM | 307000109 | 418 | 21,842 |
| FARO TECHNOLOGIES INC | COM | 311642102 | 465 | 14,900 |
| FARO TECHNOLOGIES INC | COM | 311642102 | 82 | 2,643 |
| FEDERAL AGRIC MTG CORP | CL C | 313148306 | 783 | 30,000 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 143 | 5,618 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 218 | 8,600 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 6 | 243 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 94 | 3,700 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 35 | 1,395 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 1,535 | 60,312 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 108 | 4,262 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 470 | 18,574 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 466 | 18,400 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 315 | 12,290 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 0 | 15 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 7,145 | 271,474 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 455 | 17,300 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 7 | 260 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 245 | 9,300 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 19 | 715 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 3 | 110 |

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

| | | | | |
|------------------------------|------|-----------|--------|---------|
| FEDERAL NATL MTG ASSN | COM | 313586109 | 2,704 | 103,913 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 81 | 3,075 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 684 | 25,975 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 632 | 24,000 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 1,294 | 49,175 |
| FEDERAL SIGNAL CORP | COM | 313855108 | 530 | 38,000 |
| FEDERATED INVS INC PA | CL B | 314211103 | 7 | 181 |
| FEDERATED INVS INC PA | CL B | 314211103 | 845 | 22,196 |
| FEDERATED INVS INC PA | CL B | 314211103 | 1 | 30 |
| FEDEX CORP | COM | 31428X106 | 28,264 | 305,000 |
| FEDEX CORP | COM | 31428X106 | 185 | 2,000 |
| FEDEX CORP | COM | 31428X106 | 389 | 4,200 |
| FEDEX CORP | COM | 31428X106 | 720 | 7,770 |
| FEDEX CORP | COM | 31428X106 | 3,108 | 34,052 |
| FEDEX CORP | COM | 31428X106 | 107 | 1,155 |
| FEDEX CORP | COM | 31428X106 | 442 | 4,771 |
| FELCOR LODGING TR INC | COM | 31430F101 | 3,109 | 258,434 |
| FELCOR LODGING TR INC | COM | 31430F101 | 3 | 289 |
| FELCOR LODGING TR INC | COM | 31430F101 | 4 | 320 |
| FERRO CORP | COM | 315405100 | 312 | 21,014 |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 289 | 7,587 |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 338 | 8,941 |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 19 | 495 |
| FIDELITY NATIONAL FINANCIAL | CL A | 31620R105 | 2 | 102 |
| FIDELITY NATIONAL FINANCIAL | CL A | 31620R105 | 2 | 112 |
| FIDELITY NATIONAL FINANCIAL | CL A | 31620R105 | 202 | 11,000 |
| FIFTH THIRD BANCORP | COM | 316773100 | 3,528 | 168,656 |
| FIFTH THIRD BANCORP | COM | 316773100 | 370 | 17,700 |
| FIFTH THIRD BANCORP | COM | 316773100 | 42 | 2,010 |
| FIFTH THIRD BANCORP | COM | 316773100 | 1,082 | 51,959 |
| FIFTH THIRD BANCORP | COM | 316773100 | 120 | 5,725 |
| FIFTH THIRD BANCORP | COM | 316773100 | 190 | 9,100 |
| FIFTH THIRD BANCORP | COM | 316773100 | 388 | 18,400 |
| FINANCIAL FED CORP | COM | 317492106 | 1,733 | 79,469 |
| FINANCIAL FED CORP | COM | 317492106 | 126 | 5,769 |
| FINANCIAL FED CORP | COM | 317492106 | 1 | 30 |
| FINANCIAL FED CORP | COM | 317492106 | 34 | 1,554 |
| FINISH LINE INC | CL A | 317923100 | 350 | 73,528 |
| FIRST ACCEPTANCE CORP | COM | 318457108 | 86 | 30,000 |
| FIRST ADVANTAGE CORP | CL A | 31845F100 | 624 | 29,466 |
| FIRST BANCORP P R | COM | 318672102 | 1,168 | 115,000 |
| FIRST BANCORP P R | COM | 318672102 | 13 | 1,250 |
| FIRST BUSEY CORP | COM | 319383105 | 317 | 15,000 |
| FIRST CASH FINL SVCS INC | COM | 31942D107 | 224 | 21,662 |
| FIRST CHARTER CORP | COM | 319439105 | 1,843 | 69,000 |
| FIRST CHARTER CORP | COM | 319439105 | 21 | 800 |
| FIRST CMNTY BANCSHARES INC N | COM | 31983A103 | 437 | 12,000 |
| FIRST CMNTY BANCORP CALIF | COM | 31983B101 | 1,998 | 74,425 |
| FIRST FINL BANCORP OH | COM | 320209109 | 726 | 54,000 |
| FIRST FINL BANKSHARES | COM | 32020R109 | 1,106 | 27,000 |
| FIRST FINL CORP IND | COM | 320218100 | 277 | 9,000 |
| FIRST FINL HLDGS INC | COM | 320239106 | 422 | 18,000 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 132 | 9,405 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 104 | 7,455 |
| FIRST MERCHANTS CORP | COM | 320817109 | 771 | 27,000 |
| FIRST MERCURY FINANCIAL CORP | COM | 320841109 | 485 | 27,885 |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 2,490 | 89,665 |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 1 | 36 |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 3,439 | 253,035 |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 442 | 32,536 |
| FIRST POTOMAC RLTY TR | COM | 33610F109 | 487 | 31,674 |
| FIRST POTOMAC RLTY TR | COM | 33610F109 | 3 | 200 |

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

| | | | | |
|-----------------------------|----------------|-----------|--------|-----------|
| FIRST PL FINL CORP | COM | 33610T109 | 653 | 50,200 |
| FIRST REGL BANCORP | COM | 33615C101 | 492 | 30,000 |
| FIRST SOLAR INC | COM | 336433107 | 2,984 | 12,900 |
| FIRST SOLAR INC | COM | 336433107 | 9 | 38 |
| FIRST SOLAR INC | COM | 336433107 | 194 | 838 |
| FIRST SOLAR INC | COM | 336433107 | 189 | 818 |
| FIRST SOLAR INC | COM | 336433107 | 28 | 120 |
| FIRST SOLAR INC | COM | 336433107 | 2,409 | 10,424 |
| FIRST ST BANCORPORATION | COM | 336453105 | 891 | 66,532 |
| 1ST SOURCE CORP | COM | 336901103 | 568 | 27,000 |
| FISERV INC | COM | 337738108 | 4,392 | 90,000 |
| FISERV INC | COM | 337738108 | 258 | 5,355 |
| FISERV INC | COM | 337738108 | 1,193 | 24,984 |
| FISERV INC | COM | 337738108 | 16 | 338 |
| FISERV INC | COM | 337738108 | 452 | 9,409 |
| FIRSTMERIT CORP | COM | 337915102 | 6,099 | 295,194 |
| FLAGSTAR BANCORP INC | COM | 337930101 | 406 | 56,212 |
| FIRSTENERGY CORP | COM | 337932107 | 535 | 7,801 |
| FIRSTENERGY CORP | COM | 337932107 | 2 | 35 |
| FIRSTENERGY CORP | COM | 337932107 | 2,524 | 37,185 |
| FIRSTENERGY CORP | COM | 337932107 | 54 | 781 |
| FIRSTENERGY CORP | COM | 337932107 | 686 | 10,000 |
| FLEETWOOD ENTERPRISES INC | COM | 339099103 | 560 | 121,787 |
| FLEXIBLE SOLUTIONS INTL INC | COM | 33938T104 | 202 | 84,000 |
| FLEXIBLE SOLUTIONS INTL INC | COM | 33938T104 | 0 | 200 |
| FLUOR CORP NEW | COM | 343412102 | 46 | 327 |
| FLUOR CORP NEW | COM | 343412102 | 99 | 700 |
| FLUOR CORP NEW | COM | 343412102 | 388 | 2,750 |
| FLUOR CORP NEW | COM | 343412102 | 692 | 4,933 |
| FLUOR CORP NEW | COM | 343412102 | 1,016 | 7,200 |
| FLOW INTL CORP | COM | 343468104 | 115 | 12,394 |
| FLOWERS FOODS INC | COM | 343498101 | 5,272 | 213,012 |
| FLOWERS FOODS INC | COM | 343498101 | 321 | 12,984 |
| FLOWERS FOODS INC | COM | 343498101 | 21 | 864 |
| FLOWSERVE CORP | COM | 34354P105 | 676 | 6,481 |
| FLUSHING FINL CORP | COM | 343873105 | 1,169 | 66,500 |
| FOCUS MEDIA HLDG LTD | SPONSORED ADR | 34415V109 | 1,800 | 51,200 |
| FOCUS MEDIA HLDG LTD | SPONSORED ADR | 34415V109 | 881 | 25,050 |
| FOCUS MEDIA HLDG LTD | SPONSORED ADR | 34415V109 | 1 | 36 |
| FORCE PROTECTION INC | COM NEW | 345203202 | 137 | 68,157 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 35,565 | 6,217,700 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 1 | 250 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 5 | 860 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 220 | 38,445 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 1,124 | 201,000 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 1 | 188 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 116 | 20,279 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 267 | 46,684 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 2,640 | 460,000 |
| FORDING CDN COAL TR | TR UNIT | 345425102 | 34 | 650 |
| FORDING CDN COAL TR | TR UNIT | 345425102 | 21 | 405 |
| FORDING CDN COAL TR | TR UNIT | 345425102 | 300 | 5,749 |
| FOREST CITY ENTERPRISES INC | CL A | 345550107 | 74 | 2,000 |
| FOREST CITY ENTERPRISES INC | CL A | 345550107 | 180 | 4,890 |
| FOREST LABS INC | COM | 345838106 | 2,237 | 55,900 |
| FOREST LABS INC | COM | 345838106 | 656 | 16,389 |
| FOREST LABS INC | COM | 345838106 | 14 | 360 |
| FOREST LABS INC | COM | 345838106 | 1,293 | 32,881 |
| FOREST LABS INC | COM | 345838106 | 48 | 1,206 |
| FOREST LABS INC | COM | 345838106 | 4,026 | 100,622 |
| FOREST OIL CORP | COM PAR \$0.01 | 346091705 | 2 | 40 |
| FOREST OIL CORP | COM PAR \$0.01 | 346091705 | 245 | 4,995 |

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

| | | | | |
|------------------------------|---------------|-----------|--------|-----------|
| FORESTAR REAL ESTATE GROUP I | COM | 346233109 | 714 | 28,666 |
| FORESTAR REAL ESTATE GROUP I | COM | 346233109 | 2 | 69 |
| FORMFACTOR INC | COM | 346375108 | 670 | 35,070 |
| FORMFACTOR INC | COM | 346375108 | 126 | 6,614 |
| FORRESTER RESH INC | COM | 346563109 | 478 | 17,994 |
| FORTRESS INVESTMENT GROUP LL | CL A | 34958B106 | 1 | 100 |
| FORTRESS INVESTMENT GROUP LL | CL A | 34958B106 | 953 | 77,899 |
| FORTUNE BRANDS INC | COM | 349631101 | 213 | 3,054 |
| FORTUNE BRANDS INC | COM | 349631101 | 673 | 9,689 |
| FORTUNE BRANDS INC | COM | 349631101 | 21 | 300 |
| FORWARD AIR CORP | COM | 349853101 | 856 | 24,150 |
| FORWARD AIR CORP | COM | 349853101 | 228 | 6,425 |
| FOSSIL INC | COM | 349882100 | 1,392 | 45,570 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 2,268 | 195,814 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 1 | 44 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 1 | 80 |
| FRANCE TELECOM | SPONSORED ADR | 35177Q105 | 588 | 17,508 |
| FRANCE TELECOM | SPONSORED ADR | 35177Q105 | 286 | 8,507 |
| FRANCE TELECOM | SPONSORED ADR | 35177Q105 | 48 | 1,424 |
| FRANCE TELECOM | SPONSORED ADR | 35177Q105 | 1,426 | 42,455 |
| FRANKLIN BK CORP DEL | COM | 352451108 | 71 | 23,416 |
| FRANKLIN RES INC | COM | 354613101 | 1,680 | 17,323 |
| FRANKLIN RES INC | COM | 354613101 | 1,882 | 19,400 |
| FRANKLIN RES INC | COM | 354613101 | 14 | 148 |
| FRANKLIN RES INC | COM | 354613101 | 8 | 87 |
| FRANKLIN RES INC | COM | 354613101 | 1,558 | 16,464 |
| FRANKLIN RES INC | COM | 354613101 | 203 | 2,097 |
| FRANKLIN RES INC | COM | 354613101 | 66 | 680 |
| FRANKLIN RES INC | COM | 354613101 | 1,300 | 13,400 |
| FRANKLIN RES INC | COM | 354613101 | 946 | 9,755 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 572 | 5,940 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 96,220 | 1,000,000 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 1,441 | 14,976 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 1,058 | 11,000 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 97 | 992 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 207 | 2,155 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 385 | 4,000 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 4,461 | 46,177 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 122 | 1,269 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 2,294 | 23,838 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 213 | 2,222 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 10,103 | 105,000 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 6,082 | 63,206 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 6,881 | 71,515 |
| FREIGHTCAR AMER INC | COM | 357023100 | 340 | 9,921 |
| FRESENIUS MED CARE AG&CO KGA | SPONSORED ADR | 358029106 | 111 | 2,210 |
| FRESENIUS MED CARE AG&CO KGA | SPONSORED ADR | 358029106 | 511 | 10,155 |
| FRONTIER OIL CORP | COM | 35914P105 | 27 | 1,000 |
| FRONTIER OIL CORP | COM | 35914P105 | 323 | 11,836 |
| FUJIFILM HLDGS CORP | ADR 2 ORD | 35958N107 | 395 | 11,108 |
| FUJIFILM HLDGS CORP | ADR 2 ORD | 35958N107 | 129 | 3,634 |
| FUJIFILM HLDGS CORP | ADR 2 ORD | 35958N107 | 36 | 1,005 |
| FUJIFILM HLDGS CORP | ADR 2 ORD | 35958N107 | 53 | 1,486 |
| FULLER H B CO | COM | 359694106 | 2,776 | 135,990 |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 202 | 17,300 |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 6 | 495 |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 1 | 60 |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 1,638 | 140,000 |
| G & K SVCS INC | CL A | 361268105 | 1,934 | 54,300 |
| GAMCO INVESTORS INC | COM | 361438104 | 719 | 14,272 |
| GEO GROUP INC | COM | 36159R103 | 12,759 | 448,612 |
| GFI GROUP INC | COM | 361652209 | 1,052 | 73,458 |

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

| | | | | |
|----------------------------|---------|-----------|--------|-----------|
| GMH CMNTYS TR | COM | 36188G102 | 1,317 | 151,697 |
| G-III APPAREL GROUP LTD | COM | 36237H101 | 1,398 | 104,200 |
| GSI COMMERCE INC | COM | 36238G102 | 1,235 | 93,915 |
| GAIAM INC | CL A | 36268Q103 | 502 | 28,981 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 265 | 11,221 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 76 | 3,250 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 48 | 2,035 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 88 | 1,698 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 657 | 12,702 |
| GANNETT INC | COM | 364730101 | 483 | 16,623 |
| GANNETT INC | COM | 364730101 | 427 | 14,700 |
| GANNETT INC | COM | 364730101 | 2 | 86 |
| GANNETT INC | COM | 364730101 | 63 | 2,160 |
| GANNETT INC | COM | 364730101 | 720 | 25,228 |
| GANNETT INC | COM | 364730101 | 228 | 7,860 |
| GAP INC DEL | COM | 364760108 | 34,656 | 1,761,000 |
| GAP INC DEL | COM | 364760108 | 807 | 40,995 |
| GAP INC DEL | COM | 364760108 | 653 | 33,200 |
| GAP INC DEL | COM | 364760108 | 383 | 19,470 |
| GAP INC DEL | COM | 364760108 | 760 | 38,941 |
| GAP INC DEL | COM | 364760108 | 78 | 3,986 |
| GARDNER DENVER INC | COM | 365558105 | 3,873 | 104,400 |
| GARDNER DENVER INC | COM | 365558105 | 37 | 1,000 |
| GARTNER INC | COM | 366651107 | 5,666 | 292,984 |
| GATEHOUSE MEDIA INC | COM | 367348109 | 201 | 34,333 |
| GATEHOUSE MEDIA INC | COM | 367348109 | 4 | 600 |
| GAYLORD ENTMT CO NEW | COM | 367905106 | 2,128 | 70,267 |
| GAYLORD ENTMT CO NEW | COM | 367905106 | 3 | 89 |
| GAYLORD ENTMT CO NEW | COM | 367905106 | 3 | 100 |
| GEHL CO | COM | 368483103 | 1,075 | 63,455 |
| GEHL CO | COM | 368483103 | 1,697 | 100,623 |
| GEMSTAR-TV GUIDE INTL INC | COM | 36866W106 | 3,888 | 827,197 |
| GENCORP INC | COM | 368682100 | 2,192 | 213,000 |
| GENENTECH INC | COM NEW | 368710406 | 73 | 900 |
| GENENTECH INC | COM NEW | 368710406 | 18,460 | 227,400 |
| GENENTECH INC | COM NEW | 368710406 | 6,324 | 77,901 |
| GENENTECH INC | COM NEW | 368710406 | 1,851 | 22,800 |
| GENENTECH INC | COM NEW | 368710406 | 122 | 1,500 |
| GENENTECH INC | COM NEW | 368710406 | 1,008 | 12,418 |
| GENENTECH INC | COM NEW | 368710406 | 479 | 5,900 |
| GENENTECH INC | COM NEW | 368710406 | 178 | 2,220 |
| GENENTECH INC | COM NEW | 368710406 | 92 | 1,132 |
| GENENTECH INC | COM NEW | 368710406 | 83 | 1,025 |
| GENENTECH INC | COM NEW | 368710406 | 16 | 200 |
| GENENTECH INC | COM NEW | 368710406 | 958 | 11,800 |
| GENENTECH INC | COM NEW | 368710406 | 247 | 3,040 |
| GENENTECH INC | COM NEW | 368710406 | 1,314 | 16,188 |
| GENERAL CABLE CORP DEL NEW | COM | 369300108 | 449 | 7,600 |
| GENERAL CABLE CORP DEL NEW | COM | 369300108 | 3 | 46 |
| GENERAL CABLE CORP DEL NEW | COM | 369300108 | 4 | 62 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 50 | 600 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 28,893 | 346,568 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 1,476 | 17,700 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 28 | 331 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 35 | 421 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 3,908 | 46,876 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 77 | 923 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 107 | 1,280 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 5,088 | 61,034 |
| GENERAL ELECTRIC CO | COM | 369604103 | 804 | 21,695 |
| GENERAL ELECTRIC CO | COM | 369604103 | 571 | 15,434 |
| GENERAL ELECTRIC CO | COM | 369604103 | 2,842 | 76,900 |

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

| | | | | |
|------------------------------|----------|-----------|---------|-----------|
| GENERAL ELECTRIC CO | COM | 369604103 | 31,824 | 859,875 |
| GENERAL ELECTRIC CO | COM | 369604103 | 296,160 | 8,000,000 |
| GENERAL ELECTRIC CO | COM | 369604103 | 88,081 | 2,379,937 |
| GENERAL ELECTRIC CO | COM | 369604103 | 5,115 | 138,200 |
| GENERAL ELECTRIC CO | COM | 369604103 | 1,629 | 43,277 |
| GENERAL ELECTRIC CO | COM | 369604103 | 3,242 | 87,600 |
| GENERAL ELECTRIC CO | COM | 369604103 | 1,603 | 43,300 |
| GENERAL ELECTRIC CO | COM | 369604103 | 899 | 24,300 |
| GENERAL ELECTRIC CO | COM | 369604103 | 6,862 | 185,413 |
| GENERAL ELECTRIC CO | COM | 369604103 | 894 | 24,144 |
| GENERAL ELECTRIC CO | COM | 369604103 | 37,452 | 1,023,007 |
| GENERAL ELECTRIC CO | COM | 369604103 | 562 | 15,185 |
| GENERAL ELECTRIC CO | COM | 369604103 | 11,543 | 311,877 |
| GENERAL ELECTRIC CO | COM | 369604103 | 1,703 | 46,015 |
| GENERAL ELECTRIC CO | COM | 369604103 | 4 | 115 |
| GENERAL ELECTRIC CO | COM | 369604103 | 3,350 | 90,518 |
| GENERAL ELECTRIC CO | COM | 369604103 | 499 | 13,495 |
| GENERAL ELECTRIC CO | COM | 369604103 | 512 | 13,892 |
| GENERAL ELECTRIC CO | COM | 369604103 | 25,139 | 679,244 |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 876 | 22,640 |
| GENERAL MLS INC | COM | 370334104 | 5,764 | 96,265 |
| GENERAL MLS INC | COM | 370334104 | 581 | 9,700 |
| GENERAL MLS INC | COM | 370334104 | 240 | 4,000 |
| GENERAL MLS INC | COM | 370334104 | 11 | 180 |
| GENERAL MLS INC | COM | 370334104 | 1,905 | 31,722 |
| GENERAL MLS INC | COM | 370334104 | 1,260 | 21,039 |
| GENERAL MLS INC | COM | 370334104 | 682 | 11,400 |
| GENERAL MLS INC | COM | 370334104 | 1,079 | 18,020 |
| GENERAL MTRS CORP | COM | 370442105 | 42,627 | 2,237,640 |
| GENERAL MTRS CORP | COM | 370442105 | 8 | 401 |
| GENERAL MTRS CORP | COM | 370442105 | 461 | 24,200 |
| GENERAL MTRS CORP | COM | 370442105 | 634 | 33,305 |
| GENERAL MTRS CORP | COM | 370442105 | 1,354 | 72,524 |
| GENERAL MTRS CORP | COM | 370442105 | 0 | 12 |
| GENERAL MTRS CORP | COM | 370442105 | 246 | 12,919 |
| GENERAL MTRS CORP | COM | 370442105 | 55 | 2,904 |
| GENERAL MTRS CORP | COM | 370442105 | 2 | 105 |
| GENERAL MTRS CORP | COM | 370442105 | 410 | 21,500 |
| GENERAL MTRS CORP | COM | 370442105 | 2,405 | 126,231 |
| GENEREX BIOTECHNOLOGY CP DEL | COM | 371485103 | 116 | 105,200 |
| GENESCO INC | COM | 371532102 | 920 | 39,816 |
| GENESEE & WYO INC | CL A | 371559105 | 6,177 | 179,570 |
| GENTEK INC | COM NEW | 37245X203 | 812 | 27,000 |
| GENUINE PARTS CO | COM | 372460105 | 2,080 | 51,800 |
| GENUINE PARTS CO | COM | 372460105 | 1 | 26 |
| GENUINE PARTS CO | COM | 372460105 | 413 | 10,368 |
| GENUINE PARTS CO | COM | 372460105 | 634 | 15,755 |
| GENUINE PARTS CO | COM | 372460105 | 38 | 953 |
| GENTIVA HEALTH SERVICES INC | COM | 37247A102 | 2,694 | 123,806 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 2 | 85 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 586 | 25,900 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 48 | 2,100 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 2 | 85 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 1,168 | 52,279 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 41 | 1,800 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 518 | 22,900 |
| GENZYME CORP | COM | 372917104 | 21 | 279 |
| GENZYME CORP | COM | 372917104 | 15 | 205 |
| GENZYME CORP | COM | 372917104 | 1,794 | 24,564 |
| GENZYME CORP | COM | 372917104 | 31 | 411 |
| GENZYME CORP | COM | 372917104 | 64 | 865 |
| GENZYME CORP | COM | 372917104 | 3,585 | 48,093 |

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

| | | | | |
|-----------------------------|----------------|-----------|-------|---------|
| GERBER SCIENTIFIC INC | COM | 373730100 | 1,102 | 124,000 |
| GERDAU S A | SPONSORED ADR | 373737105 | 5 | 172 |
| GERDAU S A | SPONSORED ADR | 373737105 | 1 | 40 |
| GERDAU S A | SPONSORED ADR | 373737105 | 24 | 800 |
| GERDAU S A | SPONSORED ADR | 373737105 | 2,673 | 87,452 |
| GERON CORP | COM | 374163103 | 95 | 19,545 |
| GETTY RLTY CORP NEW | COM | 374297109 | 905 | 56,800 |
| GEVITY HR INC | COM | 374393106 | 162 | 18,665 |
| GIBRALTAR INDS INC | COM | 374689107 | 721 | 61,461 |
| GIBRALTAR INDS INC | COM | 374689107 | 0 | 20 |
| GILEAD SCIENCES INC | COM | 375558103 | 199 | 3,859 |
| GILEAD SCIENCES INC | COM | 375558103 | 3,576 | 69,400 |
| GILEAD SCIENCES INC | COM | 375558103 | 170 | 3,300 |
| GILEAD SCIENCES INC | COM | 375558103 | 116 | 2,250 |
| GILEAD SCIENCES INC | COM | 375558103 | 46 | 896 |
| GILEAD SCIENCES INC | COM | 375558103 | 7,197 | 139,657 |
| GILEAD SCIENCES INC | COM | 375558103 | 82 | 1,600 |
| GILEAD SCIENCES INC | COM | 375558103 | 43 | 840 |
| GILEAD SCIENCES INC | COM | 375558103 | 2,216 | 43,000 |
| GILEAD SCIENCES INC | COM | 375558103 | 5,674 | 110,108 |
| GILDAN ACTIVEWEAR INC | COM | 375916103 | 746 | 19,940 |
| GLATFELTER | COM | 377316104 | 512 | 33,872 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 973 | 22,938 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 5 | 127 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 594 | 14,011 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 147 | 3,471 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 3,783 | 89,167 |
| GOL LINHAS AEREAS INTLG S A | SP ADR REP PFD | 38045R107 | 226 | 15,003 |
| GOLD FIELDS LTD NEW | SPONSORED ADR | 38059T106 | 692 | 50,000 |
| GOLD FIELDS LTD NEW | SPONSORED ADR | 38059T106 | 387 | 28,000 |
| GOLD FIELDS LTD NEW | SPONSORED ADR | 38059T106 | 164 | 11,850 |
| GOLD FIELDS LTD NEW | SPONSORED ADR | 38059T106 | 21 | 1,500 |
| GOLD FIELDS LTD NEW | SPONSORED ADR | 38059T106 | 1,013 | 74,800 |
| GOLD FIELDS LTD NEW | SPONSORED ADR | 38059T106 | 49 | 3,548 |
| GOLD FIELDS LTD NEW | SPONSORED ADR | 38059T106 | 1 | 71 |
| GOLD FIELDS LTD NEW | SPONSORED ADR | 38059T106 | 26 | 1,900 |
| GOLD FIELDS LTD NEW | SPONSORED ADR | 38059T106 | 139 | 10,000 |
| GOLD FIELDS LTD NEW | SPONSORED ADR | 38059T106 | 2,059 | 149,388 |
| GOLDCORP INC NEW | COM | 380956409 | 43 | 1,100 |
| GOLDCORP INC NEW | COM | 380956409 | 2 | 54 |
| GOLDCORP INC NEW | COM | 380956409 | 19 | 494 |
| GOLDCORP INC NEW | COM | 380956409 | 5,215 | 134,459 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 2,538 | 15,345 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 8,641 | 52,247 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 827 | 5,000 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 3,485 | 21,068 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 132 | 800 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 922 | 5,535 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 248 | 1,500 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 6,793 | 41,075 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 289 | 1,750 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 7,119 | 43,291 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 128 | 775 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 1,419 | 8,576 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 815 | 4,925 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 5,795 | 35,040 |
| GOODRICH CORP | COM | 382388106 | 22 | 391 |
| GOODRICH CORP | COM | 382388106 | 33 | 572 |
| GOODRICH CORP | COM | 382388106 | 1,283 | 22,427 |
| GOODRICH CORP | COM | 382388106 | 4 | 70 |
| GOODRICH CORP | COM | 382388106 | 29 | 500 |
| GOODRICH PETE CORP | COM NEW | 382410405 | 96 | 3,200 |

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

| | | | | |
|------------------------------|--------------|-----------|---------|---------|
| GOODRICH PETE CORP | COM NEW | 382410405 | 134 | 4,466 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 10 | 395 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 14 | 531 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 351 | 13,592 |
| GOOGLE INC | CL A | 38259P508 | 44 | 100 |
| GOOGLE INC | CL A | 38259P508 | 1,189 | 2,700 |
| GOOGLE INC | CL A | 38259P508 | 244,332 | 555,300 |
| GOOGLE INC | CL A | 38259P508 | 6,762 | 15,350 |
| GOOGLE INC | CL A | 38259P508 | 3,744 | 8,500 |
| GOOGLE INC | CL A | 38259P508 | 239 | 542 |
| GOOGLE INC | CL A | 38259P508 | 834 | 1,893 |
| GOOGLE INC | CL A | 38259P508 | 264 | 600 |
| GOOGLE INC | CL A | 38259P508 | 3,374 | 7,660 |
| GOOGLE INC | CL A | 38259P508 | 122 | 276 |
| GOOGLE INC | CL A | 38259P508 | 10,665 | 24,344 |
| GOOGLE INC | CL A | 38259P508 | 220 | 499 |
| GOOGLE INC | CL A | 38259P508 | 167 | 379 |
| GOOGLE INC | CL A | 38259P508 | 678 | 1,551 |
| GOOGLE INC | CL A | 38259p508 | 24 | 55 |
| GOOGLE INC | CL A | 38259P508 | 3,024 | 6,866 |
| GOOGLE INC | CL A | 38259P508 | 8,160 | 18,526 |
| GORMAN RUPP CO | COM | 383082104 | 740 | 22,500 |
| GORMAN RUPP CO | COM | 383082104 | 385 | 11,718 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 5 | 216 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 228 | 10,000 |
| GRACO INC | COM | 384109104 | 48 | 1,320 |
| GRACO INC | COM | 384109104 | 458 | 12,623 |
| GRAFTECH INTL LTD | COM | 384313102 | 3,668 | 226,289 |
| GRAINGER W W INC | COM | 384802104 | 2 | 26 |
| GRAINGER W W INC | COM | 384802104 | 968 | 12,658 |
| GRAINGER W W INC | COM | 384802104 | 1,046 | 13,690 |
| GRAINGER W W INC | COM | 384802104 | 3,708 | 48,541 |
| GRAMERCY CAP CORP | COM | 384871109 | 1,104 | 52,763 |
| GRANITE CONSTR INC | COM | 387328107 | 2,414 | 73,800 |
| GRANITE CONSTR INC | COM | 387328107 | 2 | 65 |
| GRANT PRIDECO INC | COM | 38821G101 | 576 | 11,704 |
| GRANT PRIDECO INC | COM | 38821G101 | 863 | 17,536 |
| GRANT PRIDECO INC | COM | 38821G101 | 24 | 490 |
| GRANT PRIDECO INC | COM | 38821G101 | 4 | 75 |
| GRANT PRIDECO INC | COM | 38821G101 | 157 | 3,189 |
| GRAPHIC PACKAGING HLDG CO | COM | 388689101 | 350 | 120,000 |
| GRAY TELEVISION INC | COM | 389375106 | 474 | 83,232 |
| GREAT ATLANTIC & PAC TEA INC | COM | 390064103 | 528 | 20,163 |
| GREAT WOLF RESORTS INC | COM | 391523107 | 331 | 50,893 |
| GREATBATCH INC | COM | 39153L106 | 1,882 | 102,246 |
| GREEN BANKSHARES INC | COM NEW | 394361208 | 486 | 27,500 |
| GREENFIELD ONLINE INC | COM | 395150105 | 2,038 | 171,800 |
| GREIF INC | CL A | 397624107 | 4,639 | 68,293 |
| GREY WOLF INC | COM | 397888108 | 3,714 | 547,837 |
| GRIFFON CORP | COM | 398433102 | 1,163 | 135,253 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 253 | 10,781 |
| GROUPE CGI INC | CL A SUB VTG | 39945C109 | 636 | 60,370 |
| GTX INC DEL | COM | 40052B108 | 181 | 11,267 |
| GUARANTY FINL GROUP INC | COM | 40108N106 | 304 | 28,666 |
| GUARANTY FINL GROUP INC | COM | 40108N106 | 1 | 69 |
| GUESS INC | COM | 401617105 | 37,232 | 920,000 |
| GUESS INC | COM | 401617105 | 845 | 20,881 |
| GUESS INC | COM | 401617105 | 5 | 126 |
| GUESS INC | COM | 401617105 | 70 | 1,719 |
| GUESS INC | COM | 401617105 | 2 | 50 |
| GUIDANCE SOFTWARE INC | COM | 401692108 | 124 | 13,909 |
| GULF ISLAND FABRICATION INC | COM | 402307102 | 848 | 29,525 |

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

| | | | | |
|------------------------------|----------------|-----------|--------|---------|
| GULFMARK OFFSHORE INC | COM | 402629109 | 2,982 | 54,391 |
| GULFPORT ENERGY CORP | COM NEW | 402635304 | 620 | 58,522 |
| GYMBOREE CORP | COM | 403777105 | 4,361 | 109,365 |
| HDFC BANK LTD | ADR REPS 3 SHS | 40415F101 | 108 | 1,100 |
| HDFC BANK LTD | ADR REPS 3 SHS | 40415F101 | 39,296 | 400,000 |
| HDFC BANK LTD | ADR REPS 3 SHS | 40415F101 | 8,465 | 85,908 |
| HFF INC | CL A | 40418F108 | 316 | 63,000 |
| HLTH CORPORATION | COM | 40422Y101 | 1,242 | 130,200 |
| HLTH CORPORATION | COM | 40422Y101 | 18 | 1,894 |
| HLTH CORPORATION | COM | 40422Y101 | 3 | 300 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 1,040 | 12,638 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 4,772 | 57,988 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 57 | 688 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 2,174 | 26,410 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 40 | 493 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 3,548 | 43,106 |
| HSBC HLDGS PLC | ADR A 1/40PF A | 404280604 | 22 | 1,000 |
| HSBC HLDGS PLC | ADR A 1/40PF A | 404280604 | 2,565 | 118,000 |
| HSBC HLDGS PLC | ADR A 1/40PF A | 404280604 | 130 | 6,000 |
| HSBC HLDGS PLC | ADR A 1/40PF A | 404280604 | 335 | 15,390 |
| HAEMONETICS CORP | COM | 405024100 | 4,755 | 79,805 |
| HAEMONETICS CORP | COM | 405024100 | 2 | 39 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 1,383 | 46,887 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 236 | 8,000 |
| HALLIBURTON CO | COM | 406216101 | 1,447 | 36,792 |
| HALLIBURTON CO | COM | 406216101 | 4 | 96 |
| HALLIBURTON CO | COM | 406216101 | 1,355 | 34,440 |
| HALLIBURTON CO | COM | 406216101 | 79 | 2,000 |
| HALLIBURTON CO | COM | 406216101 | 4,057 | 103,462 |
| HALLIBURTON CO | COM | 406216101 | 131 | 3,335 |
| HALLIBURTON CO | COM | 406216101 | 348 | 8,845 |
| HALLIBURTON CO | COM | 406216101 | 388 | 10,000 |
| HALLIBURTON CO | COM | 406216101 | 10,124 | 257,400 |
| HALLIBURTON CO | COM | 406216101 | 4,438 | 112,850 |
| HALLIBURTON CO | COM | 406216101 | 4,055 | 103,114 |
| HANCOCK HLDG CO | COM | 410120109 | 2,995 | 71,271 |
| HANCOCK JOHN PATRIOT PREM II | COM SH BEN INT | 41013T105 | 155 | 16,799 |
| HANESBRANDS INC | COM | 410345102 | 5,665 | 194,021 |
| HANMI FINL CORP | COM | 410495105 | 755 | 102,190 |
| HANSEN NAT CORP | COM | 411310105 | 2,335 | 66,150 |
| HANSEN NAT CORP | COM | 411310105 | 2,403 | 68,087 |
| HANSEN NAT CORP | COM | 411310105 | 4 | 105 |
| HANSEN NAT CORP | COM | 411310105 | 1,228 | 34,775 |
| HARDINGE INC | COM | 412324303 | 993 | 72,200 |
| HARLEY DAVIDSON INC | COM | 412822108 | 5,157 | 137,300 |
| HARLEY DAVIDSON INC | COM | 412822108 | 270 | 7,220 |
| HARLEY DAVIDSON INC | COM | 412822108 | 11 | 280 |
| HARLEY DAVIDSON INC | COM | 412822108 | 18 | 485 |
| HARLEY DAVIDSON INC | COM | 412822108 | 1,099 | 28,962 |
| HARLEY DAVIDSON INC | COM | 412822108 | 39 | 1,047 |
| HARLEY DAVIDSON INC | COM | 412822108 | 19 | 500 |
| HARLEY DAVIDSON INC | COM | 412822108 | 38 | 1,000 |
| HARLEYSVILLE GROUP INC | COM | 412824104 | 1,299 | 36,000 |
| HARLEYSVILLE NATL CORP PA | COM | 412850109 | 519 | 36,000 |
| HARMAN INTL INDS INC | COM | 413086109 | 4 | 99 |
| HARMAN INTL INDS INC | COM | 413086109 | 177 | 3,996 |
| HARMAN INTL INDS INC | COM | 413086109 | 35 | 805 |
| HARMONIC INC | COM | 413160102 | 286 | 37,606 |
| HARMONIC INC | COM | 413160102 | 193 | 25,405 |
| HARMONY GOLD MNG LTD | SPONSORED ADR | 413216300 | 260 | 22,000 |
| HARMONY GOLD MNG LTD | SPONSORED ADR | 413216300 | 51 | 4,300 |
| HARMONY GOLD MNG LTD | SPONSORED ADR | 413216300 | 2 | 200 |

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

| | | | | |
|------------------------------|---------------|-----------|-------|---------|
| HARMONY GOLD MNG LTD | SPONSORED ADR | 413216300 | 2,218 | 187,674 |
| HARRIS CORP DEL | COM | 413875105 | 657 | 13,500 |
| HARRIS CORP DEL | COM | 413875105 | 8 | 169 |
| HARRIS CORP DEL | COM | 413875105 | 192 | 3,950 |
| HARRIS STRATEX NTRKS INC | CL A | 41457P106 | 181 | 18,080 |
| HARSCO CORP | COM | 415864107 | 467 | 8,430 |
| HARSCO CORP | COM | 415864107 | 2 | 38 |
| HARSCO CORP | COM | 415864107 | 6 | 100 |
| HARSCO CORP | COM | 415864107 | 46 | 825 |
| HARSCO CORP | COM | 415864107 | 110 | 1,980 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 2,355 | 31,080 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 599 | 7,900 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 76 | 1,000 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 6 | 75 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 2,716 | 36,486 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 236 | 3,113 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 1,552 | 20,482 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 364 | 4,800 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 84 | 1,108 |
| HARVEST ENERGY TR | TRUST UNIT | 41752X101 | 28 | 1,250 |
| HARVEST ENERGY TR | TRUST UNIT | 41752X101 | 22 | 1,000 |
| HARVEST ENERGY TR | TRUST UNIT | 41752X101 | 768 | 34,278 |
| HARVEST NATURAL RESOURCES IN | COM | 41754V103 | 1,921 | 159,326 |
| HARVEST NATURAL RESOURCES IN | COM | 41754V103 | 12 | 1,000 |
| HASBRO INC | COM | 418056107 | 1,992 | 71,400 |
| HASBRO INC | COM | 418056107 | 999 | 35,457 |
| HAVERTY FURNITURE INC | COM | 419596101 | 739 | 69,426 |
| HEALTHCARE SVCS GRP INC | COM | 421906108 | 2,078 | 100,689 |
| HEALTHCARE SVCS GRP INC | COM | 421906108 | 5 | 224 |
| HEALTHCARE SVCS GRP INC | COM | 421906108 | 14 | 675 |
| HEADWATERS INC | COM | 42210P102 | 551 | 41,794 |
| HEADWATERS INC | COM | 42210P102 | 2 | 115 |
| HEADWATERS INC | COM | 42210P102 | 13 | 1,000 |
| HEADWATERS INC | COM | 42210P102 | 51 | 3,950 |
| HEADWATERS INC | COM | 42210P102 | 403 | 30,562 |
| HEALTHEXTRAS INC | COM | 422211102 | 512 | 20,602 |
| HEALTHEXTRAS INC | COM | 422211102 | 96 | 3,858 |
| HECLA MNG CO | COM | 422704106 | 1,094 | 98,238 |
| HECLA MNG CO | COM | 422704106 | 142 | 12,700 |
| HECLA MNG CO | COM | 422704106 | 95 | 8,485 |
| HECLA MNG CO | COM | 422704106 | 60 | 5,430 |
| HEICO CORP NEW | COM | 422806109 | 49 | 1,008 |
| HEICO CORP NEW | COM | 422806109 | 220 | 4,523 |
| HEICO CORP NEW | COM | 422806109 | 15 | 308 |
| HEIDRICK & STRUGGLES INTL IN | COM | 422819102 | 580 | 17,815 |
| HEINZ H J CO | COM | 423074103 | 23 | 500 |
| HEINZ H J CO | COM | 423074103 | 1,417 | 30,166 |
| HEINZ H J CO | COM | 423074103 | 546 | 11,625 |
| HEINZ H J CO | COM | 423074103 | 352 | 7,500 |
| HEINZ H J CO | COM | 423074103 | 1,820 | 38,810 |
| HEINZ H J CO | COM | 423074103 | 2 | 36 |
| HEINZ H J CO | COM | 423074103 | 410 | 8,720 |
| HEINZ H J CO | COM | 423074103 | 4,330 | 92,194 |
| HELIX ENERGY SOLUTIONS GRP I | COM | 42330P107 | 6,105 | 193,800 |
| HELIX ENERGY SOLUTIONS GRP I | COM | 42330P107 | 117 | 3,710 |
| HENRY JACK & ASSOC INC | COM | 426281101 | 5,048 | 204,604 |
| HERITAGE COMMERCE CORP | COM | 426927109 | 275 | 15,000 |
| HERCULES INC | COM | 427056106 | 1,514 | 82,800 |
| HERCULES INC | COM | 427056106 | 3 | 170 |
| HERCULES INC | COM | 427056106 | 655 | 36,450 |
| HERCULES TECH GROWTH CAP INC | COM | 427096508 | 257 | 23,293 |
| HERSHA HOSPITALITY TR | SH BEN INT A | 427825104 | 1,585 | 175,500 |

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

| | | | | |
|-----------------------------|-----------------|-----------|--------|-----------|
| HERSHEY CO | COM | 427866108 | 997 | 26,455 |
| HERSHEY CO | COM | 427866108 | 324 | 8,569 |
| HERSHEY CO | COM | 427866108 | 151 | 4,000 |
| HERSHEY CO | COM | 427866108 | 377 | 9,970 |
| HERTZ GLOBAL HOLDINGS INC | COM | 42805T105 | 558 | 46,300 |
| HESS CORP | COM | 42809H107 | 6,672 | 75,670 |
| HESS CORP | COM | 42809H107 | 138 | 1,565 |
| HESS CORP | COM | 42809H107 | 3,194 | 36,138 |
| HESS CORP | COM | 42809H107 | 30 | 335 |
| HESS CORP | COM | 42809H107 | 5,583 | 63,310 |
| HESS CORP | COM | 42809H107 | 559 | 6,340 |
| HESS CORP | COM | 42809H107 | 26 | 300 |
| HEWITT ASSOCS INC | COM | 42822Q100 | 457 | 11,500 |
| HEWLETT PACKARD CO | COM | 428236103 | 973 | 21,300 |
| HEWLETT PACKARD CO | COM | 428236103 | 90 | 1,966 |
| HEWLETT PACKARD CO | COM | 428236103 | 6,745 | 147,726 |
| HEWLETT PACKARD CO | COM | 428236103 | 1,320 | 28,900 |
| HEWLETT PACKARD CO | COM | 428236103 | 14 | 300 |
| HEWLETT PACKARD CO | COM | 428236103 | 1,169 | 25,600 |
| HEWLETT PACKARD CO | COM | 428236103 | 101 | 2,211 |
| HEWLETT PACKARD CO | COM | 428236103 | 221 | 4,835 |
| HEWLETT PACKARD CO | COM | 428236103 | 14,696 | 318,864 |
| HEWLETT PACKARD CO | COM | 428236103 | 223 | 4,893 |
| HEWLETT PACKARD CO | COM | 428236103 | 527 | 11,543 |
| HEWLETT PACKARD CO | COM | 428236103 | 203 | 4,435 |
| HEWLETT PACKARD CO | COM | 428236103 | 3 | 66 |
| HEWLETT PACKARD CO | COM | 428236103 | 7,183 | 157,309 |
| HEWLETT PACKARD CO | COM | 428236103 | 6 | 126 |
| HEWLETT PACKARD CO | COM | 428236103 | 8,521 | 186,614 |
| HEXCEL CORP NEW | COM | 428291108 | 333 | 17,400 |
| HEXCEL CORP NEW | COM | 428291108 | 7,144 | 373,847 |
| HEXCEL CORP NEW | COM | 428291108 | 4 | 220 |
| HIBBETT SPORTS INC | COM | 428567101 | 377 | 24,419 |
| HIBBETT SPORTS INC | COM | 428567101 | 93 | 5,991 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 3,735 | 120,218 |
| HILB ROGAL & HOBBS CO | COM | 431294107 | 2,987 | 94,921 |
| HILB ROGAL & HOBBS CO | COM | 431294107 | 1 | 34 |
| HILLTOP HOLDINGS INC | COM | 432748101 | 1,210 | 116,356 |
| HIMAX TECHNOLOGIES INC | SPONSORED ADR | 43289P106 | 49 | 10,000 |
| HITACHI LIMITED | ADR 10 COM | 433578507 | 245 | 4,110 |
| HITACHI LIMITED | ADR 10 COM | 433578507 | 184 | 3,097 |
| HITTITE MICROWAVE CORP | COM | 43365Y104 | 1,900 | 50,777 |
| HOLOGIC INC | COM | 436440101 | 24,798 | 892,000 |
| HOLOGIC INC | COM | 436440101 | 3 | 100 |
| HOLOGIC INC | COM | 436440101 | 36 | 1,300 |
| HOLOGIC INC | COM | 436440101 | 232 | 8,352 |
| HOLOGIC INC | COM | 436440101 | 259 | 9,300 |
| HOLOGIC INC | FRNT 2.000%12/1 | 436440AA9 | 10 | 10,000 |
| HOME DEPOT INC | COM | 437076102 | 3,614 | 129,200 |
| HOME DEPOT INC | COM | 437076102 | 39,655 | 1,419,809 |
| HOME DEPOT INC | COM | 437076102 | 1,155 | 41,269 |
| HOME DEPOT INC | COM | 437076102 | 875 | 31,300 |
| HOME DEPOT INC | COM | 437076102 | 4 | 155 |
| HOME DEPOT INC | COM | 437076102 | 29 | 1,050 |
| HOME DEPOT INC | COM | 437076102 | 607 | 21,685 |
| HOME DEPOT INC | COM | 437076102 | 595 | 21,285 |
| HOME DEPOT INC | COM | 437076102 | 5,015 | 183,176 |
| HOME DEPOT INC | COM | 437076102 | 1,187 | 42,462 |
| HOME DEPOT INC | COM | 437076102 | 9 | 305 |
| HOME DEPOT INC | COM | 437076102 | 98 | 3,507 |
| HOME INNS & HOTELS MGMT INC | SPON ADR | 43713W107 | 4,499 | 228,500 |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 61 | 2,117 |

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

| | | | | |
|------------------------------|-----------|-----------|--------|-----------|
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 8 | 288 |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 691 | 23,982 |
| HONEYWELL INTL INC | COM | 438516106 | 1,478 | 26,200 |
| HONEYWELL INTL INC | COM | 438516106 | 51 | 900 |
| HONEYWELL INTL INC | COM | 438516106 | 1,344 | 23,815 |
| HONEYWELL INTL INC | COM | 438516106 | 2,609 | 46,244 |
| HONEYWELL INTL INC | COM | 438516106 | 970 | 17,200 |
| HONEYWELL INTL INC | COM | 438516106 | 71 | 1,230 |
| HONEYWELL INTL INC | COM | 438516106 | 113 | 2,000 |
| HONEYWELL INTL INC | COM | 438516106 | 384 | 6,800 |
| HONEYWELL INTL INC | COM | 438516106 | 232 | 4,104 |
| HONEYWELL INTL INC | COM | 438516106 | 28 | 500 |
| HONEYWELL INTL INC | COM | 438516106 | 5,993 | 107,306 |
| HONEYWELL INTL INC | COM | 438516106 | 4,577 | 81,127 |
| HONEYWELL INTL INC | COM | 438516106 | 39 | 700 |
| HONEYWELL INTL INC | COM | 438516106 | 5,451 | 96,616 |
| HONEYWELL INTL INC | COM | 438516106 | 716 | 12,687 |
| HORACE MANN EDUCATORS CORP N | COM | 440327104 | 1,913 | 109,435 |
| HORIZON FINL CORP WASH | COM | 44041F105 | 207 | 15,000 |
| HORNBECK OFFSHORE SVCS INC N | COM | 440543106 | 3,123 | 68,377 |
| HORNBECK OFFSHORE SVCS INC N | COM | 440543106 | 18 | 397 |
| HOSPIRA INC | COM | 441060100 | 1,661 | 38,900 |
| HOSPIRA INC | COM | 441060100 | 307 | 7,176 |
| HOSPIRA INC | COM | 441060100 | 1 | 23 |
| HOSPIRA INC | COM | 441060100 | 56 | 1,300 |
| HOSPIRA INC | COM | 441060100 | 373 | 8,809 |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 1,630 | 102,406 |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 162 | 10,186 |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 1 | 90 |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 9 | 540 |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 587 | 36,207 |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 34 | 2,120 |
| HOT TOPIC INC | COM | 441339108 | 635 | 147,402 |
| HOUSTON WIRE & CABLE CO | COM | 44244K109 | 3 | 198 |
| HOUSTON WIRE & CABLE CO | COM | 44244K109 | 481 | 30,000 |
| HUDSON CITY BANCORP | COM | 443683107 | 3 | 192 |
| HUDSON CITY BANCORP | COM | 443683107 | 634 | 35,745 |
| HUDSON HIGHLAND GROUP INC | COM | 443792106 | 1,490 | 175,900 |
| HUMANA INC | COM | 444859102 | 458 | 10,200 |
| HUMANA INC | COM | 444859102 | 19 | 430 |
| HUMANA INC | COM | 444859102 | 511 | 11,400 |
| HUMANA INC | COM | 444859102 | 1,172 | 25,933 |
| HUMANA INC | COM | 444859102 | 13 | 288 |
| HUMANA INC | COM | 444859102 | 184 | 4,100 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 13,046 | 2,215,021 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 16 | 2,800 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 2,746 | 85,800 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 3 | 103 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 2 | 69 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 197 | 18,447 |
| HURCO COMPANIES INC | COM | 447324104 | 290 | 6,200 |
| HURON CONSULTING GROUP INC | COM | 447462102 | 1,273 | 30,646 |
| HUTCHINSON TECHNOLOGY INC | COM | 448407106 | 780 | 49,020 |
| IDT CORP | CL B | 448947309 | 413 | 106,730 |
| HYPERCOM CORP | COM | 44913M105 | 102 | 23,587 |
| HYPERCOM CORP | COM | 44913M105 | 1,856 | 425,600 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 7,249 | 354,280 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 1 | 46 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 15 | 700 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 10 | 482 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 272 | 13,274 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 3 | 135 |

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

| | | | | |
|----------------------------|----------------|-----------|--------|---------|
| ICU MED INC | COM | 44930G107 | 1,554 | 54,000 |
| I D SYSTEMS INC | COM | 449489103 | 122 | 16,179 |
| I D SYSTEMS INC | COM | 449489103 | 36 | 4,800 |
| IPG PHOTONICS CORP | COM | 44980X109 | 697 | 44,395 |
| IPCS INC | COM NEW | 44980Y305 | 1,673 | 71,639 |
| IPCS INC | COM NEW | 44980Y305 | 179 | 7,665 |
| IMS HEALTH INC | COM | 449934108 | 3 | 163 |
| IMS HEALTH INC | COM | 449934108 | 17 | 800 |
| IMS HEALTH INC | COM | 449934108 | 437 | 20,941 |
| IMS HEALTH INC | COM | 449934108 | 650 | 30,915 |
| IRSA INVERSIONES Y REP S A | GLOBL DEP RCPT | 450047204 | 729 | 51,869 |
| IXIA | COM | 45071R109 | 1,600 | 206,211 |
| IBASIS INC | COM NEW | 450732201 | 356 | 86,800 |
| IBERIABANK CORP | COM | 450828108 | 1,328 | 30,000 |
| IBERIABANK CORP | COM | 450828108 | 91 | 2,057 |
| IBERIABANK CORP | COM | 450828108 | 0 | 10 |
| ITT CORP NEW | COM | 450911102 | 2,256 | 43,539 |
| ITT CORP NEW | COM | 450911102 | 2,407 | 46,467 |
| ITT CORP NEW | COM | 450911102 | 10,868 | 209,776 |
| ITT CORP NEW | COM | 450911102 | 717 | 13,835 |
| ITT CORP NEW | COM | 450911102 | 31 | 600 |
| ITT CORP NEW | COM | 450911102 | 799 | 15,464 |
| ITT CORP NEW | COM | 450911102 | 59 | 1,140 |
| ITT CORP NEW | COM | 450911102 | 3,346 | 64,575 |
| ITT CORP NEW | COM | 450911102 | 306 | 5,920 |
| ITT CORP NEW | COM | 450911102 | 2,150 | 41,496 |
| IAMGOLD CORP | COM | 450913108 | 2 | 216 |
| IAMGOLD CORP | COM | 450913108 | 21 | 2,873 |
| IAMGOLD CORP | COM | 450913108 | 186 | 25,320 |
| IAMGOLD CORP | COM | 450913108 | 4 | 500 |
| ICICI BK LTD | ADR | 45104G104 | 163 | 4,275 |
| ICICI BK LTD | ADR | 45104G104 | 2,902 | 76,000 |
| ICICI BK LTD | ADR | 45104G104 | 98 | 2,555 |
| ICICI BK LTD | ADR | 45104G104 | 76 | 2,000 |
| ICICI BK LTD | ADR | 45104G104 | 16 | 413 |
| ICICI BK LTD | ADR | 45104G104 | 220 | 5,770 |
| ICICI BK LTD | ADR | 45104G104 | 24,232 | 634,507 |
| ICICI BK LTD | ADR | 45104G104 | 20,328 | 536,074 |
| ICAGEN INC | COM | 45104P104 | 22 | 13,654 |
| ICONIX BRAND GROUP INC | COM | 451055107 | 645 | 37,191 |
| ICONIX BRAND GROUP INC | COM | 451055107 | 56 | 3,212 |
| ICONIX BRAND GROUP INC | COM | 451055107 | 3 | 154 |
| ICONIX BRAND GROUP INC | COM | 451055107 | 49 | 2,816 |
| IDACORP INC | COM | 451107106 | 1,052 | 32,769 |
| IDACORP INC | COM | 451107106 | 29 | 900 |
| IDEARC INC | COM | 451663108 | 3 | 815 |
| IDEARC INC | COM | 451663108 | 73 | 20,000 |
| IDEARC INC | COM | 451663108 | 0 | 61 |
| IDEARC INC | COM | 451663108 | 5 | 1,302 |
| IDEARC INC | COM | 451663108 | 1 | 149 |
| IDEARC INC | COM | 451663108 | 2 | 428 |
| IDEARC INC | COM | 451663108 | 0 | 4 |
| IDEARC INC | COM | 451663108 | 3 | 771 |
| IDEARC INC | COM | 451663108 | 23 | 6,200 |
| IDEX CORP | COM | 45167R104 | 405 | 13,203 |
| IDEX CORP | COM | 45167R104 | 1 | 30 |
| IDEX CORP | COM | 45167R104 | 27 | 865 |
| IDEX CORP | COM | 45167R104 | 140 | 4,576 |
| IDEXX LABS INC | COM | 45168D104 | 4,699 | 95,400 |
| IDEXX LABS INC | COM | 45168D104 | 16 | 330 |
| IGATE CORP | COM | 45169U105 | 278 | 39,000 |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 2,052 | 270,000 |

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

| | | | | |
|------------------------------|---------------|-----------|--------|---------|
| IHS INC | CL A | 451734107 | 7,274 | 113,102 |
| IHS INC | CL A | 451734107 | 170 | 2,636 |
| IHS INC | CL A | 451734107 | 11 | 175 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 548 | 11,370 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 3,890 | 80,650 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 31,076 | 642,728 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 1,696 | 35,159 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 275 | 5,710 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 68 | 1,404 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 1,803 | 37,646 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 252 | 5,226 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 68 | 1,405 |
| IMATION CORP | COM | 45245A107 | 1,233 | 54,226 |
| IMAX CORP | COM | 45245E109 | 128 | 18,343 |
| IMMUCOR INC | COM | 452526106 | 710 | 33,266 |
| IMPERIAL CAP BANCORP INC | COM | 452680101 | 384 | 17,783 |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 366 | 7,000 |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 261 | 5,000 |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 15,407 | 294,190 |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 67 | 1,275 |
| IMPERIAL TOBACCO GROUP PLC | SPONSORED ADR | 453142101 | 203 | 2,210 |
| IMPERIAL TOBACCO GROUP PLC | SPONSORED ADR | 453142101 | 6 | 69 |
| IMPERIAL TOBACCO GROUP PLC | SPONSORED ADR | 453142101 | 88 | 953 |
| INCYTE CORP | COM | 45337C102 | 1,932 | 183,809 |
| INDEPENDENT BANK CORP MASS | COM | 453836108 | 798 | 27,000 |
| INDEPENDENT BANK CORP MICH | COM | 453838104 | 624 | 60,075 |
| INDIA FD INC | COM | 454089103 | 106 | 2,333 |
| INDIA FD INC | COM | 454089103 | 9 | 209 |
| INDIA FD INC | COM | 454089103 | 442 | 9,734 |
| INFINEON TECHNOLOGIES AG | SPONSORED ADR | 45662N103 | 288 | 40,985 |
| INFINEON TECHNOLOGIES AG | SPONSORED ADR | 45662N103 | 76 | 10,785 |
| INFINEON TECHNOLOGIES AG | SPONSORED ADR | 45662N103 | 26 | 3,702 |
| INFINEON TECHNOLOGIES AG | SPONSORED ADR | 45662N103 | 165 | 23,445 |
| INFINITY PPTY & CAS CORP | COM | 45665Q103 | 1,620 | 38,950 |
| INFINITY PPTY & CAS CORP | COM | 45665Q103 | 93 | 2,229 |
| INFORMATICA CORP | COM | 45666Q102 | 3,954 | 231,745 |
| INFOSYS TECHNOLOGIES LTD | SPONSORED ADR | 456788108 | 86 | 2,394 |
| INFOSYS TECHNOLOGIES LTD | SPONSORED ADR | 456788108 | 74 | 2,071 |
| INFOSYS TECHNOLOGIES LTD | SPONSORED ADR | 456788108 | 1 | 26 |
| INFOSYS TECHNOLOGIES LTD | SPONSORED ADR | 456788108 | 2 | 64 |
| INFOSYS TECHNOLOGIES LTD | SPONSORED ADR | 456788108 | 184 | 5,155 |
| INFOSYS TECHNOLOGIES LTD | SPONSORED ADR | 456788108 | 14,296 | 396,248 |
| INFOSPACE INC | COM NEW | 45678T201 | 1,430 | 123,600 |
| INFOSPACE INC | COM NEW | 45678T201 | 1 | 50 |
| ING GROEP N V | SPONSORED ADR | 456837103 | 812 | 21,716 |
| ING GROEP N V | SPONSORED ADR | 456837103 | 88 | 2,360 |
| ING GROEP N V | SPONSORED ADR | 456837103 | 46 | 1,227 |
| ING GROEP N V | SPONSORED ADR | 456837103 | 10,662 | 285,320 |
| INGRAM MICRO INC | CL A | 457153104 | 419 | 26,500 |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 5,175 | 304,438 |
| INSITUFORM TECHNOLOGIES INC | CL A | 457667103 | 317 | 22,946 |
| INNOSPEC INC | COM | 45768S105 | 2,143 | 101,088 |
| INSPIRE PHARMACEUTICALS INC | COM | 457733103 | 93 | 24,210 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | 457985208 | 1,829 | 42,080 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 471 | 52,700 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 9 | 1,000 |
| INTEGRATED ELECTRICAL SVC | COM | 45811E301 | 1,389 | 88,400 |
| INTEL CORP | COM | 458140100 | 2,936 | 138,617 |
| INTEL CORP | COM | 458140100 | 6,252 | 295,186 |
| INTEL CORP | COM | 458140100 | 2,044 | 96,500 |
| INTEL CORP | COM | 458140100 | 13,342 | 629,939 |
| INTEL CORP | COM | 458140100 | 3,376 | 159,400 |

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

| | | | | |
|------------------------------|----------------|-----------|--------|---------|
| INTEL CORP | COM | 458140100 | 661 | 31,010 |
| INTEL CORP | COM | 458140100 | 2,188 | 103,300 |
| INTEL CORP | COM | 458140100 | 650 | 30,700 |
| INTEL CORP | COM | 458140100 | 8,823 | 416,591 |
| INTEL CORP | COM | 458140100 | 543 | 25,615 |
| INTEL CORP | COM | 458140100 | 13,081 | 629,175 |
| INTEL CORP | COM | 458140100 | 215 | 10,159 |
| INTEL CORP | COM | 458140100 | 2,589 | 122,238 |
| INTEL CORP | COM | 458140100 | 1,972 | 93,119 |
| INTEL CORP | COM | 458140100 | 2 | 77 |
| INTEL CORP | COM | 458140100 | 2,699 | 128,120 |
| INTEL CORP | COM | 458140100 | 11 | 528 |
| INTEL CORP | COM | 458140100 | 24 | 1,125 |
| INTEL CORP | COM | 458140100 | 5,298 | 250,154 |
| INTEGRA BK CORP | COM | 45814P105 | 1,230 | 75,936 |
| INTEGRYS ENERGY GROUP INC | COM | 45822P105 | 34 | 728 |
| INTEGRYS ENERGY GROUP INC | COM | 45822P105 | 191 | 4,150 |
| INTER PARFUMS INC | COM | 458334109 | 1,134 | 51,352 |
| INTERACTIVE DATA CORP | COM | 45840J107 | 900 | 31,605 |
| INTERACTIVE BROKERS GROUP IN | COM | 45841N107 | 723 | 28,300 |
| INTERACTIVE BROKERS GROUP IN | COM | 45841N107 | 143 | 5,582 |
| INTERACTIVE BROKERS GROUP IN | COM | 45841N107 | 9 | 360 |
| INTERACTIVE BROKERS GROUP IN | COM | 45841N107 | 62 | 2,400 |
| INTERCONTINENTALEXCHANGE INC | COM | 45865V100 | 366 | 2,803 |
| INTERCONTINENTALEXCHANGE INC | COM | 45865V100 | 506 | 3,900 |
| INTERCONTINENTALEXCHANGE INC | COM | 45865V100 | 23 | 177 |
| INTERCONTINENTALEXCHANGE INC | COM | 45865V100 | 10 | 80 |
| INTERFACE INC | CL A | 458665106 | 4,112 | 292,644 |
| INTERDIGITAL INC | COM | 45867G101 | 4,401 | 222,154 |
| INTERLINE BRANDS INC | COM | 458743101 | 972 | 52,400 |
| INTERLINE BRANDS INC | COM | 458743101 | 3 | 174 |
| INTERNAP NETWORK SVCS CORP | COM PAR \$.001 | 45885A300 | 1 | 260 |
| INTERNAP NETWORK SVCS CORP | COM PAR \$.001 | 45885A300 | 257 | 51,805 |
| INTERNAP NETWORK SVCS CORP | COM PAR \$.001 | 45885A300 | 7 | 1,500 |
| INTERNATIONAL BANCSHARES COR | COM | 459044103 | 1,626 | 72,000 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 55 | 480 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 21,965 | 190,770 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 837 | 7,270 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 37,175 | 322,864 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 1,980 | 17,200 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 893 | 7,752 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 1,255 | 10,900 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 735 | 6,384 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 155 | 1,350 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 18,782 | 163,936 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 415 | 3,604 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 460 | 3,995 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 2,324 | 20,183 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 8 | 68 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 8,989 | 78,073 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 19,310 | 167,706 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 4 | 81 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 28 | 620 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 188 | 4,297 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 202 | 4,588 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 28,112 | 700,000 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 1,406 | 34,975 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 1,624 | 40,400 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 40 | 1,000 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 9 | 225 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 1,649 | 41,210 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 122 | 3,038 |

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

| | | | | |
|------------------------------|-----------------|-----------|--------|-----------|
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 11 | 265 |
| INTL PAPER CO | COM | 460146103 | 480 | 17,644 |
| INTL PAPER CO | COM | 460146103 | 171 | 6,284 |
| INTL PAPER CO | COM | 460146103 | 693 | 25,702 |
| INTERNATIONAL SPEEDWAY CORP | CL A | 460335201 | 1,059 | 25,700 |
| INTERNATIONAL SPEEDWAY CORP | CL A | 460335201 | 3 | 76 |
| INTERNET CAP GROUP INC | COM NEW | 46059C205 | 0 | 5 |
| INTERNET CAP GROUP INC | COM NEW | 46059C205 | 1 | 110 |
| INTERNET CAP GROUP INC | COM NEW | 46059C205 | 257 | 24,358 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 3 | 415 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 3 | 377 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 226 | 26,956 |
| INTERSIL CORP | CL A | 46069S109 | 314 | 12,245 |
| INTERSIL CORP | CL A | 46069S109 | 21 | 803 |
| INTERVOICE INC NEW | COM | 461142101 | 1,314 | 165,059 |
| INTEVAC INC | COM | 461148108 | 519 | 40,074 |
| INTERWOVEN INC | COM NEW | 46114T508 | 857 | 80,246 |
| INTUIT | COM | 461202103 | 34,693 | 1,247,500 |
| INTUIT | COM | 461202103 | 593 | 22,025 |
| INVACARE CORP | COM | 461203101 | 696 | 31,222 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 5,826 | 17,995 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 214 | 660 |
| INVENTIV HEALTH INC | COM | 46122E105 | 3,122 | 108,377 |
| INVERNESS MED INNOVATIONS IN | COM | 46126P106 | 23,164 | 769,571 |
| INVESTMENT TECHNOLOGY GRP NE | COM | 46145F105 | 3,168 | 68,600 |
| INVESTMENT TECHNOLOGY GRP NE | COM | 46145F105 | 289 | 6,400 |
| INVESTTOOLS INC | COM | 46145P103 | 1,906 | 173,419 |
| INVITROGEN CORP | COM | 46185R100 | 1,780 | 21,300 |
| INVITROGEN CORP | COM | 46185R100 | 1,242 | 14,534 |
| INVITROGEN CORP | COM | 46185R100 | 123 | 1,438 |
| INVITROGEN CORP | NOTE 1.500% 2/1 | 46185RAK6 | 10 | 10,000 |
| ION GEOPHYSICAL CORP | COM | 462044108 | 502 | 36,380 |
| ION GEOPHYSICAL CORP | COM | 462044108 | 1 | 50 |
| IRON MTN INC | COM | 462846106 | 2,863 | 108,400 |
| IRON MTN INC | COM | 462846106 | 31 | 1,185 |
| IRON MTN INC | COM | 462846106 | 38 | 1,425 |
| IRON MTN INC | COM | 462846106 | 0 | 1 |
| IRON MTN INC | COM | 462846106 | 1 | 52 |
| IRWIN FINL CORP | COM | 464119106 | 142 | 26,759 |
| ISCO INTL INC | COM | 46426P103 | 0 | 500 |
| ISCO INTL INC | COM | 46426P103 | 2 | 10,800 |
| ISHARES COMEX GOLD TR | ISHARES | 464285105 | 73 | 800 |
| ISHARES COMEX GOLD TR | ISHARES | 464285105 | 214 | 2,360 |
| ISHARES COMEX GOLD TR | ISHARES | 464285105 | 5,965 | 65,787 |
| ISHARES INC | MSCI AUSTRALIA | 464286103 | 155 | 6,000 |
| ISHARES INC | MSCI AUSTRALIA | 464286103 | 180 | 7,000 |
| ISHARES INC | MSCI AUSTRALIA | 464286103 | 1,766 | 68,565 |
| ISHARES INC | MSCI AUSTRALIA | 464286103 | 59 | 2,295 |
| ISHARES INC | MSCI AUSTRALIA | 464286103 | 116 | 4,500 |
| ISHARES INC | MSCI AUSTRALIA | 464286103 | 82 | 3,200 |
| ISHARES INC | MSCI AUSTRALIA | 464286103 | 127 | 4,921 |
| ISHARES INC | MSCI BELGIUM | 464286301 | 375 | 15,802 |
| ISHARES INC | MSCI BELGIUM | 464286301 | 20 | 828 |
| ISHARES INC | MSCI BRAZIL | 464286400 | 884 | 11,481 |
| ISHARES INC | MSCI BRAZIL | 464286400 | 6,331 | 82,183 |
| ISHARES INC | MSCI BRAZIL | 464286400 | 261 | 3,392 |
| ISHARES INC | MSCI BRAZIL | 464286400 | 1,371 | 17,800 |
| ISHARES INC | MSCI BRAZIL | 464286400 | 46 | 600 |
| ISHARES INC | MSCI BRAZIL | 464286400 | 439 | 5,688 |
| ISHARES INC | MSCI BRAZIL | 464286400 | 22,662 | 294,200 |
| ISHARES INC | MSCI CDA INDEX | 464286509 | 176 | 5,800 |
| ISHARES INC | MSCI CDA INDEX | 464286509 | 1,231 | 40,595 |

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

| | | | | |
|-------------|----------------|-----------|--------|-----------|
| ISHARES INC | MSCI CDA INDEX | 464286509 | 88,720 | 2,927,073 |
| ISHARES INC | MSCI CDA INDEX | 464286509 | 68 | 2,200 |
| ISHARES INC | MSCI CDA INDEX | 464286509 | 76 | 2,500 |
| ISHARES INC | MSCI CDA INDEX | 464286509 | 15 | 500 |
| ISHARES INC | MSCI CDA INDEX | 464286509 | 113 | 3,736 |
| ISHARES INC | MSCI CDA INDEX | 464286509 | 1,388 | 45,803 |
| ISHARES INC | MSCI EMU INDEX | 464286608 | 158 | 1,450 |
| ISHARES INC | MSCI EMU INDEX | 464286608 | 91 | 835 |
| ISHARES INC | MSCI EMU INDEX | 464286608 | 33,745 | 310,154 |
| ISHARES INC | MSCI PAC J IDX | 464286665 | 946 | 6,975 |
| ISHARES INC | MSCI PAC J IDX | 464286665 | 339 | 2,500 |
| ISHARES INC | MSCI PAC J IDX | 464286665 | 305 | 2,255 |
| ISHARES INC | MSCI PAC J IDX | 464286665 | 212 | 1,562 |
| ISHARES INC | MSCI PAC J IDX | 464286665 | 666 | 4,930 |
| ISHARES INC | MSCI PAC J IDX | 464286665 | 9,500 | 70,072 |
| ISHARES INC | MSCI SINGAPORE | 464286673 | 152 | 11,900 |
| ISHARES INC | MSCI SINGAPORE | 464286673 | 72 | 5,600 |
| ISHARES INC | MSCI SINGAPORE | 464286673 | 395 | 30,929 |
| ISHARES INC | MSCI SINGAPORE | 464286673 | 68 | 5,358 |
| ISHARES INC | MSCI SINGAPORE | 464286673 | 240 | 18,800 |
| ISHARES INC | MSCI SINGAPORE | 464286673 | 149 | 11,682 |
| ISHARES INC | MSCI UTD KINGD | 464286699 | 724 | 33,600 |
| ISHARES INC | MSCI UTD KINGD | 464286699 | 4,373 | 202,828 |
| ISHARES INC | MSCI UTD KINGD | 464286699 | 368 | 17,047 |
| ISHARES INC | MSCI UTD KINGD | 464286699 | 10,524 | 488,137 |
| ISHARES INC | MSCI FRANCE | 464286707 | 1,992 | 57,013 |
| ISHARES INC | MSCI FRANCE | 464286707 | 77 | 2,212 |
| ISHARES INC | MSCI FRANCE | 464286707 | 190 | 5,410 |
| ISHARES INC | MSCI FRANCE | 464286707 | 446 | 12,775 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 4,936 | 311,389 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 550 | 34,680 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 333 | 21,007 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 1,393 | 87,894 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 37,119 | 2,341,867 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 1,586 | 97,186 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 2,064 | 130,200 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 583 | 36,810 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 0 | 30 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 263 | 16,592 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 4,762 | 300,043 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 113 | 7,100 |
| ISHARES INC | MSCI SWITZERLD | 464286749 | 2,123 | 82,013 |
| ISHARES INC | MSCI SWITZERLD | 464286749 | 113 | 4,377 |
| ISHARES INC | MSCI SWITZERLD | 464286749 | 142 | 5,500 |
| ISHARES INC | MSCI SWEDEN | 464286756 | 753 | 25,031 |
| ISHARES INC | MSCI SWEDEN | 464286756 | 42 | 1,410 |
| ISHARES INC | MSCI SWEDEN | 464286756 | 115 | 3,815 |
| ISHARES INC | MSCI SPAIN | 464286764 | 1,407 | 22,915 |
| ISHARES INC | MSCI SPAIN | 464286764 | 88 | 1,436 |
| ISHARES INC | MSCI SPAIN | 464286764 | 280 | 4,560 |
| ISHARES INC | MSCI S KOREA | 464286772 | 363 | 6,503 |
| ISHARES INC | MSCI S KOREA | 464286772 | 436 | 7,809 |
| ISHARES INC | MSCI S KOREA | 464286772 | 7,044 | 126,261 |
| ISHARES INC | MSCI S KOREA | 464286772 | 311 | 5,575 |
| ISHARES INC | MSCI S KOREA | 464286772 | 809 | 14,500 |
| ISHARES INC | MSCI S KOREA | 464286772 | 134 | 2,400 |
| ISHARES INC | MSCI S KOREA | 464286772 | 1 | 24 |
| ISHARES INC | MSCI S KOREA | 464286772 | 165 | 2,949 |
| ISHARES INC | MSCI S KOREA | 464286772 | 273 | 4,900 |
| ISHARES INC | MSCI STH AFRCA | 464286780 | 186 | 1,646 |
| ISHARES INC | MSCI STH AFRCA | 464286780 | 111 | 981 |
| ISHARES INC | MSCI STH AFRCA | 464286780 | 7,598 | 67,094 |

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

| | | | | |
|-------------|----------------|-----------|--------|-----------|
| ISHARES INC | MSCI STH AFRCA | 464286780 | 95 | 841 |
| ISHARES INC | MSCI STH AFRCA | 464286780 | 1 | 5 |
| ISHARES INC | MSCI STH AFRCA | 464286780 | 107 | 920 |
| ISHARES INC | MSCI GERMAN | 464286806 | 3,790 | 120,277 |
| ISHARES INC | MSCI GERMAN | 464286806 | 1,566 | 49,712 |
| ISHARES INC | MSCI GERMAN | 464286806 | 64,863 | 2,058,474 |
| ISHARES INC | MSCI GERMAN | 464286806 | 1,563 | 49,600 |
| ISHARES INC | MSCI GERMAN | 464286806 | 211 | 6,690 |
| ISHARES INC | MSCI GERMAN | 464286806 | 97 | 3,110 |
| ISHARES INC | MSCI GERMAN | 464286806 | 162 | 5,139 |
| ISHARES INC | MSCI GERMAN | 464286806 | 243 | 7,725 |
| ISHARES INC | MSCI GERMAN | 464286806 | 970 | 30,793 |
| ISHARES INC | MSCI NETHERLND | 464286814 | 1,089 | 38,404 |
| ISHARES INC | MSCI NETHERLND | 464286814 | 68 | 2,394 |
| ISHARES INC | MSCI NETHERLND | 464286814 | 189 | 6,680 |
| ISHARES INC | MSCI MEXICO | 464286822 | 108 | 1,825 |
| ISHARES INC | MSCI MEXICO | 464286822 | 73 | 1,238 |
| ISHARES INC | MSCI MEXICO | 464286822 | 27 | 455 |
| ISHARES INC | MSCI MEXICO | 464286822 | 329 | 5,538 |
| ISHARES INC | MSCI MALAYSIA | 464286830 | 153 | 12,950 |
| ISHARES INC | MSCI MALAYSIA | 464286830 | 37 | 3,112 |
| ISHARES INC | MSCI MALAYSIA | 464286830 | 133 | 11,224 |
| ISHARES INC | MSCI MALAYSIA | 464286830 | 6,236 | 526,277 |
| ISHARES INC | MSCI MALAYSIA | 464286830 | 157 | 13,266 |
| ISHARES INC | MSCI MALAYSIA | 464286830 | 152 | 12,808 |
| ISHARES INC | MSCI MALAYSIA | 464286830 | 11 | 901 |
| ISHARES INC | MSCI MALAYSIA | 464286830 | 104 | 8,954 |
| ISHARES INC | MSCI MALAYSIA | 464286830 | 2,951 | 253,969 |
| ISHARES INC | MSCI MALAYSIA | 464286830 | 2,384 | 201,177 |
| ISHARES INC | MSCI JAPAN | 464286848 | 383 | 31,000 |
| ISHARES INC | MSCI JAPAN | 464286848 | 2,247 | 181,655 |
| ISHARES INC | MSCI JAPAN | 464286848 | 5,384 | 435,299 |
| ISHARES INC | MSCI JAPAN | 464286848 | 3,742 | 302,528 |
| ISHARES INC | MSCI JAPAN | 464286848 | 1,333 | 107,610 |
| ISHARES INC | MSCI JAPAN | 464286848 | 1,564 | 126,400 |
| ISHARES INC | MSCI JAPAN | 464286848 | 557 | 45,064 |
| ISHARES INC | MSCI JAPAN | 464286848 | 395 | 31,898 |
| ISHARES INC | MSCI JAPAN | 464286848 | 592 | 47,756 |
| ISHARES INC | MSCI JAPAN | 464286848 | 31 | 2,500 |
| ISHARES INC | MSCI JAPAN | 464286848 | 9,097 | 735,400 |
| ISHARES INC | MSCI ITALY | 464286855 | 1,042 | 35,265 |
| ISHARES INC | MSCI ITALY | 464286855 | 67 | 2,276 |
| ISHARES INC | MSCI ITALY | 464286855 | 157 | 5,315 |
| ISHARES INC | MSCI HONG KONG | 464286871 | 160 | 8,900 |
| ISHARES INC | MSCI HONG KONG | 464286871 | 127 | 7,060 |
| ISHARES INC | MSCI HONG KONG | 464286871 | 682 | 38,031 |
| ISHARES INC | MSCI HONG KONG | 464286871 | 62 | 3,425 |
| ISHARES INC | MSCI HONG KONG | 464286871 | 129 | 7,162 |
| ISHARES INC | MSCI HONG KONG | 464286871 | 16 | 917 |
| ISHARES TR | S&P 100 IDX FD | 464287101 | 4,485 | 73,100 |
| ISHARES TR | S&P 100 IDX FD | 464287101 | 17,142 | 279,420 |
| ISHARES TR | S&P 100 IDX FD | 464287101 | 15 | 250 |
| ISHARES TR | S&P 100 IDX FD | 464287101 | 1,388 | 22,619 |
| ISHARES TR | S&P 100 IDX FD | 464287101 | 148 | 2,400 |
| ISHARES TR | S&P 100 IDX FD | 464287101 | 962 | 15,600 |
| ISHARES TR | DJ SEL DIV INX | 464287168 | 237 | 4,100 |
| ISHARES TR | DJ SEL DIV INX | 464287168 | 246 | 4,250 |
| ISHARES TR | DJ SEL DIV INX | 464287168 | 35 | 600 |
| ISHARES TR | DJ SEL DIV INX | 464287168 | 354 | 6,123 |
| ISHARES TR | DJ SEL DIV INX | 464287168 | 39 | 680 |
| ISHARES TR | US TIPS BD FD | 464287176 | 1,707 | 15,528 |
| ISHARES TR | US TIPS BD FD | 464287176 | 169 | 1,537 |

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

| | | | | |
|------------|----------------|-----------|---------|---------|
| ISHARES TR | US TIPS BD FD | 464287176 | 686 | 6,243 |
| ISHARES TR | US TIPS BD FD | 464287176 | 284 | 2,610 |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 376 | 2,785 |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 4,070 | 30,120 |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 547 | 4,049 |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 3,797 | 28,100 |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 265 | 1,937 |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 41 | 307 |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 45 | 335 |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 352 | 2,595 |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 17,573 | 132,627 |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 301 | 2,270 |
| ISHARES TR | S&P 500 INDEX | 464287200 | 64 | 483 |
| ISHARES TR | S&P 500 INDEX | 464287200 | 73,090 | 552,749 |
| ISHARES TR | S&P 500 INDEX | 464287200 | 6,480 | 48,861 |
| ISHARES TR | S&P 500 INDEX | 464287200 | 153 | 1,155 |
| ISHARES TR | LEHMAN AGG BND | 464287226 | 11,742 | 114,360 |
| ISHARES TR | LEHMAN AGG BND | 464287226 | 619 | 6,031 |
| ISHARES TR | LEHMAN AGG BND | 464287226 | 1,369 | 13,332 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 40 | 300 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 653 | 4,859 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 12,907 | 96,052 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 17,990 | 133,876 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 142 | 1,049 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 165 | 1,230 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 2,016 | 15,000 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 724 | 5,393 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 2,297 | 17,097 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 855 | 6,367 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 9,051 | 67,351 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 275 | 2,050 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 1,502 | 11,174 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 10,807 | 80,458 |
| ISHARES TR | IBOXX INV CPBD | 464287242 | 1,703 | 16,185 |
| ISHARES TR | IBOXX INV CPBD | 464287242 | 1,262 | 11,992 |
| ISHARES TR | IBOXX INV CPBD | 464287242 | 973 | 9,310 |
| ISHARES TR | S&P GBL HLTHCR | 464287325 | 53 | 1,000 |
| ISHARES TR | S&P GBL HLTHCR | 464287325 | 1,945 | 36,160 |
| ISHARES TR | S&P GBL HLTHCR | 464287325 | 82 | 1,565 |
| ISHARES TR | S&P GBL FIN | 464287333 | 56 | 800 |
| ISHARES TR | S&P GBL FIN | 464287333 | 56 | 800 |
| ISHARES TR | S&P GBL FIN | 464287333 | 119 | 1,695 |
| ISHARES TR | S&P GBL ENER | 464287341 | 26 | 200 |
| ISHARES TR | S&P GBL ENER | 464287341 | 31 | 240 |
| ISHARES TR | S&P GBL ENER | 464287341 | 1,015 | 7,838 |
| ISHARES TR | S&P GBL ENER | 464287341 | 65 | 500 |
| ISHARES TR | S&P GBL ENER | 464287341 | 10 | 75 |
| ISHARES TR | S&P GSSI NATL | 464287374 | 102 | 800 |
| ISHARES TR | S&P GSSI NATL | 464287374 | 306 | 2,399 |
| ISHARES TR | S&P LTN AM 40 | 464287390 | 33 | 130 |
| ISHARES TR | S&P LTN AM 40 | 464287390 | 97 | 385 |
| ISHARES TR | S&P LTN AM 40 | 464287390 | 63 | 250 |
| ISHARES TR | S&P LTN AM 40 | 464287390 | 108,976 | 431,590 |
| ISHARES TR | S&P LTN AM 40 | 464287390 | 1,263 | 5,000 |
| ISHARES TR | S&P LTN AM 40 | 464287390 | 101 | 400 |
| ISHARES TR | S&P LTN AM 40 | 464287390 | 320 | 1,273 |
| ISHARES TR | S&P LTN AM 40 | 464287390 | 67 | 265 |
| ISHARES TR | S&P LTN AM 40 | 464287390 | 505 | 2,000 |
| ISHARES TR | S&P LTN AM 40 | 464287390 | 235 | 930 |
| ISHARES TR | S&P LTN AM 40 | 464287390 | 6,070 | 24,041 |
| ISHARES TR | S&P LTN AM 40 | 464287390 | 1,005 | 3,980 |
| ISHARES TR | 7-10 YR TRS BD | 464287440 | 1,525 | 16,627 |

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

| | | | | |
|------------|----------------|-----------|--------|---------|
| ISHARES TR | 7-10 YR TRS BD | 464287440 | 49,099 | 535,487 |
| ISHARES TR | 7-10 YR TRS BD | 464287440 | 6,811 | 74,345 |
| ISHARES TR | 7-10 YR TRS BD | 464287440 | 153 | 1,665 |
| ISHARES TR | 1-3 YR TRS BD | 464287457 | 818 | 9,714 |
| ISHARES TR | 1-3 YR TRS BD | 464287457 | 553 | 6,570 |
| ISHARES TR | 1-3 YR TRS BD | 464287457 | 501 | 5,943 |
| ISHARES TR | 1-3 YR TRS BD | 464287457 | 399 | 4,736 |
| ISHARES TR | 1-3 YR TRS BD | 464287457 | 227 | 2,698 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 5,463 | 75,981 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 990 | 13,767 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 379 | 5,265 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 135 | 1,877 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 510 | 7,100 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 1,214 | 16,873 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 21,393 | 296,800 |
| ISHARES TR | RUSSELL MCP VL | 464287473 | 2,016 | 15,679 |
| ISHARES TR | RUSSELL MCP GR | 464287481 | 486 | 4,794 |
| ISHARES TR | RUSSELL MIDCAP | 464287499 | 1,697 | 18,138 |
| ISHARES TR | RUSSELL MIDCAP | 464287499 | 558 | 5,961 |
| ISHARES TR | RUSSELL MIDCAP | 464287499 | 103 | 1,101 |
| ISHARES TR | S&P MIDCAP 400 | 464287507 | 9,365 | 120,469 |
| ISHARES TR | S&P MIDCAP 400 | 464287507 | 7 | 90 |
| ISHARES TR | S&P GSTI SOFTW | 464287515 | 224 | 5,000 |
| ISHARES TR | S&P GSTI SOFTW | 464287515 | 188 | 4,200 |
| ISHARES TR | S&P GSTI NTWRK | 464287531 | 31 | 1,150 |
| ISHARES TR | S&P GSTI NTWRK | 464287531 | 1,013 | 37,200 |
| ISHARES TR | NASDQ BIO INDX | 464287556 | 220 | 2,900 |
| ISHARES TR | COHEN&ST RLTY | 464287564 | 117 | 1,450 |
| ISHARES TR | COHEN&ST RLTY | 464287564 | 5,630 | 70,039 |
| ISHARES TR | S&P GLB100INDX | 464287572 | 55 | 750 |
| ISHARES TR | S&P GLB100INDX | 464287572 | 8,758 | 120,187 |
| ISHARES TR | RUSSELL1000VAL | 464287598 | 78 | 1,065 |
| ISHARES TR | RUSSELL1000VAL | 464287598 | 3,814 | 52,141 |
| ISHARES TR | S&P MC 400 GRW | 464287606 | 669 | 8,200 |
| ISHARES TR | RUSSELL1000GRW | 464287614 | 1,948 | 35,781 |
| ISHARES TR | RUSSELL1000GRW | 464287614 | 722 | 13,270 |
| ISHARES TR | RUSSELL 1000 | 464287622 | 2,190 | 30,421 |
| ISHARES TR | RUSL 2000 VALU | 464287630 | 3,658 | 55,784 |
| ISHARES TR | RUSL 2000 VALU | 464287630 | 48 | 732 |
| ISHARES TR | RUSL 2000 GROW | 464287648 | 495 | 6,838 |
| ISHARES TR | RUSL 2000 GROW | 464287648 | 492 | 6,794 |
| ISHARES TR | RUSL 2000 GROW | 464287648 | 219 | 3,000 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 3,689 | 54,022 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 92 | 1,348 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 65 | 954 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 41 | 600 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 62 | 900 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 1,541 | 22,494 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 2,265 | 32,900 |
| ISHARES TR | RUSSELL 3000 | 464287689 | 223 | 2,921 |
| ISHARES TR | RUSSELL 3000 | 464287689 | 1,425 | 18,693 |
| ISHARES TR | RUSSELL 3000 | 464287689 | 1,336 | 17,500 |
| ISHARES TR | S&P MIDCP VALU | 464287705 | 1,001 | 13,712 |
| ISHARES TR | S&P MIDCP VALU | 464287705 | 13 | 182 |
| ISHARES TR | DJ US REAL EST | 464287739 | 46 | 700 |
| ISHARES TR | DJ US REAL EST | 464287739 | 1,800 | 27,647 |
| ISHARES TR | DJ US REAL EST | 464287739 | 188 | 2,883 |
| ISHARES TR | DJ US REAL EST | 464287739 | 191 | 2,936 |
| ISHARES TR | S&P SMLCAP 600 | 464287804 | 409 | 6,835 |
| ISHARES TR | CONS GOODS IDX | 464287812 | 31,171 | 516,250 |
| ISHARES TR | DJ US INDEX FD | 464287846 | 649 | 10,062 |
| ISHARES TR | S&P EURO PLUS | 464287861 | 2,625 | 25,000 |

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

| | | | | |
|------------------------------|-----------------|-----------|--------|---------|
| ISHARES TR | S&P EURO PLUS | 464287861 | 221 | 2,102 |
| ISHARES TR | S&P EURO PLUS | 464287861 | 390 | 3,715 |
| ISHARES TR | S&P EURO PLUS | 464287861 | 23 | 220 |
| ISHARES TR | S&P EURO PLUS | 464287861 | 4,652 | 44,300 |
| ISHARES TR | S&P EURO PLUS | 464287861 | 160 | 1,528 |
| ISHARES TR | LEHMAN 3-7 YR | 464288661 | 10,253 | 92,680 |
| ISHARES TR | DJ BROKER-DEAL | 464288794 | 10,447 | 280,394 |
| ISHARES TR | DJ OIL&GAS EXP | 464288851 | 4,355 | 63,157 |
| ISHARES TR | MSCI GRW IDX | 464288885 | 377 | 5,245 |
| ISHARES SILVER TRUST | ISHARES | 46428Q109 | 3,041 | 17,800 |
| ISHARES SILVER TRUST | ISHARES | 46428Q109 | 17 | 100 |
| ISHARES SILVER TRUST | ISHARES | 46428Q109 | 264 | 1,550 |
| ISHARES SILVER TRUST | ISHARES | 46428Q109 | 11,617 | 68,172 |
| ISIS PHARMACEUTICALS INC | COM | 464330109 | 317 | 22,500 |
| ITRON INC | COM | 465741106 | 6 | 70 |
| ITRON INC | COM | 465741106 | 323 | 3,580 |
| ITRON INC | COM | 465741106 | 139 | 1,550 |
| ITRON INC | COM | 465741106 | 193 | 2,136 |
| IVANHOE ENERGY INC | COM | 465790103 | 70 | 38,500 |
| IVANHOE ENERGY INC | COM | 465790103 | 9 | 4,900 |
| IVANHOE MINES LTD | COM | 46579N103 | 306 | 29,650 |
| IVANHOE MINES LTD | COM | 46579N103 | 6 | 534 |
| IVANHOE MINES LTD | COM | 46579N103 | 21 | 2,000 |
| IXYS CORP | COM | 46600W106 | 557 | 81,594 |
| J & J SNACK FOODS CORP | COM | 466032109 | 742 | 27,000 |
| JA SOLAR HOLDINGS CO LTD | SPON ADR | 466090107 | 6,325 | 340,056 |
| JA SOLAR HOLDINGS CO LTD | SPON ADR | 466090107 | 205 | 11,010 |
| JA SOLAR HOLDINGS CO LTD | SPON ADR | 466090107 | 2,797 | 150,387 |
| J CREW GROUP INC | COM | 46612H402 | 4,174 | 94,500 |
| J CREW GROUP INC | COM | 46612H402 | 9 | 200 |
| JDS UNIPHASE CORP | COM PAR \$0.001 | 46612J507 | 2 | 125 |
| JDS UNIPHASE CORP | COM PAR \$0.001 | 46612J507 | 28 | 2,125 |
| JDS UNIPHASE CORP | COM PAR \$0.001 | 46612J507 | 160 | 12,216 |
| JDS UNIPHASE CORP | COM PAR \$0.001 | 46612J507 | 61 | 4,600 |
| JDS UNIPHASE CORP | COM PAR \$0.001 | 46612J507 | 58 | 4,365 |
| JDS UNIPHASE CORP | COM PAR \$0.001 | 46612J507 | 2 | 125 |
| JDA SOFTWARE GROUP INC | COM | 46612K108 | 1,004 | 55,027 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 3,924 | 91,372 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 5,343 | 124,407 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 30,394 | 707,656 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 2,295 | 53,444 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 325 | 7,557 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 610 | 14,200 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 1,662 | 38,698 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 49 | 1,140 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 17,239 | 403,637 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 274 | 6,368 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 4,353 | 101,364 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 4 | 100 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 2,049 | 47,700 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 37 | 871 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 516 | 12,000 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 11,161 | 259,870 |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW | 46626E205 | 4,599 | 206,027 |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW | 46626E205 | 4 | 167 |
| JABIL CIRCUIT INC | COM | 466313103 | 383 | 41,566 |
| JABIL CIRCUIT INC | COM | 466313103 | 2 | 197 |
| JABIL CIRCUIT INC | COM | 466313103 | 114 | 12,100 |
| JACK IN THE BOX INC | COM | 466367109 | 3,675 | 136,756 |
| JACK IN THE BOX INC | COM | 466367109 | 592 | 22,044 |
| JACK IN THE BOX INC | COM | 466367109 | 57 | 2,123 |
| JACKSON HEWITT TAX SVCS INC | COM | 468202106 | 289 | 25,155 |

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

| | | | | |
|-----------------------------|---------------|-----------|--------|---------|
| JACKSON HEWITT TAX SVCS INC | COM | 468202106 | 293 | 25,558 |
| JACKSON HEWITT TAX SVCS INC | COM | 468202106 | 64 | 5,568 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 1,545 | 21,000 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 2,392 | 32,501 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 14 | 192 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 237 | 3,217 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 22 | 305 |
| JAGUAR MNG INC | COM | 47009M103 | 182 | 17,320 |
| JAKKS PAC INC | COM | 47012E106 | 3,394 | 123,115 |
| JANUS CAP GROUP INC | COM | 47102X105 | 86 | 3,700 |
| JANUS CAP GROUP INC | COM | 47102X105 | 177 | 7,804 |
| JO-ANN STORES INC | COM | 47758P307 | 3,672 | 249,267 |
| JOHNSON & JOHNSON | COM | 478160104 | 4,609 | 71,057 |
| JOHNSON & JOHNSON | COM | 478160104 | 2,015 | 31,068 |
| JOHNSON & JOHNSON | COM | 478160104 | 18,038 | 278,070 |
| JOHNSON & JOHNSON | COM | 478160104 | 38,456 | 592,811 |
| JOHNSON & JOHNSON | COM | 478160104 | 941 | 14,500 |
| JOHNSON & JOHNSON | COM | 478160104 | 1,846 | 28,418 |
| JOHNSON & JOHNSON | COM | 478160104 | 3,053 | 47,070 |
| JOHNSON & JOHNSON | COM | 478160104 | 3,574 | 55,100 |
| JOHNSON & JOHNSON | COM | 478160104 | 21,249 | 331,086 |
| JOHNSON & JOHNSON | COM | 478160104 | 300 | 4,632 |
| JOHNSON & JOHNSON | COM | 478160104 | 9,639 | 148,594 |
| JOHNSON & JOHNSON | COM | 478160104 | 1,836 | 28,307 |
| JOHNSON & JOHNSON | COM | 478160104 | 3 | 50 |
| JOHNSON & JOHNSON | COM | 478160104 | 339 | 5,220 |
| JOHNSON & JOHNSON | COM | 478160104 | 347 | 5,360 |
| JOHNSON & JOHNSON | COM | 478160104 | 15,975 | 246,255 |
| JOHNSON CTLS INC | COM | 478366107 | 2,116 | 62,623 |
| JOHNSON CTLS INC | COM | 478366107 | 426 | 12,600 |
| JOHNSON CTLS INC | COM | 478366107 | 2 | 60 |
| JOHNSON CTLS INC | COM | 478366107 | 29 | 870 |
| JOHNSON CTLS INC | COM | 478366107 | 145 | 4,300 |
| JOHNSON CTLS INC | COM | 478366107 | 1,466 | 44,258 |
| JOHNSON CTLS INC | COM | 478366107 | 119 | 3,519 |
| JOHNSON CTLS INC | COM | 478366107 | 279 | 8,250 |
| JOHNSON CTLS INC | COM | 478366107 | 523 | 15,850 |
| JOHNSON CTLS INC | COM | 478366107 | 192 | 5,680 |
| JOHNSON CTLS INC | COM | 478366107 | 587 | 17,376 |
| JONES APPAREL GROUP INC | COM | 480074103 | 319 | 23,800 |
| JONES APPAREL GROUP INC | COM | 480074103 | 31 | 2,322 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 1,856 | 24,000 |
| JOURNAL COMMUNICATIONS INC | CL A | 481130102 | 643 | 87,079 |
| JOY GLOBAL INC | COM | 481165108 | 7 | 112 |
| JOY GLOBAL INC | COM | 481165108 | 2,103 | 32,280 |
| JOY GLOBAL INC | COM | 481165108 | 564 | 8,648 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 10 | 400 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 3,395 | 135,800 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 70 | 2,800 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 1,240 | 51,021 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 81 | 3,250 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 15 | 614 |
| KBW INC | COM | 482423100 | 311 | 14,119 |
| KLA-TENCOR CORP | COM | 482480100 | 634 | 17,100 |
| KLA-TENCOR CORP | COM | 482480100 | 711 | 19,273 |
| KLA-TENCOR CORP | COM | 482480100 | 27 | 715 |
| K-SWISS INC | CL A | 482686102 | 316 | 20,000 |
| KT CORP | SPONSORED ADR | 48268K101 | 120 | 5,067 |
| KT CORP | SPONSORED ADR | 48268K101 | 64 | 2,699 |
| KT CORP | SPONSORED ADR | 48268K101 | 71 | 3,002 |
| K V PHARMACEUTICAL CO | CL A | 482740206 | 3,145 | 126,000 |
| K V PHARMACEUTICAL CO | CL A | 482740206 | 86 | 3,450 |

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

| | | | | |
|------------------------------|----------------|-----------|--------|---------|
| K V PHARMACEUTICAL CO | CL A | 482740206 | 76 | 3,039 |
| KADANT INC | COM | 48282T104 | 1,215 | 41,341 |
| KAISER ALUMINUM CORP | COM PAR \$0.01 | 483007704 | 6,660 | 96,100 |
| KAMAN CORP | COM | 483548103 | 2,307 | 81,539 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 11 | 267 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 6 | 140 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 361 | 9,000 |
| KAYDON CORP | COM | 486587108 | 2,208 | 50,287 |
| KAYDON CORP | COM | 486587108 | 492 | 11,200 |
| KAYDON CORP | COM | 486587108 | 1 | 20 |
| KAYDON CORP | COM | 486587108 | 377 | 8,586 |
| KB HOME | COM | 48666K109 | 5 | 187 |
| KB HOME | COM | 48666K109 | 242 | 9,800 |
| KB HOME | COM | 48666K109 | 27 | 1,100 |
| KB HOME | COM | 48666K109 | 3 | 110 |
| KB HOME | COM | 48666K109 | 116 | 4,709 |
| KB HOME | COM | 48666K109 | 331 | 13,400 |
| KEARNY FINL CORP | COM | 487169104 | 329 | 30,000 |
| KELLOGG CO | COM | 487836108 | 42,080 | 800,000 |
| KELLOGG CO | COM | 487836108 | 633 | 12,048 |
| KELLOGG CO | COM | 487836108 | 625 | 11,900 |
| KELLOGG CO | COM | 487836108 | 158 | 3,000 |
| KELLOGG CO | COM | 487836108 | 34 | 650 |
| KELLOGG CO | COM | 487836108 | 1,254 | 23,898 |
| KELLOGG CO | COM | 487836108 | 35 | 670 |
| KELLOGG CO | COM | 487836108 | 31 | 600 |
| KELLOGG CO | COM | 487836108 | 126 | 2,400 |
| KELLY SVCS INC | CL A | 488152208 | 1,372 | 66,742 |
| KEMET CORP | COM | 488360108 | 1,500 | 371,206 |
| KEMET CORP | COM | 488360108 | 5 | 1,325 |
| KENDLE INTERNATIONAL INC | COM | 48880L107 | 1,084 | 24,133 |
| KENEXA CORP | COM | 488879107 | 1,862 | 100,731 |
| KENSEY NASH CORP | COM | 490057106 | 1,490 | 51,470 |
| KERYX BIOPHARMACEUTICALS INC | COM | 492515101 | 77 | 127,533 |
| KEYCORP NEW | COM | 493267108 | 179 | 8,190 |
| KEYCORP NEW | COM | 493267108 | 139 | 6,360 |
| KEYCORP NEW | COM | 493267108 | 369 | 16,800 |
| KEYCORP NEW | COM | 493267108 | 2 | 110 |
| KEYCORP NEW | COM | 493267108 | 11 | 505 |
| KEYCORP NEW | COM | 493267108 | 761 | 34,761 |
| KEYCORP NEW | COM | 493267108 | 72 | 3,282 |
| KEYCORP NEW | COM | 493267108 | 2 | 100 |
| KFORCE INC | COM | 493732101 | 1,377 | 155,764 |
| KIMBERLY CLARK CORP | COM | 494368103 | 4,959 | 76,835 |
| KIMBERLY CLARK CORP | COM | 494368103 | 101 | 1,545 |
| KIMBERLY CLARK CORP | COM | 494368103 | 15 | 225 |
| KIMBERLY CLARK CORP | COM | 494368103 | 3,410 | 53,222 |
| KIMBERLY CLARK CORP | COM | 494368103 | 853 | 13,215 |
| KIMBERLY CLARK CORP | COM | 494368103 | 681 | 10,550 |
| KIMCO REALTY CORP | COM | 49446R109 | 4 | 105 |
| KIMCO REALTY CORP | COM | 49446R109 | 1,054 | 27,199 |
| KIMCO REALTY CORP | COM | 49446R109 | 1 | 33 |
| KIMCO REALTY CORP | COM | 49446R109 | 243 | 6,214 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 1,017 | 18,600 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 55 | 1,000 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 133 | 2,440 |
| KINDRED HEALTHCARE INC | COM | 494580103 | 1,051 | 48,044 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 504 | 58,225 |
| KINROSS GOLD CORP | COM NO PAR | 496902404 | 18 | 800 |
| KINROSS GOLD CORP | COM NO PAR | 496902404 | 23 | 1,021 |
| KINROSS GOLD CORP | COM NO PAR | 496902404 | 4,905 | 220,739 |
| KINROSS GOLD CORP | COM NO PAR | 496902404 | 12 | 520 |

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

| | | | | |
|-----------------------------|---------------|-----------|--------|-----------|
| KIRBY CORP | COM | 497266106 | 6,317 | 110,900 |
| KIRBY CORP | COM | 497266106 | 1 | 10 |
| KIRBY CORP | COM | 497266106 | 561 | 9,840 |
| KITE RLTY GROUP TR | COM | 49803T102 | 1,333 | 95,198 |
| KNIGHT CAPITAL GROUP INC | CL A | 499005106 | 1,778 | 109,477 |
| KNIGHT CAPITAL GROUP INC | CL A | 499005106 | 93 | 5,715 |
| KNIGHT CAPITAL GROUP INC | CL A | 499005106 | 11 | 700 |
| KNOLOGY INC | COM | 499183804 | 694 | 53,600 |
| KOHLBERG CAPITAL CORP | COM | 500233101 | 511 | 49,221 |
| KOHL'S CORP | COM | 500255104 | 3,285 | 76,585 |
| KOHL'S CORP | COM | 500255104 | 3,617 | 84,326 |
| KOHL'S CORP | COM | 500255104 | 61,404 | 1,431,654 |
| KOHL'S CORP | COM | 500255104 | 31 | 705 |
| KOHL'S CORP | COM | 500255104 | 2,054 | 47,896 |
| KOHL'S CORP | COM | 500255104 | 26 | 600 |
| KOHL'S CORP | COM | 500255104 | 150 | 3,500 |
| KOHL'S CORP | COM | 500255104 | 1,335 | 31,537 |
| KOHL'S CORP | COM | 500255104 | 6 | 131 |
| KOHL'S CORP | COM | 500255104 | 3,040 | 70,880 |
| KOHL'S CORP | COM | 500255104 | 129 | 3,000 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 529 | 13,796 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 8 | 203 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 44 | 1,142 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 2,548 | 66,469 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 1,031 | 18,400 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 1,670 | 29,800 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 247 | 4,400 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 376 | 6,710 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 256 | 4,564 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 399 | 7,121 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 2 | 37 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 22 | 397 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 4,040 | 72,069 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 523 | 9,300 |
| KOPPERS HOLDINGS INC | COM | 50060P106 | 297 | 6,714 |
| KOREA ELECTRIC PWR | SPONSORED ADR | 500631106 | 122 | 8,139 |
| KOREA ELECTRIC PWR | SPONSORED ADR | 500631106 | 141 | 9,400 |
| KOREA ELECTRIC PWR | SPONSORED ADR | 500631106 | 1 | 76 |
| KOREA ELECTRIC PWR | SPONSORED ADR | 500631106 | 13 | 861 |
| KOREA ELECTRIC PWR | SPONSORED ADR | 500631106 | 133 | 8,818 |
| KOREA ELECTRIC PWR | SPONSORED ADR | 500631106 | 248 | 16,441 |
| KOREA FD | COM | 500634100 | 95 | 4,270 |
| KOREA FD | COM | 500634100 | 4 | 194 |
| KOREA FD | COM | 500634100 | 881 | 39,381 |
| KOREA FD | COM | 500634100 | 704 | 31,499 |
| KOREA FD | COM | 500634100 | 246 | 11,000 |
| KOREA EQUITY FD INC | COM | 50063B104 | 142 | 13,100 |
| KORN FERRY INTL | COM NEW | 500643200 | 2,689 | 159,084 |
| KORN FERRY INTL | COM NEW | 500643200 | 3 | 170 |
| KOSAN BIOSCIENCES INC | COM | 50064W107 | 596 | 379,900 |
| KRAFT FOODS INC | CL A | 50075N104 | 142 | 4,565 |
| KRAFT FOODS INC | CL A | 50075N104 | 8 | 262 |
| KRAFT FOODS INC | CL A | 50075N104 | 995 | 32,100 |
| KRAFT FOODS INC | CL A | 50075N104 | 570 | 18,381 |
| KRAFT FOODS INC | CL A | 50075N104 | 10,500 | 338,595 |
| KRAFT FOODS INC | CL A | 50075N104 | 388 | 12,494 |
| KRAFT FOODS INC | CL A | 50075N104 | 1,191 | 38,400 |
| KRAFT FOODS INC | CL A | 50075N104 | 733 | 23,631 |
| KRAFT FOODS INC | CL A | 50075N104 | 59 | 1,902 |
| KRAFT FOODS INC | CL A | 50075N104 | 4,566 | 148,144 |
| KRAFT FOODS INC | CL A | 50075N104 | 1 | 27 |
| KRAFT FOODS INC | CL A | 50075N104 | 1,617 | 52,165 |

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

| | | | | |
|------------------------------|---------------|-----------|--------|---------|
| KRAFT FOODS INC | CL A | 50075N104 | 880 | 28,355 |
| KRAFT FOODS INC | CL A | 50075N104 | 380 | 12,242 |
| KRAFT FOODS INC | CL A | 50075N104 | 1,326 | 42,756 |
| KROGER CO | COM | 501044101 | 23 | 917 |
| KROGER CO | COM | 501044101 | 52 | 2,050 |
| KROGER CO | COM | 501044101 | 2,129 | 84,620 |
| KROGER CO | COM | 501044101 | 145 | 5,728 |
| KROGER CO | COM | 501044101 | 8 | 300 |
| KROGER CO | COM | 501044101 | 2,218 | 87,327 |
| KULICKE & SOFFA INDS INC | COM | 501242101 | 1,015 | 212,361 |
| KULICKE & SOFFA INDS INC | COM | 501242101 | 1 | 160 |
| LDK SOLAR CO LTD | SPONSORED ADR | 50183L107 | 38 | 1,400 |
| LDK SOLAR CO LTD | SPONSORED ADR | 50183L107 | 256 | 9,230 |
| LKQ CORP | COM | 501889208 | 1,563 | 69,568 |
| LKQ CORP | COM | 501889208 | 72 | 3,200 |
| LKQ CORP | COM | 501889208 | 776 | 34,549 |
| LSI CORPORATION | COM | 502161102 | 8 | 1,558 |
| LSI CORPORATION | COM | 502161102 | 1 | 187 |
| LSI CORPORATION | COM | 502161102 | 18 | 3,658 |
| LSI CORPORATION | COM | 502161102 | 5 | 1,090 |
| LSI CORPORATION | COM | 502161102 | 216 | 43,382 |
| LSI CORPORATION | COM | 502161102 | 9 | 1,845 |
| LSI CORPORATION | COM | 502161102 | 0 | 39 |
| LSI CORPORATION | COM | 502161102 | 0 | 15 |
| LSI INDS INC | COM | 50216C108 | 956 | 72,407 |
| LTC PTYS INC | COM | 502175102 | 1,543 | 60,000 |
| LTX CORP | COM | 502392103 | 813 | 258,996 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 65,829 | 602,000 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 104 | 950 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 4 | 38 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 14 | 125 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 1,963 | 17,990 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 58 | 531 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 215 | 1,975 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 1,297 | 17,600 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 9,011 | 122,296 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 6 | 78 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 556 | 7,613 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 40 | 538 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 224 | 3,040 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 107 | 1,450 |
| LACLEDE GROUP INC | COM | 505597104 | 1,817 | 51,000 |
| LADISH INC | COM NEW | 505754200 | 2,165 | 60,129 |
| LAKELAND FINL CORP | COM | 511656100 | 659 | 29,100 |
| LAKELAND FINL CORP | COM | 511656100 | 282 | 12,435 |
| LAM RESEARCH CORP | COM | 512807108 | 589 | 15,300 |
| LAM RESEARCH CORP | COM | 512807108 | 8 | 210 |
| LAM RESEARCH CORP | COM | 512807108 | 0 | 1 |
| LAMAR ADVERTISING CO | CL A | 512815101 | 3 | 73 |
| LAMAR ADVERTISING CO | CL A | 512815101 | 751 | 20,900 |
| LAMAR ADVERTISING CO | CL A | 512815101 | 3 | 82 |
| LANCASTER COLONY CORP | COM | 513847103 | 2,278 | 57,000 |
| LANCE INC | COM | 514606102 | 2,619 | 133,600 |
| LANDEC CORP | COM | 514766104 | 593 | 70,400 |
| LANDAUER INC | COM | 51476K103 | 213 | 4,238 |
| LANDAUER INC | COM | 51476K103 | 59 | 1,174 |
| LANDRYS RESTAURANTS INC | COM | 51508L103 | 551 | 33,819 |
| LANDSTAR SYS INC | COM | 515098101 | 689 | 13,212 |
| LANDSTAR SYS INC | COM | 515098101 | 138 | 2,653 |
| LAS VEGAS SANDS CORP | COM | 517834107 | 950 | 12,900 |
| LAS VEGAS SANDS CORP | COM | 517834107 | 611 | 8,300 |
| LAS VEGAS SANDS CORP | COM | 517834107 | 29 | 400 |

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

| | | | | |
|-----------------------------|-----------|-----------|-------|---------|
| LAS VEGAS SANDS CORP | COM | 517834107 | 3,000 | 40,496 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 1,390 | 489,523 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 18 | 400 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 7 | 142 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 60 | 1,300 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 1,015 | 22,130 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 193 | 4,200 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 282 | 6,220 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 293 | 6,380 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 1,028 | 22,416 |
| LAWSON PRODS INC | COM | 520776105 | 314 | 11,400 |
| LAWSON SOFTWARE INC NEW | COM | 52078P102 | 830 | 110,219 |
| LAWSON SOFTWARE INC NEW | COM | 52078P102 | 1 | 100 |
| LAYNE CHRISTENSEN CO | COM | 521050104 | 995 | 28,412 |
| LAYNE CHRISTENSEN CO | COM | 521050104 | 178 | 5,090 |
| LAYNE CHRISTENSEN CO | COM | 521050104 | 35 | 1,009 |
| LEAP WIRELESS INTL INC | COM NEW | 521863308 | 5 | 113 |
| LEAP WIRELESS INTL INC | COM NEW | 521863308 | 6 | 126 |
| LEAP WIRELESS INTL INC | COM NEW | 521863308 | 305 | 6,550 |
| LEAR CORP | COM | 521865105 | 3,124 | 120,574 |
| LEAR CORP | COM | 521865105 | 257 | 9,900 |
| LEAR CORP | COM | 521865105 | 12 | 465 |
| LEAR CORP | COM | 521865105 | 3 | 120 |
| LECG CORP | COM | 523234102 | 1,172 | 125,200 |
| LEE ENTERPRISES INC | COM | 523768109 | 1,476 | 147,425 |
| LEGGETT & PLATT INC | COM | 524660107 | 2,800 | 183,600 |
| LEGGETT & PLATT INC | COM | 524660107 | 595 | 39,044 |
| LEGGETT & PLATT INC | COM | 524660107 | 186 | 12,533 |
| LEGG MASON INC | COM | 524901105 | 705 | 12,606 |
| LEGG MASON INC | COM | 524901105 | 112 | 2,000 |
| LEGG MASON INC | COM | 524901105 | 230 | 4,100 |
| LEGG MASON INC | COM | 524901105 | 573 | 10,244 |
| LEGG MASON INC | COM | 524901105 | 109 | 1,940 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 23 | 618 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 517 | 13,736 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 83 | 2,210 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 369 | 9,800 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 3,975 | 105,613 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 181 | 4,815 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 2,847 | 75,170 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 33 | 885 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 2,861 | 75,998 |
| LEUCADIA NATL CORP | COM | 527288104 | 376 | 8,540 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 3 | 1,290 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 4 | 2,000 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 109 | 51,456 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 51 | 23,900 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 0 | 227 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 112 | 53,039 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 144 | 68,095 |
| LEXICON PHARMACEUTICALS INC | COM | 528872104 | 184 | 90,900 |
| LEXINGTON REALTY TRUST | COM | 529043101 | 1,014 | 70,349 |
| LEXMARK INTL NEW | CL A | 529771107 | 1,014 | 33,000 |
| LEXMARK INTL NEW | CL A | 529771107 | 8 | 272 |
| LEXMARK INTL NEW | CL A | 529771107 | 283 | 9,200 |
| LEXMARK INTL NEW | CL A | 529771107 | 584 | 19,094 |
| LEXMARK INTL NEW | CL A | 529771107 | 200 | 6,505 |
| LIBERTY GLOBAL INC | COM SER A | 530555101 | 883 | 25,900 |
| LIBERTY GLOBAL INC | COM SER A | 530555101 | 2 | 69 |
| LIBERTY GLOBAL INC | COM SER A | 530555101 | 64 | 1,899 |
| LIBERTY GLOBAL INC | COM SER A | 530555101 | 341 | 10,000 |
| LIBERTY GLOBAL INC | COM SER C | 530555309 | 276 | 8,500 |

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

| | | | | |
|-------------------------|---------------|-----------|--------|-----------|
| LIBERTY GLOBAL INC | COM SER C | 530555309 | 242 | 7,453 |
| LIBERTY GLOBAL INC | COM SER C | 530555309 | 0 | 8 |
| LIBERTY GLOBAL INC | COM SER C | 530555309 | 16 | 490 |
| LIBERTY GLOBAL INC | COM SER C | 530555309 | 0 | 2 |
| LIBERTY MEDIA CORP NEW | INT COM SER A | 53071M104 | 3,243 | 200,900 |
| LIBERTY MEDIA CORP NEW | INT COM SER A | 53071M104 | 32 | 2,024 |
| LIBERTY MEDIA CORP NEW | INT COM SER A | 53071M104 | 11 | 707 |
| LIBERTY MEDIA CORP NEW | INT COM SER A | 53071M104 | 18 | 1,109 |
| LIFECCELL CORP | COM | 531927101 | 202 | 4,800 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 286 | 10,400 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 1 | 30 |
| LILLY ELI & CO | COM | 532457108 | 74 | 1,440 |
| LILLY ELI & CO | COM | 532457108 | 2,354 | 45,631 |
| LILLY ELI & CO | COM | 532457108 | 1,284 | 24,899 |
| LILLY ELI & CO | COM | 532457108 | 508 | 9,840 |
| LILLY ELI & CO | COM | 532457108 | 516 | 10,000 |
| LILLY ELI & CO | COM | 532457108 | 93 | 1,800 |
| LILLY ELI & CO | COM | 532457108 | 36 | 700 |
| LILLY ELI & CO | COM | 532457108 | 15 | 299 |
| LILLY ELI & CO | COM | 532457108 | 5,944 | 118,202 |
| LILLY ELI & CO | COM | 532457108 | 108 | 2,103 |
| LILLY ELI & CO | COM | 532457108 | 124 | 2,392 |
| LILLY ELI & CO | COM | 532457108 | 36 | 700 |
| LILLY ELI & CO | COM | 532457108 | 3,642 | 70,594 |
| LIMITED BRANDS INC | COM | 532716107 | 22,469 | 1,314,000 |
| LIMITED BRANDS INC | COM | 532716107 | 46 | 2,671 |
| LIMITED BRANDS INC | COM | 532716107 | 197 | 11,500 |
| LIMITED BRANDS INC | COM | 532716107 | 787 | 46,847 |
| LIN TV CORP | CL A | 532774106 | 206 | 21,448 |
| LINCARE HLDGS INC | COM | 532791100 | 209 | 7,430 |
| LINCARE HLDGS INC | COM | 532791100 | 2,372 | 84,400 |
| LINCOLN EDL SVCS CORP | COM | 533535100 | 144 | 12,000 |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 454 | 7,034 |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 2 | 32 |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 109 | 1,690 |
| LINCOLN NATL CORP IND | COM | 534187109 | 13 | 246 |
| LINCOLN NATL CORP IND | COM | 534187109 | 3 | 59 |
| LINCOLN NATL CORP IND | COM | 534187109 | 16 | 315 |
| LINCOLN NATL CORP IND | COM | 534187109 | 1,735 | 34,018 |
| LINCOLN NATL CORP IND | COM | 534187109 | 0 | 6 |
| LINCOLN NATL CORP IND | COM | 534187109 | 24 | 455 |
| LINCOLN NATL CORP IND | COM | 534187109 | 47 | 908 |
| LINDSAY CORP | COM | 535555106 | 20 | 200 |
| LINDSAY CORP | COM | 535555106 | 152 | 1,480 |
| LINDSAY CORP | COM | 535555106 | 98 | 950 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 3 | 109 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 28 | 900 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 386 | 12,682 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 25 | 818 |
| LITHIA MTRS INC | CL A | 536797103 | 1,038 | 102,201 |
| LITHIA MTRS INC | CL A | 536797103 | 1 | 60 |
| LITTELFUSE INC | COM | 537008104 | 586 | 16,749 |
| LIVE NATION INC | COM | 538034109 | 3,213 | 264,861 |
| LIZ CLAIBORNE INC | COM | 539320101 | 1,182 | 65,100 |
| LIZ CLAIBORNE INC | COM | 539320101 | 6 | 322 |
| LIZ CLAIBORNE INC | COM | 539320101 | 395 | 22,209 |
| LIZ CLAIBORNE INC | COM | 539320101 | 4 | 200 |
| LLOYDS TSB GROUP PLC | SPONSORED ADR | 539439109 | 360 | 10,034 |
| LLOYDS TSB GROUP PLC | SPONSORED ADR | 539439109 | 21 | 574 |
| LLOYDS TSB GROUP PLC | SPONSORED ADR | 539439109 | 81 | 2,266 |
| LLOYDS TSB GROUP PLC | SPONSORED ADR | 539439109 | 155 | 4,315 |
| LO-JACK CORP | COM | 539451104 | 334 | 26,415 |

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

| | | | | |
|------------------------------|----------------|-----------|--------|---------|
| LO-JACK CORP | COM | 539451104 | 1 | 112 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 340 | 3,419 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 993 | 10,000 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 3 | 30 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 149 | 1,500 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 4 | 45 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 3,806 | 37,987 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 98 | 984 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 6,294 | 63,384 |
| LODGENET INTERACTIVE CORP | COM | 540211109 | 2,082 | 341,827 |
| LODGIAN INC | COM PAR \$.01 | 54021P403 | 977 | 87,629 |
| LOEWS CORP | COM | 540424108 | 306 | 7,612 |
| LOEWS CORP | COM | 540424108 | 1,981 | 49,245 |
| LOEWS CORP | COM | 540424108 | 20 | 496 |
| LOEWS CORP | COM | 540424108 | 2,145 | 53,534 |
| LOEWS CORP | COM | 540424108 | 56 | 1,384 |
| LOEWS CORP | COM | 540424108 | 163 | 4,044 |
| LOEWS CORP | COM | 540424108 | 26 | 660 |
| LOEWS CORP | CAROLNA GP STK | 540424207 | 813 | 11,200 |
| LOEWS CORP | CAROLNA GP STK | 540424207 | 463 | 6,382 |
| LOEWS CORP | CAROLNA GP STK | 540424207 | 23 | 311 |
| LOEWS CORP | CAROLNA GP STK | 540424207 | 77 | 1,067 |
| LOEWS CORP | CAROLNA GP STK | 540424207 | 23 | 322 |
| LOEWS CORP | CAROLNA GP STK | 540424207 | 369 | 5,081 |
| LONGS DRUG STORES CORP | COM | 543162101 | 5,247 | 123,578 |
| LORAL SPACE & COMMUNICATNS L | COM | 543881106 | 858 | 36,000 |
| LORAL SPACE & COMMUNICATNS L | COM | 543881106 | 677 | 28,394 |
| LOUISIANA PAC CORP | COM | 546347105 | 2,127 | 231,700 |
| LOUISIANA PAC CORP | COM | 546347105 | 18 | 2,000 |
| LOWES COS INC | COM | 548661107 | 456 | 19,892 |
| LOWES COS INC | COM | 548661107 | 6,662 | 290,398 |
| LOWES COS INC | COM | 548661107 | 11,767 | 512,926 |
| LOWES COS INC | COM | 548661107 | 658 | 28,700 |
| LOWES COS INC | COM | 548661107 | 23 | 1,000 |
| LOWES COS INC | COM | 548661107 | 110 | 4,800 |
| LOWES COS INC | COM | 548661107 | 55 | 2,400 |
| LOWES COS INC | COM | 548661107 | 229 | 9,990 |
| LOWES COS INC | COM | 548661107 | 3,209 | 141,565 |
| LOWES COS INC | COM | 548661107 | 84 | 3,668 |
| LOWES COS INC | COM | 548661107 | 1,355 | 59,042 |
| LOWES COS INC | COM | 548661107 | 198 | 8,640 |
| LOWES COS INC | COM | 548661107 | 72 | 3,149 |
| LUFKIN INDS INC | COM | 549764108 | 1,462 | 22,907 |
| LUFKIN INDS INC | COM | 549764108 | 13 | 200 |
| LUNDIN MINING CORP | COM | 550372106 | 725 | 106,499 |
| M & F WORLDWIDE CORP | COM | 552541104 | 1,779 | 47,579 |
| M & T BK CORP | COM | 55261F104 | 550 | 6,840 |
| M & T BK CORP | COM | 55261F104 | 708 | 8,800 |
| M & T BK CORP | COM | 55261F104 | 342 | 4,176 |
| M & T BK CORP | COM | 55261F104 | 139 | 1,728 |
| MBIA INC | COM | 55262C100 | 0 | 16 |
| MBIA INC | COM | 55262C100 | 196 | 16,000 |
| MBIA INC | COM | 55262C100 | 82 | 6,700 |
| MBIA INC | COM | 55262C100 | 178 | 14,851 |
| MBIA INC | COM | 55262C100 | 637 | 51,900 |
| MDS INC | COM | 55269P302 | 2,095 | 107,845 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 82 | 1,150 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 4,267 | 60,100 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 466 | 6,569 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 21 | 295 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 43 | 600 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 884 | 12,540 |

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

| | | | | |
|------------------------------|---------|-----------|--------|---------|
| MEMC ELECTR MATLS INC | COM | 552715104 | 39 | 550 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 280 | 4,000 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 4,488 | 63,300 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 333 | 4,700 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 4,899 | 69,093 |
| MFA MTG INVTS INC | COM | 55272X102 | 2,285 | 362,718 |
| MFA MTG INVTS INC | COM | 55272X102 | 32 | 5,000 |
| MGE ENERGY INC | COM | 55277P104 | 1,652 | 48,500 |
| MGM MIRAGE | COM | 552953101 | 688 | 11,712 |
| MGM MIRAGE | COM | 552953101 | 40 | 680 |
| MGM MIRAGE | COM | 552953101 | 35 | 600 |
| M/I HOMES INC | COM | 55305B101 | 508 | 29,901 |
| MKS INSTRUMENT INC | COM | 55306N104 | 4,481 | 209,385 |
| MPS GROUP INC | COM | 553409103 | 10,613 | 897,884 |
| MTR GAMING GROUP INC | COM | 553769100 | 533 | 76,195 |
| MTS SYS CORP | COM | 553777103 | 893 | 27,681 |
| MTS SYS CORP | COM | 553777103 | 3 | 82 |
| MTC TECHNOLOGIES INC | COM | 55377A106 | 642 | 27,000 |
| MVC CAPITAL INC | COM | 553829102 | 870 | 57,100 |
| MWI VETERINARY SUPPLY INC | COM | 55402X105 | 282 | 7,994 |
| MWI VETERINARY SUPPLY INC | COM | 55402X105 | 3 | 78 |
| MACATAWA BK CORP | COM | 554225102 | 428 | 41,131 |
| MACROVISION CORP | COM | 555904101 | 1,342 | 99,400 |
| MACQUARIE GLBL INFRA TOTL RE | COM | 55608D101 | 526 | 19,997 |
| MACYS INC | COM | 55616P104 | 7,840 | 340,000 |
| MACYS INC | COM | 55616P104 | 27 | 1,163 |
| MACYS INC | COM | 55616P104 | 526 | 22,800 |
| MACYS INC | COM | 55616P104 | 134 | 5,800 |
| MACYS INC | COM | 55616P104 | 1,073 | 46,525 |
| MACYS INC | COM | 55616P104 | 26 | 1,137 |
| MACYS INC | COM | 55616P104 | 1,019 | 44,170 |
| MACYS INC | COM | 55616P104 | 650 | 28,200 |
| MACYS INC | COM | 55616P104 | 21 | 900 |
| MADDEN STEVEN LTD | COM | 556269108 | 2,730 | 156,266 |
| MAGELLAN HEALTH SVCS INC | COM NEW | 559079207 | 5,753 | 144,947 |
| MAGELLAN HEALTH SVCS INC | COM NEW | 559079207 | 4 | 99 |
| MAGELLAN HEALTH SVCS INC | COM NEW | 559079207 | 4 | 112 |
| MAGMA DESIGN AUTOMATION | COM | 559181102 | 914 | 95,500 |
| MAGNA INTL INC | CL A | 559222401 | 3 | 41 |
| MAGNA INTL INC | CL A | 559222401 | 476 | 6,600 |
| MAGNA INTL INC | CL A | 559222401 | 34 | 460 |
| MAGNA INTL INC | CL A | 559222401 | 3 | 40 |
| MAGNA INTL INC | CL A | 559222401 | 61 | 850 |
| MAGNA INTL INC | CL A | 559222401 | 4,597 | 63,533 |
| MAGNA INTL INC | CL A | 559222401 | 321 | 4,400 |
| MAIDENFORM BRANDS INC | COM | 560305104 | 3,361 | 206,550 |
| MANHATTAN ASSOCS INC | COM | 562750109 | 476 | 20,758 |
| MANITOWOC INC | COM | 563571108 | 8 | 189 |
| MANITOWOC INC | COM | 563571108 | 1 | 30 |
| MANITOWOC INC | COM | 563571108 | 584 | 14,310 |
| MANPOWER INC | COM | 56418H100 | 120 | 2,128 |
| MANPOWER INC | COM | 56418H100 | 164 | 2,900 |
| MANPOWER INC | COM | 56418H100 | 253 | 4,490 |
| MANTECH INTL CORP | CL A | 564563104 | 3,504 | 77,252 |
| MANULIFE FINL CORP | COM | 56501R106 | 851 | 22,411 |
| MANULIFE FINL CORP | COM | 56501R106 | 5 | 134 |
| MANULIFE FINL CORP | COM | 56501R106 | 69 | 1,827 |
| MANULIFE FINL CORP | COM | 56501R106 | 23,786 | 622,411 |
| MARATHON OIL CORP | COM | 565849106 | 87 | 1,900 |
| MARATHON OIL CORP | COM | 565849106 | 1,003 | 22,000 |
| MARATHON OIL CORP | COM | 565849106 | 1,021 | 22,385 |
| MARATHON OIL CORP | COM | 565849106 | 730 | 16,000 |

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

| | | | | |
|------------------------------|----------------|-----------|--------|---------|
| MARATHON OIL CORP | COM | 565849106 | 50 | 1,085 |
| MARATHON OIL CORP | COM | 565849106 | 260 | 5,700 |
| MARATHON OIL CORP | COM | 565849106 | 674 | 14,790 |
| MARATHON OIL CORP | COM | 565849106 | 3,980 | 85,669 |
| MARATHON OIL CORP | COM | 565849106 | 85 | 1,866 |
| MARATHON OIL CORP | COM | 565849106 | 1,629 | 35,714 |
| MARATHON OIL CORP | COM | 565849106 | 9,618 | 210,912 |
| MARATHON OIL CORP | COM | 565849106 | 1,653 | 36,246 |
| MARCUS CORP | COM | 566330106 | 1,037 | 54,000 |
| MARINEMAX INC | COM | 567908108 | 162 | 12,999 |
| MARINE PRODS CORP | COM | 568427108 | 218 | 27,000 |
| MARINER ENERGY INC | COM | 56845T305 | 8,292 | 307,007 |
| MARINER ENERGY INC | COM | 56845T305 | 106 | 3,925 |
| MARKEL CORP | COM | 570535104 | 660 | 1,500 |
| MARKETAXESS HLDGS INC | COM | 57060D108 | 984 | 99,000 |
| MARKET VECTORS ETF TR | GOLD MINER ETF | 57060U100 | 763 | 16,003 |
| MARKET VECTORS ETF TR | GOLD MINER ETF | 57060U100 | 95 | 2,000 |
| MARKET VECTORS ETF TR | GOLD MINER ETF | 57060U100 | 153 | 3,200 |
| MARKET VECTORS ETF TR | GOLD MINER ETF | 57060U100 | 164 | 3,425 |
| MARKET VECTORS ETF TR | MV STEEL INDEX | 57060U308 | 104 | 1,200 |
| MARKET VECTORS ETF TR | MV STEEL INDEX | 57060U308 | 39 | 455 |
| MARKET VECTORS ETF TR | MV STEEL INDEX | 57060U308 | 5,217 | 60,098 |
| MARKET VECTORS ETF TR | AGRIBUS ETF | 57060U605 | 107 | 2,000 |
| MARKET VECTORS ETF TR | AGRIBUS ETF | 57060U605 | 77 | 1,435 |
| MARKET VECTORS ETF TR | AGRIBUS ETF | 57060U605 | 4,443 | 82,884 |
| MARKET VECTORS ETF TR | AGRIBUS ETF | 57060U605 | 73 | 1,339 |
| MARKWEST ENERGY PARTNERS L P | UNIT LTD PARTN | 570759100 | 407 | 13,209 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 698 | 28,670 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 58 | 2,400 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 5 | 220 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 62 | 2,555 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 756 | 31,412 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 283 | 11,628 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 13 | 552 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 421 | 17,500 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 20,594 | 599,360 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 3 | 99 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 1,756 | 51,100 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 7 | 192 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 660 | 19,144 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 29 | 840 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 17 | 500 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 749 | 21,790 |
| MARTEN TRANS LTD | COM | 573075108 | 856 | 55,124 |
| MARVEL ENTERTAINMENT INC | COM | 57383T103 | 1,354 | 50,532 |
| MARVEL ENTERTAINMENT INC | COM | 57383T103 | 464 | 17,335 |
| MASCO CORP | COM | 574599106 | 14,484 | 731,900 |
| MASCO CORP | COM | 574599106 | 1,247 | 64,678 |
| MASCO CORP | COM | 574599106 | 16 | 795 |
| MASCO CORP | COM | 574599106 | 12 | 600 |
| MASTEC INC | COM | 576323109 | 545 | 66,402 |
| MASTERCARD INC | CL A | 57636Q104 | 76 | 342 |
| MASTERCARD INC | CL A | 57636Q104 | 286 | 1,283 |
| MASTERCARD INC | CL A | 57636Q104 | 64 | 287 |
| MASTERCARD INC | CL A | 57636Q104 | 312 | 1,400 |
| MASTERCARD INC | CL A | 57636Q104 | 12,636 | 58,037 |
| MATRIX SVC CO | COM | 576853105 | 2,922 | 170,084 |
| MATTEL INC | COM | 577081102 | 5,484 | 275,600 |
| MATTEL INC | COM | 577081102 | 122 | 6,081 |
| MATTEL INC | COM | 577081102 | 3 | 158 |
| MATTEL INC | COM | 577081102 | 19 | 965 |
| MATTEL INC | COM | 577081102 | 1,198 | 59,086 |

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

| | | | | |
|------------------------------|-------------|-----------|--------|---------|
| MATTHEWS INTL CORP | CL A | 577128101 | 1,196 | 24,783 |
| MATTHEWS INTL CORP | CL A | 577128101 | 455 | 9,420 |
| MATTHEWS INTL CORP | CL A | 577128101 | 120 | 2,495 |
| MATTSON TECHNOLOGY INC | COM | 577223100 | 1,567 | 257,378 |
| MATTSON TECHNOLOGY INC | COM | 577223100 | 122 | 20,087 |
| MATTSON TECHNOLOGY INC | COM | 577223100 | 1 | 215 |
| MATTSON TECHNOLOGY INC | COM | 577223100 | 12 | 2,000 |
| MAXYGEN INC | COM | 577776107 | 523 | 81,000 |
| MAXIMUS INC | COM | 577933104 | 1,592 | 43,364 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 93 | 2,534 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 259 | 7,035 |
| MCCORMICK & SCHMICKS SEAFD R | COM | 579793100 | 373 | 32,033 |
| MCDERMOTT INTL INC | COM | 580037109 | 5,097 | 92,700 |
| MCDERMOTT INTL INC | COM | 580037109 | 923 | 16,830 |
| MCDERMOTT INTL INC | COM | 580037109 | 1,113 | 20,300 |
| MCDERMOTT INTL INC | COM | 580037109 | 38 | 688 |
| MCDERMOTT INTL INC | COM | 580037109 | 95 | 1,736 |
| MCDERMOTT INTL INC | COM | 580037109 | 3 | 60 |
| MCDERMOTT INTL INC | COM | 580037109 | 291 | 5,300 |
| MCDONALDS CORP | COM | 580135101 | 6,082 | 109,049 |
| MCDONALDS CORP | COM | 580135101 | 998 | 17,888 |
| MCDONALDS CORP | COM | 580135101 | 513 | 9,130 |
| MCDONALDS CORP | COM | 580135101 | 943 | 16,900 |
| MCDONALDS CORP | COM | 580135101 | 1,645 | 29,500 |
| MCDONALDS CORP | COM | 580135101 | 6 | 100 |
| MCDONALDS CORP | COM | 580135101 | 110 | 1,965 |
| MCDONALDS CORP | COM | 580135101 | 193 | 3,458 |
| MCDONALDS CORP | COM | 580135101 | 10,085 | 181,774 |
| MCDONALDS CORP | COM | 580135101 | 295 | 5,284 |
| MCDONALDS CORP | COM | 580135101 | 1,446 | 25,929 |
| MCDONALDS CORP | COM | 580135101 | 152 | 2,712 |
| MCDONALDS CORP | COM | 580135101 | 2 | 35 |
| MCDONALDS CORP | COM | 580135101 | 435 | 7,800 |
| MCDONALDS CORP | COM | 580135101 | 11,132 | 199,600 |
| MCG CAPITAL CORP | COM | 58047P107 | 749 | 82,428 |
| MCG CAPITAL CORP | COM | 58047P107 | 250 | 27,515 |
| MCG CAPITAL CORP | COM | 58047P107 | 62 | 6,777 |
| MCG CAPITAL CORP | COM | 58047P107 | 688 | 73,859 |
| MCGRATH RENTCORP | COM | 580589109 | 1,157 | 48,000 |
| MCGRATH RENTCORP | COM | 580589109 | 456 | 18,917 |
| MCGRATH RENTCORP | COM | 580589109 | 113 | 4,669 |
| MCGRAW HILL COS INC | COM | 580645109 | 1,202 | 32,516 |
| MCGRAW HILL COS INC | COM | 580645109 | 443 | 12,000 |
| MCGRAW HILL COS INC | COM | 580645109 | 37 | 1,000 |
| MCGRAW HILL COS INC | COM | 580645109 | 1,496 | 40,042 |
| MCGRAW HILL COS INC | COM | 580645109 | 85 | 2,291 |
| MCGRAW HILL COS INC | COM | 580645109 | 288 | 7,790 |
| MCGRAW HILL COS INC | COM | 580645109 | 4,905 | 132,752 |
| MCKESSON CORP | COM | 58155Q103 | 23 | 435 |
| MCKESSON CORP | COM | 58155Q103 | 25 | 486 |
| MCKESSON CORP | COM | 58155Q103 | 1,482 | 28,300 |
| MCKESSON CORP | COM | 58155Q103 | 162 | 3,100 |
| MCKESSON CORP | COM | 58155Q103 | 9 | 170 |
| MCKESSON CORP | COM | 58155Q103 | 1,809 | 35,025 |
| MCKESSON CORP | COM | 58155Q103 | 798 | 15,240 |
| MCKESSON CORP | COM | 58155Q103 | 639 | 12,200 |
| MCKESSON CORP | COM | 58155Q103 | 68 | 1,292 |
| MEADOWBROOK INS GROUP INC | COM | 58319P108 | 1,723 | 220,633 |
| MEADOWBROOK INS GROUP INC | COM | 58319P108 | 0 | 50 |
| MEADWESTVACO CORP | COM | 583334107 | 3,917 | 143,900 |
| MEADWESTVACO CORP | COM | 583334107 | 240 | 8,827 |
| MEADWESTVACO CORP | COM | 583334107 | 266 | 9,919 |

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

| | | | | |
|------------------------------|---------------|-----------|--------|---------|
| MEASUREMENT SPECIALTIES INC | COM | 583421102 | 1,225 | 70,100 |
| MEASUREMENT SPECIALTIES INC | COM | 583421102 | 77 | 4,380 |
| MEASUREMENT SPECIALTIES INC | COM | 583421102 | 70 | 3,991 |
| MECHEL OAO | SPONSORED ADR | 583840103 | 14 | 125 |
| MECHEL OAO | SPONSORED ADR | 583840103 | 5 | 48 |
| MECHEL OAO | SPONSORED ADR | 583840103 | 48 | 425 |
| MECHEL OAO | SPONSORED ADR | 583840103 | 282 | 2,500 |
| MECHEL OAO | SPONSORED ADR | 583840103 | 9,388 | 82,500 |
| MECHEL OAO | SPONSORED ADR | 583840103 | 5,364 | 47,140 |
| MEDCATH CORP | COM | 58404W109 | 672 | 36,903 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 19 | 434 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 9,188 | 210,000 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 3,123 | 71,321 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 118 | 2,700 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 61 | 1,396 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 40 | 916 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 2,087 | 47,784 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 60 | 1,371 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 84 | 1,924 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 1,016 | 23,200 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 763 | 17,423 |
| MEDIA GEN INC | CL A | 584404107 | 236 | 16,844 |
| MEDIACOM COMMUNICATIONS CORP | CL A | 58446K105 | 888 | 205,045 |
| MEDICAL ACTION INDS INC | COM | 58449L100 | 1,631 | 99,241 |
| MEDICAL PPTYS TRUST INC | COM | 58463J304 | 483 | 42,700 |
| MEDICAL PPTYS TRUST INC | COM | 58463J304 | 45 | 4,000 |
| MEDICINES CO | COM | 584688105 | 4,113 | 203,618 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 108 | 5,495 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 154 | 7,800 |
| MEDIS TECHNOLOGIES LTD | COM | 58500P107 | 111 | 12,266 |
| MEDTRONIC INC | COM | 585055106 | 6,044 | 124,950 |
| MEDTRONIC INC | COM | 585055106 | 3,265 | 67,501 |
| MEDTRONIC INC | COM | 585055106 | 1,935 | 40,000 |
| MEDTRONIC INC | COM | 585055106 | 11 | 230 |
| MEDTRONIC INC | COM | 585055106 | 925 | 19,130 |
| MEDTRONIC INC | COM | 585055106 | 366 | 7,575 |
| MEDTRONIC INC | COM | 585055106 | 5,202 | 108,686 |
| MEDTRONIC INC | COM | 585055106 | 8 | 163 |
| MEDTRONIC INC | COM | 585055106 | 440 | 9,093 |
| MEDTRONIC INC | COM | 585055106 | 237 | 5,000 |
| MEDTRONIC INC | COM | 585055106 | 1,752 | 36,220 |
| MELCO PBL ENTMNT LTD | ADR | 585464100 | 1 | 58 |
| MELCO PBL ENTMNT LTD | ADR | 585464100 | 7 | 600 |
| MELCO PBL ENTMNT LTD | ADR | 585464100 | 6,822 | 595,790 |
| MENS WEARHOUSE INC | COM | 587118100 | 1,059 | 45,518 |
| MENTOR GRAPHICS CORP | COM | 587200106 | 1,099 | 124,500 |
| MERCER INTL INC | COM | 588056101 | 867 | 124,439 |
| MERCK & CO INC | COM | 589331107 | 129 | 3,400 |
| MERCK & CO INC | COM | 589331107 | 8 | 200 |
| MERCK & CO INC | COM | 589331107 | 15,985 | 421,226 |
| MERCK & CO INC | COM | 589331107 | 1,070 | 28,200 |
| MERCK & CO INC | COM | 589331107 | 3 | 77 |
| MERCK & CO INC | COM | 589331107 | 250 | 6,600 |
| MERCK & CO INC | COM | 589331107 | 1,324 | 34,890 |
| MERCK & CO INC | COM | 589331107 | 2,167 | 57,109 |
| MERCK & CO INC | COM | 589331107 | 9,128 | 240,525 |
| MERCK & CO INC | COM | 589331107 | 96 | 2,527 |
| MERCK & CO INC | COM | 589331107 | 798 | 21,010 |
| MERCK & CO INC | COM | 589331107 | 60 | 1,591 |
| MERCK & CO INC | COM | 589331107 | 4 | 100 |
| MERCK & CO INC | COM | 589331107 | 304 | 8,000 |
| MERCK & CO INC | COM | 589331107 | 20 | 540 |

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

| | | | | |
|------------------------------|-----|-----------|--------|-----------|
| MERCK & CO INC | COM | 589331107 | 189 | 4,970 |
| MERCK & CO INC | COM | 589331107 | 9,623 | 253,571 |
| MERCURY COMPUTER SYS | COM | 589378108 | 283 | 50,361 |
| MEREDITH CORP | COM | 589433101 | 4 | 94 |
| MEREDITH CORP | COM | 589433101 | 424 | 11,354 |
| MERIDIAN BIOSCIENCE INC | COM | 589584101 | 3,610 | 110,265 |
| MERIDIAN BIOSCIENCE INC | COM | 589584101 | 316 | 9,443 |
| MERIDIAN BIOSCIENCE INC | COM | 589584101 | 21 | 633 |
| MERIDIAN RESOURCE CORP | COM | 58977Q109 | 292 | 198,300 |
| MERIDIAN RESOURCE CORP | COM | 58977Q109 | 3 | 2,000 |
| MERIT MED SYS INC | COM | 589889104 | 1,057 | 66,792 |
| MERIT MED SYS INC | COM | 589889104 | 182 | 11,495 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 1,308 | 32,093 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 3,538 | 86,845 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 179 | 4,400 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 411 | 10,100 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 375 | 9,200 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 1,387 | 34,047 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 85 | 2,089 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 4,149 | 103,908 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 1,575 | 38,672 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 298 | 7,310 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 5,566 | 136,619 |
| MERUELO MADDUX PROPERTIES IN | COM | 590473104 | 496 | 195,443 |
| METABOLIX INC | COM | 591018809 | 336 | 30,720 |
| METHANEX CORP | COM | 59151K108 | 211 | 8,055 |
| METHODE ELECTRS INC | COM | 591520200 | 1,146 | 98,029 |
| METLIFE INC | COM | 59156R108 | 2,398 | 39,800 |
| METLIFE INC | COM | 59156R108 | 350 | 5,800 |
| METLIFE INC | COM | 59156R108 | 5,402 | 89,650 |
| METLIFE INC | COM | 59156R108 | 78 | 1,290 |
| METLIFE INC | COM | 59156R108 | 844 | 14,000 |
| METLIFE INC | COM | 59156R108 | 187 | 3,100 |
| METLIFE INC | COM | 59156R108 | 76 | 1,253 |
| METLIFE INC | COM | 59156R108 | 7,307 | 123,121 |
| METLIFE INC | COM | 59156R108 | 71 | 1,180 |
| METLIFE INC | COM | 59156R108 | 1,122 | 18,615 |
| METLIFE INC | COM | 59156R108 | 1,488 | 24,700 |
| METLIFE INC | COM | 59156R108 | 5,969 | 99,053 |
| METROPCS COMMUNICATIONS INC | COM | 591708102 | 320 | 18,800 |
| METROPCS COMMUNICATIONS INC | COM | 591708102 | 1,085 | 63,800 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 1,029 | 10,600 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 618 | 6,363 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 54 | 561 |
| MEXICO FD INC | COM | 592835102 | 881 | 25,437 |
| MICREL INC | COM | 594793101 | 614 | 66,277 |
| MICROS SYS INC | COM | 594901100 | 8,108 | 240,886 |
| MICROS SYS INC | COM | 594901100 | 206 | 6,126 |
| MICROS SYS INC | COM | 594901100 | 14 | 406 |
| MICROSOFT CORP | COM | 594918104 | 2,628 | 92,610 |
| MICROSOFT CORP | COM | 594918104 | 621 | 21,660 |
| MICROSOFT CORP | COM | 594918104 | 1,395 | 49,150 |
| MICROSOFT CORP | COM | 594918104 | 1,923 | 67,762 |
| MICROSOFT CORP | COM | 594918104 | 53,195 | 1,885,000 |
| MICROSOFT CORP | COM | 594918104 | 34,116 | 1,202,082 |
| MICROSOFT CORP | COM | 594918104 | 5,027 | 177,140 |
| MICROSOFT CORP | COM | 594918104 | 1,310 | 46,160 |
| MICROSOFT CORP | COM | 594918104 | 431 | 15,200 |
| MICROSOFT CORP | COM | 594918104 | 5,697 | 200,728 |
| MICROSOFT CORP | COM | 594918104 | 1,075 | 37,892 |
| MICROSOFT CORP | COM | 594918104 | 24,680 | 884,278 |
| MICROSOFT CORP | COM | 594918104 | 323 | 11,389 |

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

| | | | | |
|------------------------------|---------------|-----------|--------|---------|
| MICROSOFT CORP | COM | 594918104 | 4,218 | 148,613 |
| MICROSOFT CORP | COM | 594918104 | 1,212 | 42,704 |
| MICROSOFT CORP | COM | 594918104 | 4 | 129 |
| MICROSOFT CORP | COM | 594918104 | 5,527 | 194,740 |
| MICROSOFT CORP | COM | 594918104 | 60 | 2,112 |
| MICROSOFT CORP | COM | 594918104 | 791 | 27,860 |
| MICROSOFT CORP | COM | 594918104 | 21,557 | 759,568 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 506 | 6,838 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 3 | 45 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 315 | 9,620 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 450 | 13,750 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 380 | 11,680 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 92 | 2,800 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 24 | 737 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 530 | 88,700 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 2 | 288 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 54 | 9,115 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 6 | 1,080 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 221 | 36,973 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 59 | 9,964 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 18 | 3,022 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 1 | 217 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 1,146 | 191,700 |
| MICROSEMI CORP | COM | 595137100 | 3,070 | 134,665 |
| MICROSEMI CORP | COM | 595137100 | 2 | 108 |
| MICROSEMI CORP | COM | 595137100 | 4 | 157 |
| MICRUS ENDOVASCULAR CORP | COM | 59518V102 | 726 | 58,700 |
| MICRUS ENDOVASCULAR CORP | COM | 59518V102 | 82 | 6,647 |
| MID-AMER APT CMNTYS INC | COM | 59522J103 | 3,190 | 64,003 |
| MID-AMER APT CMNTYS INC | COM | 59522J103 | 1 | 20 |
| MIDAS GROUP INC | COM | 595626102 | 774 | 45,000 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 39,551 | 280,181 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 233 | 1,650 |
| MIDDLEBY CORP | COM | 596278101 | 2,310 | 37,032 |
| MIDDLEBY CORP | COM | 596278101 | 5 | 80 |
| MIDLAND CO | COM | 597486109 | 1,753 | 27,000 |
| MIDWEST BANC HOLDINGS INC | COM | 598251106 | 520 | 40,693 |
| MIDWEST BANC HOLDINGS INC | COM | 598251106 | 1 | 50 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 167 | 10,800 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 11 | 690 |
| MILLER HERMAN INC | COM | 600544100 | 3,658 | 148,870 |
| MILLER INDS INC TENN | COM NEW | 600551204 | 394 | 40,957 |
| MILLIPORE CORP | COM | 601073109 | 4 | 56 |
| MILLIPORE CORP | COM | 601073109 | 189 | 2,819 |
| MILLIPORE CORP | COM | 601073109 | 99 | 1,450 |
| MINDRAY MEDICAL INTL LTD | SPON ADR | 602675100 | 5,771 | 199,400 |
| MINDRAY MEDICAL INTL LTD | SPON ADR | 602675100 | 22 | 750 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 1,945 | 30,967 |
| MIRANT CORP NEW | COM | 60467R100 | 4,062 | 111,634 |
| MIRANT CORP NEW | COM | 60467R100 | 4 | 122 |
| MIRANT CORP NEW | COM | 60467R100 | 406 | 11,169 |
| MIRANT CORP NEW | COM | 60467R100 | 199 | 5,450 |
| MISSION WEST PPTYS INC | COM | 605203108 | 331 | 35,000 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 306 | 35,184 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 419 | 48,138 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 16 | 1,842 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 2,174 | 249,922 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 10 | 1,200 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 695 | 79,700 |
| MIZUHO FINL GROUP INC | SPONSORED ADR | 60687Y109 | 215 | 29,275 |
| MIZUHO FINL GROUP INC | SPONSORED ADR | 60687Y109 | 117 | 15,985 |
| MOBILE TELESYSTEMS OJSC | SPONSORED ADR | 607409109 | 29 | 380 |

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

| | | | | |
|-----------------------------|---------------|-----------|--------|---------|
| MOBILE TELESYSTEMS OJSC | SPONSORED ADR | 607409109 | 13 | 168 |
| MOBILE TELESYSTEMS OJSC | SPONSORED ADR | 607409109 | 1 | 18 |
| MOBILE TELESYSTEMS OJSC | SPONSORED ADR | 607409109 | 970 | 13,000 |
| MOBILE TELESYSTEMS OJSC | SPONSORED ADR | 607409109 | 11,290 | 148,840 |
| MOBILE TELESYSTEMS OJSC | SPONSORED ADR | 607409109 | 1,029 | 13,629 |
| MOBILE MINI INC | COM | 60740F105 | 1,157 | 60,899 |
| MODINE MFG CO | COM | 607828100 | 1,171 | 80,811 |
| MOHAWK INDS INC | COM | 608190104 | 35,765 | 500,000 |
| MOLECULAR INSIGHT PHARM INC | COM | 60852M104 | 68 | 10,000 |
| MOLEX INC | COM | 608554101 | 28 | 1,212 |
| MOLEX INC | COM | 608554101 | 21 | 900 |
| MOLEX INC | COM | 608554101 | 174 | 7,597 |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 1,279 | 52,363 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 24 | 466 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 556 | 10,575 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 1,331 | 25,004 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 2 | 40 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 6,874 | 130,765 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 3,660 | 69,623 |
| MONACO COACH CORP | COM | 60886R103 | 396 | 41,805 |
| MONARCH CASINO & RESORT INC | COM | 609027107 | 542 | 30,617 |
| MONOLITHIC PWR SYS INC | COM | 609839105 | 1,125 | 63,803 |
| MONRO MUFFLER BRAKE INC | COM | 610236101 | 1,306 | 77,250 |
| MONRO MUFFLER BRAKE INC | COM | 610236101 | 2 | 93 |
| MONSANTO CO NEW | COM | 61166W101 | 1,522 | 13,652 |
| MONSANTO CO NEW | COM | 61166W101 | 1,896 | 17,008 |
| MONSANTO CO NEW | COM | 61166W101 | 6,022 | 54,008 |
| MONSANTO CO NEW | COM | 61166W101 | 49 | 441 |
| MONSANTO CO NEW | COM | 61166W101 | 5,435 | 48,748 |
| MONSANTO CO NEW | COM | 61166W101 | 605 | 5,428 |
| MONSANTO CO NEW | COM | 61166W101 | 66 | 595 |
| MONSANTO CO NEW | COM | 61166W101 | 5,417 | 47,394 |
| MONSANTO CO NEW | COM | 61166W101 | 209 | 1,877 |
| MONSANTO CO NEW | COM | 61166W101 | 360 | 3,234 |
| MONSANTO CO NEW | COM | 61166W101 | 164 | 1,500 |
| MONSANTO CO NEW | COM | 61166W101 | 7,366 | 66,060 |
| MONSANTO CO NEW | COM | 61166W101 | 1,862 | 16,700 |
| MONSANTO CO NEW | COM | 61166W101 | 367 | 3,300 |
| MONSANTO CO NEW | COM | 61166W101 | 11,530 | 103,407 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 1,022 | 42,200 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 3 | 133 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 588 | 24,300 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 154 | 6,315 |
| MOODYS CORP | COM | 615369105 | 33,089 | 950,000 |
| MOODYS CORP | COM | 615369105 | 118 | 3,378 |
| MOODYS CORP | COM | 615369105 | 28 | 800 |
| MOODYS CORP | COM | 615369105 | 17 | 485 |
| MOODYS CORP | COM | 615369105 | 455 | 12,979 |
| MOODYS CORP | COM | 615369105 | 204 | 5,865 |
| MOOG INC | CL A | 615394202 | 4,884 | 115,700 |
| MOOG INC | CL A | 615394202 | 13 | 300 |
| MOOG INC | CL A | 615394202 | 4 | 95 |
| MORGAN STANLEY | COM NEW | 617446448 | 2,285 | 50,000 |
| MORGAN STANLEY | COM NEW | 617446448 | 7,862 | 172,039 |
| MORGAN STANLEY | COM NEW | 617446448 | 2,779 | 60,800 |
| MORGAN STANLEY | COM NEW | 617446448 | 945 | 20,675 |
| MORGAN STANLEY | COM NEW | 617446448 | 521 | 11,400 |
| MORGAN STANLEY | COM NEW | 617446448 | 1,165 | 25,490 |
| MORGAN STANLEY | COM NEW | 617446448 | 91 | 2,000 |
| MORGAN STANLEY | COM NEW | 617446448 | 6,214 | 138,885 |
| MORGAN STANLEY | COM NEW | 617446448 | 25 | 550 |
| MORGAN STANLEY | COM NEW | 617446448 | 133 | 2,905 |

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

| | | | | |
|------------------------------|---------|-----------|-------|---------|
| MORGAN STANLEY | COM NEW | 617446448 | 969 | 21,200 |
| MORGAN STANLEY | COM NEW | 617446448 | 108 | 2,370 |
| MORGAN STANLEY | COM NEW | 617446448 | 4,575 | 100,119 |
| MORNINGSTAR INC | COM | 617700109 | 2,351 | 38,314 |
| MORTONS RESTAURANT GRP INC N | COM | 619430101 | 340 | 42,911 |
| MORTONS RESTAURANT GRP INC N | COM | 619430101 | 8 | 1,000 |
| MOSAIC CO | COM | 61945A107 | 482 | 4,700 |
| MOSAIC CO | COM | 61945A107 | 51 | 500 |
| MOSAIC CO | COM | 61945A107 | 9,542 | 93,000 |
| MOSAIC CO | COM | 61945A107 | 522 | 5,090 |
| MOSAIC CO | COM | 61945A107 | 18 | 180 |
| MOSAIC CO | COM | 61945A107 | 1,139 | 11,100 |
| MOSAIC CO | COM | 61945A107 | 36 | 351 |
| MOSAIC CO | COM | 61945A107 | 127 | 1,237 |
| MOSAIC CO | COM | 61945A107 | 1,333 | 12,995 |
| MOTOROLA INC | COM | 620076109 | 22 | 2,400 |
| MOTOROLA INC | COM | 620076109 | 39 | 4,200 |
| MOTOROLA INC | COM | 620076109 | 71 | 7,600 |
| MOTOROLA INC | COM | 620076109 | 669 | 72,031 |
| MOTOROLA INC | COM | 620076109 | 132 | 14,200 |
| MOTOROLA INC | COM | 620076109 | 340 | 36,562 |
| MOTOROLA INC | COM | 620076109 | 45 | 4,890 |
| MOTOROLA INC | COM | 620076109 | 1,939 | 210,577 |
| MOTOROLA INC | COM | 620076109 | 0 | 13 |
| MOTOROLA INC | COM | 620076109 | 439 | 47,200 |
| MOTOROLA INC | COM | 620076109 | 122 | 13,106 |
| MOTOROLA INC | COM | 620076109 | 0 | 33 |
| MOTOROLA INC | COM | 620076109 | 7 | 700 |
| MOTOROLA INC | COM | 620076109 | 2,713 | 291,747 |
| MOVADO GROUP INC | COM | 624580106 | 1,245 | 63,856 |
| MUELLER INDS INC | COM | 624756102 | 2,657 | 92,094 |
| MUELLER INDS INC | COM | 624756102 | 1 | 20 |
| MULTI COLOR CORP | COM | 625383104 | 641 | 28,650 |
| MULTIMEDIA GAMES INC | COM | 625453105 | 622 | 116,432 |
| MURPHY OIL CORP | COM | 626717102 | 872 | 10,619 |
| MURPHY OIL CORP | COM | 626717102 | 6 | 72 |
| MURPHY OIL CORP | COM | 626717102 | 82 | 1,000 |
| MURPHY OIL CORP | COM | 626717102 | 838 | 10,354 |
| MURPHY OIL CORP | COM | 626717102 | 82 | 1,001 |
| MURPHY OIL CORP | COM | 626717102 | 2 | 25 |
| MURPHY OIL CORP | COM | 626717102 | 2,822 | 34,350 |
| MYERS INDS INC | COM | 628464109 | 1,134 | 86,361 |
| MYLAN INC | COM | 628530107 | 8,810 | 760,809 |
| MYLAN INC | COM | 628530107 | 12 | 1,012 |
| MYLAN INC | COM | 628530107 | 204 | 17,733 |
| MYLAN INC | COM | 628530107 | 454 | 40,000 |
| MYRIAD GENETICS INC | COM | 62855J104 | 1,471 | 36,506 |
| NBT BANCORP INC | COM | 628778102 | 1,199 | 54,000 |
| NCI BUILDING SYS INC | COM | 628852105 | 726 | 30,000 |
| NCI BUILDING SYS INC | COM | 628852105 | 156 | 6,445 |
| NCR CORP NEW | COM | 62886E108 | 304 | 13,300 |
| NIC INC | COM | 62914B100 | 597 | 84,000 |
| NPS PHARMACEUTICALS INC | COM | 62936P103 | 1,556 | 399,000 |
| NRG ENERGY INC | COM NEW | 629377508 | 3,934 | 100,900 |
| NRG ENERGY INC | COM NEW | 629377508 | 1,249 | 32,031 |
| NRG ENERGY INC | COM NEW | 629377508 | 3 | 75 |
| NRG ENERGY INC | COM NEW | 629377508 | 163 | 4,175 |
| NRG ENERGY INC | COM NEW | 629377508 | 155 | 3,965 |
| NRG ENERGY INC | COM NEW | 629377508 | 585 | 15,000 |
| NUCO2 INC | COM | 629428103 | 1,847 | 66,499 |
| NUCO2 INC | COM | 629428103 | 46 | 1,672 |
| NUCO2 INC | COM | 629428103 | 44 | 1,585 |

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

| | | | | |
|------------------------------|---------------|-----------|--------|-----------|
| NYMAGIC INC | COM | 629484106 | 450 | 19,804 |
| NYSE EURONEXT | COM | 629491101 | 12 | 200 |
| NYSE EURONEXT | COM | 629491101 | 136 | 2,200 |
| NYSE EURONEXT | COM | 629491101 | 86 | 1,400 |
| NYSE EURONEXT | COM | 629491101 | 395 | 6,400 |
| NYSE EURONEXT | COM | 629491101 | 7,089 | 114,872 |
| NACCO INDS INC | CL A | 629579103 | 1,243 | 15,357 |
| NALCO HOLDING COMPANY | COM | 62985Q101 | 112 | 5,350 |
| NALCO HOLDING COMPANY | COM | 62985Q101 | 631 | 29,367 |
| NARA BANCORP INC | COM | 63080P105 | 593 | 45,648 |
| NASDAQ OMX GROUP INC | COM | 631103108 | 4 | 111 |
| NASDAQ OMX GROUP INC | COM | 631103108 | 5 | 126 |
| NASDAQ OMX GROUP INC | COM | 631103108 | 51 | 1,310 |
| NASDAQ OMX GROUP INC | COM | 631103108 | 593 | 15,500 |
| NASH FINCH CO | COM | 631158102 | 1,140 | 33,543 |
| NATCO GROUP INC | CL A | 63227W203 | 767 | 16,397 |
| NATIONAL BK GREECE S A | SPONSORED ADR | 633643408 | 1,795 | 170,000 |
| NATIONAL BK GREECE S A | SPONSORED ADR | 633643408 | 454 | 43,000 |
| NATIONAL BK GREECE S A | SPONSORED ADR | 633643408 | 2 | 146 |
| NATIONAL BEVERAGE CORP | COM | 635017106 | 176 | 22,940 |
| NATIONAL CINEMEDIA INC | COM | 635309107 | 3,372 | 150,000 |
| NATIONAL CITY CORP | COM | 635405103 | 17,910 | 1,800,000 |
| NATIONAL CITY CORP | COM | 635405103 | 7 | 700 |
| NATIONAL CITY CORP | COM | 635405103 | 18 | 1,840 |
| NATIONAL CITY CORP | COM | 635405103 | 606 | 59,675 |
| NATIONAL CITY CORP | COM | 635405103 | 29 | 2,935 |
| NATIONAL HEALTHCARE CORP | COM | 635906100 | 438 | 9,000 |
| NATIONAL FINL PARTNERS CORP | COM | 63607P208 | 957 | 42,600 |
| NATIONAL FINL PARTNERS CORP | COM | 63607P208 | 290 | 12,894 |
| NATIONAL FINL PARTNERS CORP | COM | 63607P208 | 62 | 2,751 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 410 | 8,689 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 2 | 47 |
| NATIONAL GRID PLC | SPON ADR NEW | 636274300 | 49 | 697 |
| NATIONAL GRID PLC | SPON ADR NEW | 636274300 | 10 | 143 |
| NATIONAL GRID PLC | SPON ADR NEW | 636274300 | 189 | 2,700 |
| NATIONAL HEALTH INVS INC | COM | 63633D104 | 1,657 | 53,014 |
| NATIONAL INSTRS CORP | COM | 636518102 | 224 | 8,575 |
| NATIONAL INSTRS CORP | COM | 636518102 | 15 | 566 |
| NATIONAL INTERSTATE CORP | COM | 63654U100 | 630 | 27,000 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 3,749 | 64,212 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 10,279 | 176,068 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 29,140 | 500,000 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 1,308 | 22,403 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 917 | 15,716 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 3 | 44 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 19 | 317 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 22 | 370 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 2,295 | 40,438 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 177 | 3,031 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 1,627 | 27,865 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 6,270 | 107,400 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 4,647 | 79,600 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 5,517 | 94,500 |
| NATIONAL PENN BANCSHARES INC | COM | 637138108 | 2,023 | 111,240 |
| NATIONAL RETAIL PROPERTIES I | COM | 637417106 | 2,659 | 120,595 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 63 | 3,430 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 817 | 45,138 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 110 | 6,000 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 2 | 98 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 1,533 | 83,657 |
| NATIONAL WESTN LIFE INS CO | CL A | 638522102 | 2,095 | 9,666 |
| NAVIGATORS GROUP INC | COM | 638904102 | 2,073 | 38,100 |

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

| | | | | |
|------------------------------|------------------|-----------|--------|---------|
| NAVIGATORS GROUP INC | COM | 638904102 | 238 | 4,370 |
| NAVIGATORS GROUP INC | COM | 638904102 | 318 | 6,000 |
| NATUS MEDICAL INC DEL | COM | 639050103 | 294 | 16,206 |
| NAVIGANT CONSULTING INC | COM | 63935N107 | 615 | 32,392 |
| NAVTEQ CORP | COM | 63936L100 | 1,769 | 26,016 |
| NAVTEQ CORP | COM | 63936L100 | 2,860 | 42,100 |
| NAVTEQ CORP | COM | 63936L100 | 1 | 22 |
| NAVTEQ CORP | COM | 63936L100 | 5 | 71 |
| NAVTEQ CORP | COM | 63936L100 | 14 | 200 |
| NEENAH PAPER INC | COM | 640079109 | 1,326 | 51,443 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 1,527 | 220,000 |
| NESS TECHNOLOGIES INC | COM | 64104X108 | 1,122 | 118,213 |
| NETGEAR INC | COM | 64111Q104 | 843 | 42,252 |
| NETLOGIC MICROSYSTEMS INC | COM | 64118B100 | 320 | 13,268 |
| NETLOGIC MICROSYSTEMS INC | COM | 64118B100 | 110 | 4,552 |
| NEUROGEN CORP | COM | 64124E106 | 181 | 97,400 |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 407 | 75,391 |
| NEW JERSEY RES | COM | 646025106 | 2,498 | 80,440 |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR | 647581107 | 10,391 | 160,200 |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR | 647581107 | 4,811 | 73,100 |
| NEW YORK & CO INC | COM | 649295102 | 96 | 16,737 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 669 | 36,712 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 75 | 4,170 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 72 | 3,969 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 51 | 2,800 |
| NEW YORK TIMES CO | CL A | 650111107 | 7 | 358 |
| NEW YORK TIMES CO | CL A | 650111107 | 886 | 48,056 |
| NEW YORK TIMES CO | CL A | 650111107 | 13 | 715 |
| NEWALLIANCE BANCSHARES INC | COM | 650203102 | 2,608 | 212,727 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 11 | 480 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 761 | 33,759 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 128 | 5,613 |
| NEWMARKET CORP | COM | 651587107 | 5,382 | 71,328 |
| NEWMARKET CORP | COM | 651587107 | 371 | 5,000 |
| NEWMONT MINING CORP | COM | 651639106 | 45 | 1,000 |
| NEWMONT MINING CORP | COM | 651639106 | 45 | 1,000 |
| NEWMONT MINING CORP | COM | 651639106 | 33,275 | 734,557 |
| NEWMONT MINING CORP | COM | 651639106 | 56 | 1,242 |
| NEWMONT MINING CORP | COM | 651639106 | 375 | 8,297 |
| NEWMONT MINING CORP | COM | 651639106 | 41 | 909 |
| NEWMONT MINING CORP | COM | 651639106 | 116 | 2,557 |
| NEWMONT MINING CORP | COM | 651639106 | 1,871 | 40,193 |
| NEWMONT MINING CORP | COM | 651639106 | 74 | 1,643 |
| NEWMONT MINING CORP | COM | 651639106 | 463 | 10,216 |
| NEWMONT MINING CORP | COM | 651639106 | 10,686 | 235,903 |
| NEWMONT MINING CORP | COM | 651639106 | 2,080 | 45,909 |
| NEWPARK RES INC | COM PAR \$.01NEW | 651718504 | 1,287 | 252,382 |
| NEWPORT CORP | COM | 651824104 | 2,977 | 266,501 |
| NEWS CORP | CL A | 65248E104 | 21 | 1,124 |
| NEWS CORP | CL A | 65248E104 | 29 | 1,525 |
| NEWS CORP | CL A | 65248E104 | 50 | 2,647 |
| NEWS CORP | CL A | 65248E104 | 4,194 | 228,176 |
| NEWS CORP | CL A | 65248E104 | 15 | 779 |
| NEWS CORP | CL A | 65248E104 | 103 | 5,495 |
| NEWS CORP | CL B | 65248E203 | 75 | 3,950 |
| NEWS CORP | CL B | 65248E203 | 168 | 8,803 |
| NEWS CORP | CL B | 65248E203 | 138 | 7,230 |
| NEWSTAR FINANCIAL INC | COM | 65251F105 | 307 | 59,285 |
| NEXEN INC | COM | 65334H102 | 22 | 751 |
| NEXEN INC | COM | 65334H102 | 8,633 | 291,139 |
| NEXCEN BRANDS INC | COM | 653351106 | 338 | 98,400 |
| NEXTWAVE WIRELESS INC | COM | 65337Y102 | 103 | 20,371 |

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

| | | | | |
|-------------------------|---------------|-----------|--------|---------|
| NICE SYS LTD | SPONSORED ADR | 653656108 | 543 | 18,900 |
| NICE SYS LTD | SPONSORED ADR | 653656108 | 813 | 29,000 |
| NICOR INC | COM | 654086107 | 1,945 | 58,152 |
| NICOR INC | COM | 654086107 | 2 | 65 |
| NICOR INC | COM | 654086107 | 460 | 13,973 |
| NIDEC CORP | SPONSORED ADR | 654090109 | 60 | 3,870 |
| NIDEC CORP | SPONSORED ADR | 654090109 | 181 | 11,730 |
| NIKE INC | CL B | 654106103 | 2,396 | 35,234 |
| NIKE INC | CL B | 654106103 | 598 | 8,800 |
| NIKE INC | CL B | 654106103 | 3 | 40 |
| NIKE INC | CL B | 654106103 | 12 | 178 |
| NIKE INC | CL B | 654106103 | 68 | 1,000 |
| NIKE INC | CL B | 654106103 | 3,303 | 48,580 |
| NIKE INC | CL B | 654106103 | 262 | 3,848 |
| NIKE INC | CL B | 654106103 | 23 | 335 |
| NIKE INC | CL B | 654106103 | 212 | 3,165 |
| NIKE INC | CL B | 654106103 | 12 | 178 |
| NIKE INC | CL B | 654106103 | 6,214 | 91,378 |
| 99 CENTS ONLY STORES | COM | 65440K106 | 820 | 82,879 |
| NIPPON TELEG & TEL CORP | SPONSORED ADR | 654624105 | 223 | 10,302 |
| NIPPON TELEG & TEL CORP | SPONSORED ADR | 654624105 | 443 | 20,430 |
| NIPPON TELEG & TEL CORP | SPONSORED ADR | 654624105 | 4 | 170 |
| NIPPON TELEG & TEL CORP | SPONSORED ADR | 654624105 | 1,631 | 75,194 |
| NISOURCE INC | COM | 65473P105 | 3,651 | 211,800 |
| NISOURCE INC | COM | 65473P105 | 286 | 16,785 |
| NISSAN MOTORS | SPONSORED ADR | 654744408 | 589 | 35,283 |
| NISSAN MOTORS | SPONSORED ADR | 654744408 | 28 | 1,691 |
| NISSAN MOTORS | SPONSORED ADR | 654744408 | 29 | 1,711 |
| NISSAN MOTORS | SPONSORED ADR | 654744408 | 3,966 | 237,770 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 111 | 3,500 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 1,638 | 51,475 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 691 | 21,700 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 160 | 5,035 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 25 | 800 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 1,822 | 57,232 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 1,528 | 47,998 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 308 | 9,665 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 4,340 | 136,344 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 38 | 1,200 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 1,301 | 40,875 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 2,309 | 72,548 |
| NOBLE ENERGY INC | COM | 655044105 | 37,135 | 510,100 |
| NOBLE ENERGY INC | COM | 655044105 | 1 | 20 |
| NOBLE ENERGY INC | COM | 655044105 | 280 | 3,840 |
| NOBLE ENERGY INC | COM | 655044105 | 15 | 200 |
| NOBLE ENERGY INC | COM | 655044105 | 785 | 10,770 |
| NOBLE INTL LTD | COM | 655053106 | 243 | 38,900 |
| NOMURA HLDGS INC | SPONSORED ADR | 65535H208 | 140 | 9,331 |
| NOMURA HLDGS INC | SPONSORED ADR | 65535H208 | 9 | 586 |
| NOMURA HLDGS INC | SPONSORED ADR | 65535H208 | 232 | 15,410 |
| NORDSON CORP | COM | 655663102 | 4,633 | 86,040 |
| NORDSTROM INC | COM | 655664100 | 6 | 192 |
| NORDSTROM INC | COM | 655664100 | 875 | 26,818 |
| NORDSTROM INC | COM | 655664100 | 33 | 1,017 |
| NORDSTROM INC | COM | 655664100 | 292 | 9,000 |
| NORDSTROM INC | COM | 655664100 | 34 | 1,046 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 2,268 | 41,753 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 3 | 61 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 21 | 390 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 1,832 | 33,776 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 94 | 1,730 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 102 | 1,900 |

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

| | | | | |
|------------------------------|---------------|-----------|--------|-----------|
| NORFOLK SOUTHERN CORP | COM | 655844108 | 66 | 1,220 |
| NORTEL NETWORKS CORP NEW | COM NEW | 656568508 | 108 | 16,072 |
| NORTEL NETWORKS CORP NEW | COM NEW | 656568508 | 448 | 66,716 |
| NORTEL NETWORKS CORP NEW | COM NEW | 656568508 | 1 | 125 |
| NORTHEAST UTILS | COM | 664397106 | 626 | 25,499 |
| NORTHEAST UTILS | COM | 664397106 | 67 | 2,780 |
| NORTHEAST UTILS | COM | 664397106 | 68 | 2,763 |
| NORTHERN DYNASTY MINERALS LT | COM NEW | 66510M204 | 329 | 35,950 |
| NORTHERN TR CORP | COM | 665859104 | 690 | 10,390 |
| NORTHERN TR CORP | COM | 665859104 | 9 | 129 |
| NORTHERN TR CORP | COM | 665859104 | 1,206 | 18,402 |
| NORTHERN TR CORP | COM | 665859104 | 64 | 963 |
| NORTHERN TR CORP | COM | 665859104 | 640 | 9,635 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 879 | 11,293 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 498 | 6,400 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 171 | 2,200 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 35 | 450 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 3,197 | 41,028 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 127 | 1,627 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 9,012 | 115,820 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 654 | 8,400 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 1,246 | 16,013 |
| NORTHSTAR NEUROSCIENCE INC | COM | 66704V101 | 77 | 48,890 |
| NORTHWEST BANCORP INC PA | COM | 667328108 | 1,148 | 42,000 |
| NORTHWEST NAT GAS CO | COM | 667655104 | 1,720 | 39,597 |
| NORTHWEST NAT GAS CO | COM | 667655104 | 391 | 9,000 |
| NORTHWESTERN CORP | COM NEW | 668074305 | 522 | 21,406 |
| NOVA CHEMICALS CORP | COM | 66977W109 | 3,038 | 127,298 |
| NOVATEL WIRELESS INC | COM NEW | 66987M604 | 2,192 | 226,400 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 1,078 | 21,051 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 405 | 7,905 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 267 | 5,212 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 548 | 10,689 |
| NOVELL INC | COM | 670006105 | 6 | 966 |
| NOVELL INC | COM | 670006105 | 22 | 3,446 |
| NOVELL INC | COM | 670006105 | 116 | 18,663 |
| NOVELL INC | COM | 670006105 | 194 | 31,045 |
| NOVELL INC | COM | 670006105 | 1 | 131 |
| NOVEN PHARMACEUTICALS INC | COM | 670009109 | 795 | 88,578 |
| NOVO-NORDISK A S | ADR | 670100205 | 177 | 2,559 |
| NOVO-NORDISK A S | ADR | 670100205 | 433 | 6,256 |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 3,743 | 207,728 |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 92 | 5,100 |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 18 | 1,000 |
| NTELOS HLDGS CORP | COM | 67020Q107 | 2,839 | 117,300 |
| NTELOS HLDGS CORP | COM | 67020Q107 | 287 | 11,847 |
| NTELOS HLDGS CORP | COM | 67020Q107 | 19 | 791 |
| NUANCE COMMUNICATIONS INC | COM | 67020Y100 | 33,294 | 1,912,366 |
| NUCOR CORP | COM | 670346105 | 386 | 5,705 |
| NUCOR CORP | COM | 670346105 | 14 | 207 |
| NUCOR CORP | COM | 670346105 | 2,550 | 36,918 |
| NUCOR CORP | COM | 670346105 | 31 | 454 |
| NUCOR CORP | COM | 670346105 | 84 | 1,245 |
| NUCOR CORP | COM | 670346105 | 287 | 4,242 |
| NVIDIA CORP | COM | 67066G104 | 11,672 | 589,500 |
| NVIDIA CORP | COM | 67066G104 | 5,598 | 282,849 |
| NVIDIA CORP | COM | 67066G104 | 25 | 1,268 |
| NVIDIA CORP | COM | 67066G104 | 1,800 | 91,439 |
| NVIDIA CORP | COM | 67066G104 | 70 | 3,556 |
| NVIDIA CORP | COM | 67066G104 | 9 | 450 |
| NVIDIA CORP | COM | 67066G104 | 760 | 38,400 |
| NVIDIA CORP | COM | 67066G104 | 167 | 8,460 |

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

| | | | | |
|------------------------------|---------------|-----------|--------|---------|
| NVIDIA CORP | COM | 67066G104 | 449 | 22,695 |
| NUVASIVE INC | COM | 670704105 | 3,033 | 87,900 |
| NUVASIVE INC | COM | 670704105 | 120 | 3,486 |
| NUVASIVE INC | COM | 670704105 | 278 | 8,050 |
| NXSTAGE MEDICAL INC | COM | 67072V103 | 244 | 56,457 |
| O CHARLEYS INC | COM | 670823103 | 1,154 | 100,155 |
| O CHARLEYS INC | COM | 670823103 | 1 | 100 |
| OM GROUP INC | COM | 670872100 | 4,472 | 81,988 |
| NUVEEN NY SELECT QUALITY MUN | COM | 670976109 | 134 | 10,350 |
| OSI PHARMACEUTICALS INC | COM | 671040103 | 10,843 | 290,000 |
| OSI PHARMACEUTICALS INC | COM | 671040103 | 94 | 2,515 |
| OSI SYSTEMS INC | COM | 671044105 | 558 | 24,251 |
| OYO GEOSPACE CORP | COM | 671074102 | 794 | 17,477 |
| OBAGI MEDICAL PRODUCTS INC | COM | 67423R108 | 199 | 22,894 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 12,673 | 173,201 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 6 | 86 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 118 | 1,610 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 8,469 | 115,671 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 140 | 1,919 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 33 | 450 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 6,591 | 90,084 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 250 | 3,420 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 12,247 | 167,375 |
| OCEANEERING INTL INC | COM | 675232102 | 1,711 | 27,100 |
| OCWEN FINL CORP | COM NEW | 675746309 | 420 | 94,645 |
| ODYSSEY HEALTHCARE INC | COM | 67611V101 | 1,957 | 217,458 |
| ODYSSEY RE HLDGS CORP | COM | 67612W108 | 1,409 | 38,348 |
| OFFICE DEPOT INC | COM | 676220106 | 1,481 | 134,300 |
| OFFICE DEPOT INC | COM | 676220106 | 9 | 828 |
| OFFICE DEPOT INC | COM | 676220106 | 243 | 22,000 |
| OFFICE DEPOT INC | COM | 676220106 | 6 | 500 |
| OFFICE DEPOT INC | COM | 676220106 | 152 | 13,633 |
| OFFICE DEPOT INC | COM | 676220106 | 111 | 10,000 |
| OFFICEMAX INC DEL | COM | 67622P101 | 715 | 37,400 |
| OFFICEMAX INC DEL | COM | 67622P101 | 313 | 16,345 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 213 | 1,200 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 1,308 | 7,400 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 270 | 1,500 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 88 | 500 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 141 | 800 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 141 | 800 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 11 | 60 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 9,865 | 55,800 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 1,849 | 10,592 |
| OIL STS INTL INC | COM | 678026105 | 9,511 | 212,338 |
| OILSANDS QUEST INC | COM | 678046103 | 39 | 10,000 |
| OLD DOMINION FGHT LINES INC | COM | 679580100 | 3,844 | 120,752 |
| OLD NATL BANCORP IND | COM | 680033107 | 2,408 | 133,800 |
| OLD REP INTL CORP | COM | 680223104 | 2 | 132 |
| OLD REP INTL CORP | COM | 680223104 | 297 | 23,000 |
| OLD REP INTL CORP | COM | 680223104 | 9 | 680 |
| OLD REP INTL CORP | COM | 680223104 | 9 | 735 |
| OLIN CORP | COM PAR \$1 | 680665205 | 184 | 9,298 |
| OLIN CORP | COM PAR \$1 | 680665205 | 20 | 1,000 |
| OLIN CORP | COM PAR \$1 | 680665205 | 16 | 800 |
| OLYMPIC STEEL INC | COM | 68162K106 | 980 | 21,901 |
| OMNICOM GROUP INC | COM | 681919106 | 2,631 | 59,544 |
| OMNICOM GROUP INC | COM | 681919106 | 5,321 | 120,444 |
| OMNICOM GROUP INC | COM | 681919106 | 159 | 3,609 |
| OMNICOM GROUP INC | COM | 681919106 | 603 | 13,640 |
| OMNICOM GROUP INC | COM | 681919106 | 2,445 | 55,067 |
| OMNICOM GROUP INC | COM | 681919106 | 10 | 236 |

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

| | | | | |
|------------------------------|---------------|-----------|--------|-----------|
| OMNICOM GROUP INC | COM | 681919106 | 1,328 | 30,065 |
| OMNICOM GROUP INC | COM | 681919106 | 5,841 | 132,212 |
| OMNICOM GROUP INC | NOTE 7/0 | 681919AT3 | 14 | 13,000 |
| OMEGA HEALTHCARE INVS INC | COM | 681936100 | 869 | 50,039 |
| OMNICELL INC | COM | 68213N109 | 751 | 37,339 |
| OMNICELL INC | COM | 68213N109 | 294 | 15,000 |
| ON ASSIGNMENT INC | COM | 682159108 | 853 | 134,309 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 8,162 | 1,437,000 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 3 | 549 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 4 | 623 |
| 1 800 FLOWERS COM | CL A | 68243Q106 | 1,409 | 165,529 |
| ONLINE RES CORP | COM | 68273G101 | 1,245 | 129,435 |
| ONLINE RES CORP | COM | 68273G101 | 1 | 119 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 1,004 | 34,600 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 19 | 650 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 73 | 2,454 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 33 | 1,100 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 14 | 465 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 0 | 13 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 70 | 2,349 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 1,022 | 35,000 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 6,894 | 230,650 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 4,100 | 139,175 |
| OPEN TEXT CORP | COM | 683715106 | 281 | 8,950 |
| OPLINK COMMUNICATIONS INC | COM NEW | 68375Q403 | 143 | 16,095 |
| OPNEXT INC | COM | 68375V105 | 116 | 21,342 |
| ORACLE CORP | COM | 68389X105 | 34 | 1,717 |
| ORACLE CORP | COM | 68389X105 | 17,766 | 909,200 |
| ORACLE CORP | COM | 68389X105 | 3,499 | 178,895 |
| ORACLE CORP | COM | 68389X105 | 125 | 6,400 |
| ORACLE CORP | COM | 68389X105 | 41 | 2,080 |
| ORACLE CORP | COM | 68389X105 | 355 | 18,165 |
| ORACLE CORP | COM | 68389X105 | 123 | 6,300 |
| ORACLE CORP | COM | 68389X105 | 2,521 | 128,864 |
| ORACLE CORP | COM | 68389X105 | 1,879 | 96,070 |
| ORACLE CORP | COM | 68389X105 | 9,952 | 513,786 |
| ORACLE CORP | COM | 68389X105 | 64 | 3,249 |
| ORACLE CORP | COM | 68389X105 | 658 | 33,669 |
| ORACLE CORP | COM | 68389X105 | 78 | 4,000 |
| ORACLE CORP | COM | 68389X105 | 1 | 30 |
| ORACLE CORP | COM | 68389X105 | 7,106 | 363,310 |
| ORACLE CORP | COM | 68389X105 | 35 | 1,796 |
| ORACLE CORP | COM | 68389X105 | 5,144 | 262,969 |
| OPTIONSXPRESS HLDGS INC | COM | 684010101 | 2,012 | 97,173 |
| OPTIUM CORP | COM | 68402T107 | 180 | 25,594 |
| ORASURE TECHNOLOGIES INC | COM | 68554V108 | 1,059 | 144,866 |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 224 | 7,845 |
| ORIENTAL FINL GROUP INC | COM | 68618W100 | 394 | 20,000 |
| ORIX CORP | SPONSORED ADR | 686330101 | 102 | 1,493 |
| ORIX CORP | SPONSORED ADR | 686330101 | 1 | 12 |
| ORIX CORP | SPONSORED ADR | 686330101 | 17 | 246 |
| ORIX CORP | SPONSORED ADR | 686330101 | 2 | 32 |
| ORIX CORP | SPONSORED ADR | 686330101 | 939 | 13,740 |
| OSHKOSH CORP | COM | 688239201 | 475 | 13,100 |
| OSHKOSH CORP | COM | 688239201 | 39 | 1,065 |
| OTTER TAIL CORP | COM | 689648103 | 2,123 | 60,000 |
| OWENS & MINOR INC NEW | COM | 690732102 | 7,469 | 189,869 |
| OWENS & MINOR INC NEW | COM | 690732102 | 319 | 8,099 |
| OWENS & MINOR INC NEW | COM | 690732102 | 2 | 49 |
| OWENS & MINOR INC NEW | COM | 690732102 | 86 | 2,190 |
| OWENS ILL INC | COM NEW | 690768403 | 3,527 | 62,500 |
| OWENS ILL INC | COM NEW | 690768403 | 182 | 3,220 |

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

| | | | | |
|-----------------------------|---------------|-----------|-------|---------|
| OWENS ILL INC | COM NEW | 690768403 | 401 | 7,102 |
| OXFORD INDS INC | COM | 691497309 | 1,588 | 70,478 |
| PDF SOLUTIONS INC | COM | 693282105 | 314 | 57,000 |
| PDL BIOPHARMA INC | COM | 69329Y104 | 498 | 47,000 |
| PG&E CORP | COM | 69331C108 | 13 | 350 |
| PG&E CORP | COM | 69331C108 | 1 | 15 |
| PG&E CORP | COM | 69331C108 | 1,775 | 48,690 |
| PG&E CORP | COM | 69331C108 | 296 | 8,047 |
| PFF BANCORP INC | COM | 69331W104 | 236 | 28,355 |
| P F CHANGS CHINA BISTRO INC | COM | 69333Y108 | 228 | 8,000 |
| PICO HLDGS INC | COM NEW | 693366205 | 600 | 19,833 |
| PICO HLDGS INC | COM NEW | 693366205 | 25 | 835 |
| PGT INC | COM | 69336V101 | 101 | 36,900 |
| PLX TECHNOLOGY INC | COM | 693417107 | 549 | 82,275 |
| PMA CAP CORP | CL A | 693419202 | 692 | 81,000 |
| PMA CAP CORP | CL A | 693419202 | 1 | 125 |
| PMC-SIERRA INC | COM | 69344F106 | 3,647 | 639,900 |
| PMC-SIERRA INC | COM | 69344F106 | 4 | 751 |
| PMC-SIERRA INC | COM | 69344F106 | 25 | 4,346 |
| PMC-SIERRA INC | COM | 69344F106 | 2 | 435 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 346 | 5,261 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 733 | 11,186 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 290 | 4,430 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 2,142 | 32,554 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 79 | 1,207 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 330 | 5,026 |
| POSCO | SPONSORED ADR | 693483109 | 52 | 440 |
| POSCO | SPONSORED ADR | 693483109 | 55 | 460 |
| POSCO | SPONSORED ADR | 693483109 | 137 | 1,148 |
| POSCO | SPONSORED ADR | 693483109 | 657 | 5,520 |
| POSCO | SPONSORED ADR | 693483109 | 206 | 1,729 |
| POSCO | SPONSORED ADR | 693483109 | 6 | 54 |
| POSCO | SPONSORED ADR | 693483109 | 47 | 401 |
| POSCO | SPONSORED ADR | 693483109 | 2,712 | 22,794 |
| POSCO | SPONSORED ADR | 693483109 | 103 | 875 |
| PNM RES INC | COM | 69349H107 | 1,563 | 125,322 |
| PNM RES INC | COM | 69349H107 | 1 | 90 |
| PPG INDS INC | COM | 693506107 | 1,078 | 17,799 |
| PPG INDS INC | COM | 693506107 | 1,157 | 19,519 |
| PPG INDS INC | COM | 693506107 | 12 | 200 |
| PPL CORP | COM | 69351T106 | 40 | 859 |
| PPL CORP | COM | 69351T106 | 2,307 | 50,239 |
| PPL CORP | COM | 69351T106 | 342 | 7,448 |
| PS BUSINESS PKS INC CALIF | COM | 69360J107 | 789 | 15,200 |
| PSS WORLD MED INC | COM | 69366A100 | 6,428 | 385,836 |
| PACCAR INC | COM | 693718108 | 8 | 178 |
| PACCAR INC | COM | 693718108 | 601 | 13,350 |
| PACCAR INC | COM | 693718108 | 2,115 | 47,895 |
| PACCAR INC | COM | 693718108 | 452 | 10,055 |
| PACER INTL INC TENN | COM | 69373H106 | 3,095 | 188,359 |
| PACER INTL INC TENN | COM | 69373H106 | 0 | 20 |
| PACIFIC CAP BANCORP NEW | COM | 69404P101 | 2,574 | 119,709 |
| PACIFIC CAP BANCORP NEW | COM | 69404P101 | 3 | 125 |
| PACKETEER INC | COM | 695210104 | 259 | 50,822 |
| PACTIV CORP | COM | 695257105 | 5,309 | 202,700 |
| PACTIV CORP | COM | 695257105 | 436 | 16,620 |
| PACTIV CORP | COM | 695257105 | 171 | 6,555 |
| PACTIV CORP | COM | 695257105 | 29 | 1,098 |
| PAETEC HOLDING CORP | COM | 695459107 | 1,774 | 266,389 |
| PALL CORP | COM | 696429307 | 59 | 1,684 |
| PALL CORP | COM | 696429307 | 9 | 250 |
| PALL CORP | COM | 696429307 | 916 | 26,106 |

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

| | | | | |
|----------------------------|---------------|-----------|--------|---------|
| PALL CORP | COM | 696429307 | 16 | 450 |
| PALL CORP | COM | 696429307 | 590 | 16,821 |
| PAN AMERICAN SILVER CORP | COM | 697900108 | 15 | 380 |
| PAN AMERICAN SILVER CORP | COM | 697900108 | 46 | 1,192 |
| PAN AMERICAN SILVER CORP | COM | 697900108 | 10,759 | 280,408 |
| PANERA BREAD CO | CL A | 69840W108 | 649 | 15,500 |
| PANERA BREAD CO | CL A | 69840W108 | 12 | 275 |
| PANTRY INC | COM | 698657103 | 4,576 | 217,072 |
| PAPA JOHNS INTL INC | COM | 698813102 | 564 | 23,278 |
| PAR PHARMACEUTICAL COS INC | COM | 69888P106 | 493 | 28,349 |
| PARALLEL PETE CORP DEL | COM | 699157103 | 1,129 | 57,712 |
| PARAMETRIC TECHNOLOGY CORP | COM NEW | 699173209 | 5,717 | 357,764 |
| PAREXEL INTL CORP | COM | 699462107 | 13,123 | 502,784 |
| PAREXEL INTL CORP | COM | 699462107 | 408 | 15,630 |
| PARK ELECTROCHEMICAL CORP | COM | 700416209 | 1,904 | 73,660 |
| PARK OHIO HLDGS CORP | COM | 700666100 | 167 | 10,600 |
| PARKER DRILLING CO | COM | 701081101 | 2,996 | 463,844 |
| PARKER HANNIFIN CORP | COM | 701094104 | 7 | 106 |
| PARKER HANNIFIN CORP | COM | 701094104 | 42 | 600 |
| PARKER HANNIFIN CORP | COM | 701094104 | 163 | 2,350 |
| PARKER HANNIFIN CORP | COM | 701094104 | 2,553 | 37,787 |
| PARKER HANNIFIN CORP | COM | 701094104 | 150 | 2,171 |
| PARKER HANNIFIN CORP | COM | 701094104 | 332 | 4,800 |
| PARKWAY PPTYS INC | COM | 70159Q104 | 1,504 | 40,680 |
| PATNI COMPUTER SYS | SPONS ADR | 703248203 | 3,180 | 278,250 |
| PATRIOT COAL CORP | COM | 70336T104 | 7 | 150 |
| PATRIOT COAL CORP | COM | 70336T104 | 391 | 8,337 |
| PATRIOT COAL CORP | COM | 70336T104 | 5 | 115 |
| PATTERSON COMPANIES INC | COM | 703395103 | 398 | 11,300 |
| PATTERSON COMPANIES INC | COM | 703395103 | 4 | 111 |
| PATTERSON COMPANIES INC | COM | 703395103 | 269 | 7,422 |
| PATTERSON COMPANIES INC | COM | 703395103 | 60 | 1,650 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 54 | 2,090 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 1,050 | 40,109 |
| PAYCHEX INC | COM | 704326107 | 30,339 | 863,373 |
| PAYCHEX INC | COM | 704326107 | 158 | 4,609 |
| PAYCHEX INC | COM | 704326107 | 10 | 300 |
| PAYCHEX INC | COM | 704326107 | 1,051 | 31,418 |
| PAYCHEX INC | COM | 704326107 | 13 | 379 |
| PAYCHEX INC | COM | 704326107 | 25 | 741 |
| PEABODY ENERGY CORP | COM | 704549104 | 3,354 | 65,759 |
| PEABODY ENERGY CORP | COM | 704549104 | 7,617 | 149,353 |
| PEABODY ENERGY CORP | COM | 704549104 | 51 | 1,000 |
| PEABODY ENERGY CORP | COM | 704549104 | 33,079 | 650,000 |
| PEABODY ENERGY CORP | COM | 704549104 | 23 | 450 |
| PEABODY ENERGY CORP | COM | 704549104 | 107 | 2,045 |
| PEABODY ENERGY CORP | COM | 704549104 | 18 | 353 |
| PEABODY ENERGY CORP | COM | 704549104 | 840 | 16,421 |
| PEABODY ENERGY CORP | COM | 704549104 | 4,737 | 92,875 |
| PEABODY ENERGY CORP | COM | 704549104 | 59 | 1,150 |
| PEABODY ENERGY CORP | COM | 704549104 | 776 | 15,386 |
| PEARSON PLC | SPONSORED ADR | 705015105 | 110 | 8,079 |
| PEARSON PLC | SPONSORED ADR | 705015105 | 10 | 727 |
| PEARSON PLC | SPONSORED ADR | 705015105 | 73 | 5,375 |
| PEDIATRIX MED GROUP | COM | 705324101 | 6,767 | 100,400 |
| PEGASYSTEMS INC | COM | 705573103 | 404 | 42,000 |
| PENGROWTH ENERGY TR | TR UNIT NEW | 706902509 | 182 | 9,540 |
| PENGROWTH ENERGY TR | TR UNIT NEW | 706902509 | 21 | 1,120 |
| PENGROWTH ENERGY TR | TR UNIT NEW | 706902509 | 3,466 | 180,899 |
| PENN NATL GAMING INC | COM | 707569109 | 905 | 20,700 |
| PENN VA CORP | COM | 707882106 | 1,340 | 30,386 |
| PENN WEST ENERGY TR | TR UNIT | 707885109 | 560 | 20,000 |

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

| | | | | |
|------------------------------|---------------|-----------|--------|---------|
| PENN WEST ENERGY TR | TR UNIT | 707885109 | 4,455 | 159,236 |
| PENNANTPARK INVT CORP | COM | 708062104 | 372 | 43,700 |
| PENNEY J C INC | COM | 708160106 | 516 | 13,679 |
| PENNEY J C INC | COM | 708160106 | 8,412 | 223,077 |
| PENNEY J C INC | COM | 708160106 | 20 | 530 |
| PENNEY J C INC | COM | 708160106 | 53 | 1,400 |
| PENNEY J C INC | COM | 708160106 | 23 | 600 |
| PENNEY J C INC | COM | 708160106 | 1,137 | 30,330 |
| PENNEY J C INC | COM | 708160106 | 260 | 6,900 |
| PENNEY J C INC | COM | 708160106 | 132 | 3,500 |
| PENSON WORLDWIDE INC | COM | 709600100 | 301 | 32,663 |
| PENTAIR INC | COM | 709631105 | 124 | 3,950 |
| PENTAIR INC | COM | 709631105 | 8,501 | 267,587 |
| PEOPLES BANCORP INC | COM | 709789101 | 289 | 12,000 |
| PEOPLESUPPORT INC | COM | 712714302 | 2,460 | 269,788 |
| PEP BOYS MANNY MOE & JACK | COM | 713278109 | 3,008 | 302,039 |
| PEPCO HOLDINGS INC | COM | 713291102 | 4 | 143 |
| PEPCO HOLDINGS INC | COM | 713291102 | 334 | 13,420 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 0 | 9 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 573 | 16,900 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 1,002 | 29,149 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 4,596 | 135,535 |
| PEPSIAMERICAS INC | COM | 71343P200 | 491 | 19,222 |
| PEPSICO INC | COM | 713448108 | 181 | 2,500 |
| PEPSICO INC | COM | 713448108 | 51 | 700 |
| PEPSICO INC | COM | 713448108 | 144 | 2,000 |
| PEPSICO INC | COM | 713448108 | 2,320 | 32,134 |
| PEPSICO INC | COM | 713448108 | 41,215 | 570,837 |
| PEPSICO INC | COM | 713448108 | 1,101 | 15,255 |
| PEPSICO INC | COM | 713448108 | 4 | 52 |
| PEPSICO INC | COM | 713448108 | 109 | 1,505 |
| PEPSICO INC | COM | 713448108 | 22 | 300 |
| PEPSICO INC | COM | 713448108 | 14,903 | 208,258 |
| PEPSICO INC | COM | 713448108 | 365 | 5,057 |
| PEPSICO INC | COM | 713448108 | 2,169 | 30,048 |
| PEPSICO INC | COM | 713448108 | 621 | 8,725 |
| PEPSICO INC | COM | 713448108 | 5,675 | 78,600 |
| PEPSICO INC | COM | 713448108 | 1,021 | 14,148 |
| PEPSICO INC | COM | 713448108 | 347 | 4,810 |
| PEPSICO INC | COM | 713448108 | 1,415 | 19,594 |
| PEREGRINE PHARMACEUTICALS IN | COM | 713661106 | 14 | 30,000 |
| PERFORMANCE FOOD GROUP CO | COM | 713755106 | 4,163 | 127,388 |
| PERFICIENT INC | COM | 71375U101 | 110 | 13,898 |
| PERICOM SEMICONDUCTOR CORP | COM | 713831105 | 1,657 | 112,847 |
| PERINI CORP | COM | 713839108 | 3,887 | 107,281 |
| PERINI CORP | COM | 713839108 | 0 | 10 |
| PERKINELMER INC | COM | 714046109 | 440 | 18,154 |
| PERKINELMER INC | COM | 714046109 | 164 | 6,773 |
| PERKINELMER INC | COM | 714046109 | 24 | 1,001 |
| PEROT SYS CORP | CL A | 714265105 | 4,147 | 275,716 |
| PEROT SYS CORP | CL A | 714265105 | 1 | 90 |
| PERRIGO CO | COM | 714290103 | 12,915 | 342,294 |
| PERRIGO CO | COM | 714290103 | 335 | 9,000 |
| P T TELEKOMUNIKASI INDONESIA | SPONSORED ADR | 715684106 | 19 | 461 |
| P T TELEKOMUNIKASI INDONESIA | SPONSORED ADR | 715684106 | 621 | 14,786 |
| PETMED EXPRESS INC | COM | 716382106 | 272 | 24,497 |
| PETMED EXPRESS INC | COM | 716382106 | 443 | 40,000 |
| PETRO-CDA | COM | 71644E102 | 63 | 1,436 |
| PETRO-CDA | COM | 71644E102 | 11 | 252 |
| PETRO-CDA | COM | 71644E102 | 8,395 | 192,925 |
| PETRO-CDA | COM | 71644E102 | 289 | 6,750 |
| PETROCHINA CO LTD | SPONSORED ADR | 71646E100 | 19 | 150 |

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

| | | | | |
|------------------------------|----------------|-----------|---------|-----------|
| PETROCHINA CO LTD | SPONSORED ADR | 71646E100 | 17 | 136 |
| PETROCHINA CO LTD | SPONSORED ADR | 71646E100 | 1 | 7 |
| PETROCHINA CO LTD | SPONSORED ADR | 71646E100 | 238 | 1,900 |
| PETROCHINA CO LTD | SPONSORED ADR | 71646E100 | 3,672 | 29,334 |
| PETROBRAS ENERGIA PARTCPTNS | SP ADR B SHS | 71646M102 | 15,467 | 1,362,714 |
| PETROHAWK ENERGY CORP | COM | 716495106 | 2,668 | 132,300 |
| PETROLEUM & RES CORP | COM | 716549100 | 200 | 5,491 |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 53 | 628 |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 2,193 | 25,890 |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 48,273 | 570,000 |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 115 | 1,320 |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 93 | 1,100 |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 56 | 658 |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 4 | 44 |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 11,572 | 138,720 |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 11,785 | 139,160 |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 7,102 | 83,860 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 3,819 | 37,400 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 1,439 | 14,089 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 1,650 | 16,160 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 324 | 3,169 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 27 | 259 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 121 | 1,182 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 2,660 | 26,363 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 3 | 25 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 20 | 200 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 5,264 | 51,550 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 24,087 | 238,504 |
| PETROLEUM DEV CORP | COM | 716578109 | 3,863 | 55,766 |
| PETROQUEST ENERGY INC | COM | 716748108 | 6,358 | 365,848 |
| PETSMART INC | COM | 716768106 | 2 | 108 |
| PETSMART INC | COM | 716768106 | 3 | 123 |
| PETSMART INC | COM | 716768106 | 403 | 20,000 |
| PFIZER INC | COM | 717081103 | 1,566 | 74,830 |
| PFIZER INC | COM | 717081103 | 280 | 13,373 |
| PFIZER INC | COM | 717081103 | 14,242 | 680,438 |
| PFIZER INC | COM | 717081103 | 125,280 | 6,000,000 |
| PFIZER INC | COM | 717081103 | 18,084 | 864,046 |
| PFIZER INC | COM | 717081103 | 2,202 | 105,225 |
| PFIZER INC | COM | 717081103 | 555 | 26,046 |
| PFIZER INC | COM | 717081103 | 293 | 14,000 |
| PFIZER INC | COM | 717081103 | 39 | 1,850 |
| PFIZER INC | COM | 717081103 | 6,578 | 314,309 |
| PFIZER INC | COM | 717081103 | 1,122 | 53,600 |
| PFIZER INC | COM | 717081103 | 15,240 | 743,398 |
| PFIZER INC | COM | 717081103 | 193 | 9,225 |
| PFIZER INC | COM | 717081103 | 6,011 | 287,203 |
| PFIZER INC | COM | 717081103 | 9,034 | 431,650 |
| PFIZER INC | COM | 717081103 | 5 | 240 |
| PFIZER INC | COM | 717081103 | 697 | 33,282 |
| PFIZER INC | COM | 717081103 | 2,066 | 98,700 |
| PFIZER INC | COM | 717081103 | 11,396 | 544,472 |
| PHARMACEUTICAL PROD DEV INC | COM | 717124101 | 250 | 5,978 |
| PHARMACEUTICAL PROD DEV INC | COM | 717124101 | 6 | 150 |
| PHARMACEUTICAL PROD DEV INC | COM | 717124101 | 16 | 387 |
| PHARMANET DEV GROUP INC | COM | 717148100 | 350 | 13,884 |
| PHARMERICA CORP | COM | 71714F104 | 291 | 17,584 |
| PHARMERICA CORP | COM | 71714F104 | 0 | 1 |
| PHASE FORWARD INC | COM | 71721R406 | 443 | 25,941 |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 3,945 | 122,500 |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 177 | 5,497 |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 4 | 115 |

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

| | | | | |
|------------------------------|---------------|-----------|--------|---------|
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 12 | 377 |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 1,505 | 22,650 |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 15 | 224 |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 3 | 46 |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 510 | 7,670 |
| PHOENIX COS INC NEW | COM | 71902E109 | 3,407 | 279,000 |
| PHOENIX COS INC NEW | COM | 71902E109 | 22 | 1,841 |
| PHOENIX COS INC NEW | COM | 71902E109 | 8 | 662 |
| PHOTRONICS INC | COM | 719405102 | 1,133 | 118,646 |
| PIER 1 IMPORTS INC | COM | 720279108 | 419 | 66,665 |
| PIER 1 IMPORTS INC | COM | 720279108 | 4 | 705 |
| PIER 1 IMPORTS INC | COM | 720279108 | 0 | 12 |
| PIKE ELEC CORP | COM | 721283109 | 565 | 40,566 |
| PILGRIMS PRIDE CORP | COM | 721467108 | 499 | 24,691 |
| PILGRIMS PRIDE CORP | COM | 721467108 | 0 | 24 |
| PINNACLE ENTMT INC | COM | 723456109 | 359 | 28,012 |
| PINNACLE ENTMT INC | COM | 723456109 | 106 | 8,328 |
| PINNACLE ENTMT INC | COM | 723456109 | 4 | 294 |
| PINNACLE FINL PARTNERS INC | COM | 72346Q104 | 538 | 21,000 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 7 | 200 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 201 | 5,798 |
| PIONEER DRILLING CO | COM | 723655106 | 2,337 | 146,714 |
| PIONEER NAT RES CO | COM | 723787107 | 84 | 1,700 |
| PIONEER NAT RES CO | COM | 723787107 | 1,081 | 22,000 |
| PIONEER NAT RES CO | COM | 723787107 | 74 | 1,530 |
| PIPER JAFFRAY COS | COM | 724078100 | 269 | 7,935 |
| PITNEY BOWES INC | COM | 724479100 | 58 | 1,656 |
| PITNEY BOWES INC | COM | 724479100 | 480 | 13,700 |
| PITNEY BOWES INC | COM | 724479100 | 540 | 15,417 |
| PITNEY BOWES INC | COM | 724479100 | 278 | 7,925 |
| PLANTRONICS INC NEW | COM | 727493108 | 2,962 | 153,416 |
| PLANTRONICS INC NEW | COM | 727493108 | 1 | 50 |
| PLAYBOY ENTERPRISES INC | CL B | 728117300 | 761 | 91,314 |
| PLEXUS CORP | COM | 729132100 | 3,833 | 136,638 |
| PLEXUS CORP | COM | 729132100 | 32 | 1,150 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 313 | 7,697 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 410 | 10,210 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 16 | 400 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 561 | 13,724 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 3 | 54 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 210 | 3,651 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 36 | 620 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 64 | 1,100 |
| POLYCOM INC | COM | 73172K104 | 3,894 | 172,754 |
| POLYONE CORP | COM | 73179P106 | 1,143 | 179,471 |
| POLYMET MINING CORP | COM | 731916102 | 31 | 10,000 |
| PORTUGAL TELECOM SGPS S A | SPONSORED ADR | 737273102 | 234 | 20,267 |
| PORTUGAL TELECOM SGPS S A | SPONSORED ADR | 737273102 | 159 | 13,755 |
| PORTUGAL TELECOM SGPS S A | SPONSORED ADR | 737273102 | 22 | 1,877 |
| PORTUGAL TELECOM SGPS S A | SPONSORED ADR | 737273102 | 110 | 9,532 |
| POTASH CORP SASK INC | COM | 73755L107 | 50 | 320 |
| POTASH CORP SASK INC | COM | 73755L107 | 256 | 1,650 |
| POTASH CORP SASK INC | COM | 73755L107 | 388 | 2,500 |
| POTASH CORP SASK INC | COM | 73755L107 | 174 | 1,124 |
| POTASH CORP SASK INC | COM | 73755L107 | 121 | 778 |
| POTASH CORP SASK INC | COM | 73755L107 | 10,977 | 70,749 |
| POTASH CORP SASK INC | COM | 73755L107 | 210 | 1,385 |
| POTLATCH CORP NEW | COM | 737630103 | 3,392 | 82,197 |
| POTLATCH CORP NEW | COM | 737630103 | 2 | 37 |
| POTLATCH CORP NEW | COM | 737630103 | 144 | 3,500 |
| POWELL INDS INC | COM | 739128106 | 1,300 | 33,032 |
| POWER-ONE INC | COM | 739308104 | 283 | 88,213 |

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

| | | | | |
|------------------------------|----------------|-----------|--------|---------|
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 1,611 | 36,856 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 202 | 4,610 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 1,096 | 24,345 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 1,201 | 27,478 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 385 | 8,795 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 2,277 | 52,068 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 6,394 | 144,400 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 741 | 16,957 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 618 | 14,133 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 2,130 | 48,559 |
| POWERSHARES DB CMDTY IDX TRA | UNIT BEN INT | 73935S105 | 221 | 6,190 |
| POWERSHARES DB CMDTY IDX TRA | UNIT BEN INT | 73935S105 | 18 | 500 |
| POWERSHARES DB CMDTY IDX TRA | UNIT BEN INT | 73935S105 | 4,006 | 111,673 |
| POWERSHARES ETF TRUST | FTSE RAFI INDS | 73935X534 | 6,834 | 121,042 |
| POWERSHARES ETF TRUST | WATER RESOURCE | 73935X575 | 52 | 2,700 |
| POWERSHARES ETF TRUST | WATER RESOURCE | 73935X575 | 58 | 3,000 |
| POWERSHARES ETF TRUST | WATER RESOURCE | 73935X575 | 137 | 7,100 |
| POWERSHARES ETF TRUST | WATER RESOURCE | 73935X575 | 451 | 23,451 |
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 1,796 | 704,466 |
| POWERSHS DB MULTI SECT COMM | DB AGRICULT FD | 73936B408 | 4 | 100 |
| POWERSHS DB MULTI SECT COMM | DB AGRICULT FD | 73936B408 | 28 | 759 |
| POWERSHS DB MULTI SECT COMM | DB AGRICULT FD | 73936B408 | 131 | 3,595 |
| POWERSHS DB MULTI SECT COMM | DB AGRICULT FD | 73936B408 | 43 | 1,180 |
| POWERSHS DB MULTI SECT COMM | DB AGRICULT FD | 73936B408 | 1,163 | 31,920 |
| POWERSHS DB US DOLLAR INDEX | DOLL INDX BULL | 73936D107 | 1,196 | 53,388 |
| POZEN INC | COM | 73941U102 | 2,524 | 243,591 |
| PRANA BIOTECHNOLOGY LTD | SPONSORED ADR | 739727105 | 44 | 10,000 |
| PRAXAIR INC | COM | 74005P104 | 13,354 | 158,539 |
| PRAXAIR INC | COM | 74005P104 | 1,861 | 22,100 |
| PRAXAIR INC | COM | 74005P104 | 13 | 150 |
| PRAXAIR INC | COM | 74005P104 | 2,635 | 31,845 |
| PRAXAIR INC | COM | 74005P104 | 302 | 3,580 |
| PRAXAIR INC | COM | 74005P104 | 46 | 540 |
| PRAXAIR INC | COM | 74005P104 | 8,212 | 97,500 |
| PRAXAIR INC | COM | 74005P104 | 100 | 1,182 |
| PRAXAIR INC | COM | 74005P104 | 283 | 3,370 |
| PRAXAIR INC | COM | 74005P104 | 5,916 | 70,235 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 1,286 | 12,600 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 32,726 | 320,000 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 61 | 600 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 2 | 23 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 1,174 | 11,500 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 316 | 3,100 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 842 | 8,305 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 72 | 707 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 55 | 540 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 394 | 3,855 |
| PRECISION DRILLING TR | TR UNIT | 740215108 | 0 | 20 |
| PRECISION DRILLING TR | TR UNIT | 740215108 | 4,128 | 178,433 |
| PREFERRED BK LOS ANGELES CA | COM | 740367107 | 367 | 22,008 |
| PREFERRED BK LOS ANGELES CA | COM | 740367107 | 33 | 2,000 |
| PREFERRED BK LOS ANGELES CA | COM | 740367107 | 0 | 1 |
| PREMIERE GLOBAL SVCS INC | COM | 740585104 | 2,525 | 176,084 |
| PRESIDENTIAL LIFE CORP | COM | 740884101 | 680 | 39,000 |
| PRESTIGE BRANDS HLDGS INC | COM | 74112D101 | 533 | 65,145 |
| PRESTIGE BRANDS HLDGS INC | COM | 74112D101 | 190 | 23,185 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 7,794 | 155,878 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 9 | 186 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 1,158 | 23,670 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 185 | 3,699 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 5 | 90 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 276 | 5,510 |

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

| | | | | |
|------------------------------|----------------|-----------|--------|---------|
| PRICESMART INC | COM | 741511109 | 516 | 18,622 |
| PRIMEDIA INC | COM NEW | 74157K846 | 1,043 | 141,941 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 45,133 | 810,000 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 35 | 622 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 1,499 | 26,900 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 1,926 | 35,231 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 674 | 12,102 |
| PROASSURANCE CORP | COM | 74267C106 | 760 | 14,116 |
| PROCTER & GAMBLE CO | COM | 742718109 | 1,925 | 27,473 |
| PROCTER & GAMBLE CO | COM | 742718109 | 3,686 | 52,610 |
| PROCTER & GAMBLE CO | COM | 742718109 | 1,349 | 19,253 |
| PROCTER & GAMBLE CO | COM | 742718109 | 19,437 | 277,395 |
| PROCTER & GAMBLE CO | COM | 742718109 | 3,010 | 42,960 |
| PROCTER & GAMBLE CO | COM | 742718109 | 41,271 | 588,992 |
| PROCTER & GAMBLE CO | COM | 742718109 | 2,887 | 41,200 |
| PROCTER & GAMBLE CO | COM | 742718109 | 1,146 | 16,337 |
| PROCTER & GAMBLE CO | COM | 742718109 | 1,072 | 15,300 |
| PROCTER & GAMBLE CO | COM | 742718109 | 1,369 | 19,531 |
| PROCTER & GAMBLE CO | COM | 742718109 | 716 | 10,215 |
| PROCTER & GAMBLE CO | COM | 742718109 | 22,295 | 321,075 |
| PROCTER & GAMBLE CO | COM | 742718109 | 275 | 3,921 |
| PROCTER & GAMBLE CO | COM | 742718109 | 12,073 | 172,305 |
| PROCTER & GAMBLE CO | COM | 742718109 | 1,096 | 15,672 |
| PROCTER & GAMBLE CO | COM | 742718109 | 4 | 50 |
| PROCTER & GAMBLE CO | COM | 742718109 | 64,896 | 926,159 |
| PROCTER & GAMBLE CO | COM | 742718109 | 452 | 6,460 |
| PROCTER & GAMBLE CO | COM | 742718109 | 18,387 | 262,414 |
| PROGRESS ENERGY INC | COM | 743263105 | 96 | 2,300 |
| PROGRESS ENERGY INC | COM | 743263105 | 593 | 14,294 |
| PROGRESS ENERGY INC | COM | 743263105 | 324 | 7,850 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 7,803 | 260,784 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 109 | 3,631 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 2 | 96 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 33 | 2,040 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 1,469 | 92,028 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 2 | 100 |
| PROGRESSIVE GAMING INTL CORP | COM | 74332S102 | 55 | 25,792 |
| PROLOGIS | SH BEN INT | 743410102 | 1,173 | 19,923 |
| PROLOGIS | SH BEN INT | 743410102 | 1,473 | 24,773 |
| PROLOGIS | SH BEN INT | 743410102 | 116 | 1,971 |
| PROLOGIS | SH BEN INT | 743410102 | 297 | 5,045 |
| PROSHARES TR | ULTRA QQQ PSHS | 74347R206 | 350 | 5,000 |
| PROSHARES TR | ULTRA DOW 30 | 74347R305 | 321 | 4,500 |
| PROSHARES TR | ULTRA DOW 30 | 74347R305 | 596 | 8,360 |
| PROSHARES TR | ULTRA DOW 30 | 74347R305 | 36 | 500 |
| PROSHARES TR | ULTRA XIN CH25 | 74347R321 | 2,349 | 25,175 |
| PROSHARES TR | ULTRA XIN CH25 | 74347R321 | 55 | 592 |
| PROSHARES TR | SHORT S&P 500 | 74347R503 | 6,446 | 96,286 |
| PROSHARES TR | SHORT S&P 500 | 74347R503 | 121 | 1,800 |
| PROSHARES TR | SHORT S&P 500 | 74347R503 | 171 | 2,550 |
| PROSHARES TR | ULTRASHRT O&G | 74347R586 | 5,271 | 136,915 |
| PROSHARES TR | ULTRASHRT O&G | 74347R586 | 264 | 6,862 |
| PROSHARES TR | ULTRASHRT O&G | 74347R586 | 172 | 4,457 |
| PROSHARES TR | ULTRASHRT O&G | 74347R586 | 16,465 | 427,655 |
| PROSHARES TR | ULTRASHRT INDL | 74347R594 | 3,000 | 48,794 |
| PROSHARES TR | ULTRASHRT INDL | 74347R594 | 77 | 1,261 |
| PROSHARES TR | SHORT QQQ PSHS | 74347R602 | 2,606 | 42,718 |
| PROSHARES TR | SHORT QQQ PSHS | 74347R602 | 76 | 1,251 |
| PROSHARES TR | SHORT DOW 30 | 74347R701 | 3,916 | 61,538 |
| PROSHARES TR | SHORT DOW 30 | 74347R701 | 84 | 1,316 |
| PROSHARES TR | SHORT MDCAP400 | 74347R800 | 3,371 | 51,981 |
| PROSHARES TR | SHORT MDCAP400 | 74347R800 | 82 | 1,256 |

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

| | | | | |
|------------------------------|----------------|-----------|--------|---------|
| PROSHARES TR | ULTRASHT SP500 | 74347R883 | 226 | 3,500 |
| PROSHARES TR | ULTRASHT SP500 | 74347R883 | 249 | 3,864 |
| PROSHARES TR | ULTRASHT SP500 | 74347R883 | 77 | 1,200 |
| PROSHARES TR | ULTRASHT SP500 | 74347R883 | 170 | 2,640 |
| PROSPECT CAPITAL CORPORATION | COM | 74348T102 | 452 | 29,736 |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 2,465 | 86,007 |
| PROVIDENCE SVC CORP | COM | 743815102 | 546 | 18,200 |
| PROVIDENCE SVC CORP | COM | 743815102 | 95 | 3,156 |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 480 | 44,663 |
| PROVIDENT ENERGY TR | TR UNIT | 74386K104 | 1,806 | 170,383 |
| PROVIDENT FINL SVCS INC | COM | 74386T105 | 2,449 | 173,166 |
| PROVIDENT NEW YORK BANCORP | COM | 744028101 | 729 | 54,000 |
| PRUDENTIAL FINL INC | COM | 744320102 | 8 | 106 |
| PRUDENTIAL FINL INC | COM | 744320102 | 3,282 | 41,940 |
| PRUDENTIAL FINL INC | COM | 744320102 | 5 | 70 |
| PRUDENTIAL FINL INC | COM | 744320102 | 120 | 1,525 |
| PRUDENTIAL FINL INC | COM | 744320102 | 4,393 | 56,143 |
| PRUDENTIAL PLC | ADR | 74435K204 | 396 | 14,836 |
| PRUDENTIAL PLC | ADR | 74435K204 | 34 | 1,266 |
| PRUDENTIAL PLC | ADR | 74435K204 | 188 | 7,038 |
| PSYCHIATRIC SOLUTIONS INC | COM | 74439H108 | 6,866 | 202,428 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 62 | 1,545 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 2,237 | 56,474 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 6,776 | 168,600 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 2,960 | 73,639 |
| PUBLIC STORAGE | COM | 74460D109 | 177 | 2,000 |
| PUBLIC STORAGE | COM | 74460D109 | 930 | 10,540 |
| PULTE HOMES INC | COM | 745867101 | 5 | 339 |
| PULTE HOMES INC | COM | 745867101 | 43 | 2,950 |
| PULTE HOMES INC | COM | 745867101 | 3 | 185 |
| PULTE HOMES INC | COM | 745867101 | 262 | 18,011 |
| PULTE HOMES INC | COM | 745867101 | 3 | 235 |
| PULTE HOMES INC | COM | 745867101 | 361 | 24,794 |
| QAD INC | COM | 74727D108 | 332 | 39,526 |
| QC HLDGS INC | COM | 74729T101 | 136 | 15,000 |
| QUALCOMM INC | COM | 747525103 | 10,412 | 253,968 |
| QUALCOMM INC | COM | 747525103 | 1,964 | 47,900 |
| QUALCOMM INC | COM | 747525103 | 2 | 50 |
| QUALCOMM INC | COM | 747525103 | 9 | 220 |
| QUALCOMM INC | COM | 747525103 | 6,112 | 152,263 |
| QUALCOMM INC | COM | 747525103 | 177 | 4,305 |
| QUALCOMM INC | COM | 747525103 | 277 | 6,801 |
| QUALCOMM INC | COM | 747525103 | 139 | 3,458 |
| QUALCOMM INC | COM | 747525103 | 314 | 7,660 |
| QUALCOMM INC | COM | 747525103 | 4,482 | 109,314 |
| QUANEX CORP | COM | 747620102 | 5,301 | 102,453 |
| QUANTA SVCS INC | COM | 74762E102 | 3,003 | 129,600 |
| QUANTA SVCS INC | COM | 74762E102 | 1,572 | 67,860 |
| QUANTA SVCS INC | COM | 74762E102 | 1,010 | 43,663 |
| QUANTUM CORP | COM DSSG | 747906204 | 1,902 | 889,000 |
| QUANTUM CORP | COM DSSG | 747906204 | 2 | 745 |
| QUATERRA RES INC | COM | 747952109 | 68 | 20,000 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 77 | 1,711 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 511 | 11,164 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 492 | 10,863 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 84 | 1,849 |
| QUEST SOFTWARE INC | COM | 74834T103 | 6,057 | 463,453 |
| QUESTAR CORP | COM | 748356102 | 2 | 37 |
| QUESTAR CORP | COM | 748356102 | 1,669 | 29,800 |
| QUESTAR CORP | COM | 748356102 | 55 | 965 |
| QUICKSILVER RESOURCES INC | COM | 74837R104 | 732 | 20,040 |
| QUICKSILVER RESOURCES INC | COM | 74837R104 | 219 | 6,000 |

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

| | | | | |
|------------------------------|----------------|-----------|--------|---------|
| QUIKSILVER INC | COM | 74838C106 | 1,668 | 170,001 |
| QUIDEL CORP | COM | 74838J101 | 1,444 | 89,922 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 6 | 1,425 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 3 | 709 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 809 | 175,932 |
| RCN CORP | COM NEW | 749361200 | 1,666 | 149,056 |
| RC2 CORP | COM | 749388104 | 2,702 | 128,838 |
| RLI CORP | COM | 749607107 | 3,982 | 80,327 |
| RPC INC | COM | 749660106 | 370 | 24,327 |
| RTI INTL METALS INC | COM | 74973W107 | 772 | 17,081 |
| RTI INTL METALS INC | COM | 74973W107 | 94 | 2,078 |
| RTI INTL METALS INC | COM | 74973W107 | 4 | 87 |
| RF MICRODEVICES INC | COM | 749941100 | 2,514 | 945,002 |
| RF MICRODEVICES INC | COM | 749941100 | 3 | 1,000 |
| RF MICRODEVICES INC | COM | 749941100 | 8 | 3,000 |
| RF MICRODEVICES INC | COM | 749941100 | 1 | 200 |
| RACKABLE SYS INC | COM | 750077109 | 229 | 25,102 |
| RADIANT SYSTEMS INC | COM | 75025N102 | 880 | 63,019 |
| RADIO ONE INC | CL D NON VTG | 75040P405 | 668 | 439,544 |
| RADIOSHACK CORP | COM | 750438103 | 4 | 229 |
| RADIOSHACK CORP | COM | 750438103 | 717 | 45,169 |
| RADISYS CORP | COM | 750459109 | 620 | 61,480 |
| RAMBUS INC DEL | COM | 750917106 | 466 | 20,000 |
| RAMBUS INC DEL | COM | 750917106 | 411 | 17,511 |
| RALCORP HLDGS INC NEW | COM | 751028101 | 1,828 | 31,437 |
| RAMCO-GERSHENSON PPTYS TR | COM SH BEN INT | 751452202 | 427 | 20,214 |
| RAND CAP CORP | COM | 752185108 | 909 | 221,707 |
| RANGE RES CORP | COM | 75281A109 | 480 | 7,559 |
| RANGE RES CORP | COM | 75281A109 | 32 | 510 |
| RAVEN INDS INC | COM | 754212108 | 1,182 | 39,000 |
| RAYTHEON CO | COM NEW | 755111507 | 63 | 980 |
| RAYTHEON CO | COM NEW | 755111507 | 24,100 | 373,000 |
| RAYTHEON CO | COM NEW | 755111507 | 12,222 | 189,167 |
| RAYTHEON CO | COM NEW | 755111507 | 2,520 | 39,000 |
| RAYTHEON CO | COM NEW | 755111507 | 388 | 6,000 |
| RAYTHEON CO | COM NEW | 755111507 | 6 | 90 |
| RAYTHEON CO | COM NEW | 755111507 | 3,089 | 47,890 |
| RAYTHEON CO | COM NEW | 755111507 | 60 | 929 |
| RAYTHEON CO | COM NEW | 755111507 | 16 | 250 |
| RAYTHEON CO | COM NEW | 755111507 | 291 | 4,510 |
| RAYTHEON CO | COM NEW | 755111507 | 5,481 | 84,835 |
| RBC BEARINGS INC | COM | 75524B104 | 2,515 | 67,730 |
| RBC BEARINGS INC | COM | 75524B104 | 5 | 144 |
| RBC BEARINGS INC | COM | 75524B104 | 1 | 40 |
| REALNETWORKS INC | COM | 75605L104 | 2,393 | 417,658 |
| RED HAT INC | COM | 756577102 | 655 | 35,600 |
| RED HAT INC | COM | 756577102 | 257 | 14,000 |
| RED HAT INC | COM | 756577102 | 37 | 2,000 |
| RED HAT INC | COM | 756577102 | 7 | 369 |
| RED HAT INC | COM | 756577102 | 37 | 2,000 |
| RED ROBIN GOURMET BURGERS IN | COM | 75689M101 | 1,199 | 31,904 |
| REDDY ICE HLDGS INC | COM | 75734R105 | 758 | 58,152 |
| REED ELSEVIER N V | SPONS ADR NEW | 758204200 | 511 | 13,389 |
| REED ELSEVIER N V | SPONS ADR NEW | 758204200 | 27 | 698 |
| REED ELSEVIER N V | SPONS ADR NEW | 758204200 | 39 | 1,016 |
| REED ELSEVIER N V | SPONS ADR NEW | 758204200 | 143 | 3,735 |
| REGAL BELOIT CORP | COM | 758750103 | 4,584 | 125,146 |
| REGAL BELOIT CORP | COM | 758750103 | 2 | 52 |
| REGAL BELOIT CORP | COM | 758750103 | 0 | 10 |
| REGAL BELOIT CORP | COM | 758750103 | 311 | 8,500 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 7,117 | 370,885 |
| REGIS CORP MINN | COM | 758932107 | 7,333 | 266,751 |

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

| | | | | |
|----------------------------|---------------|-----------|--------|---------|
| REGIS CORP MINN | COM | 758932107 | 1 | 50 |
| REHABCARE GROUP INC | COM | 759148109 | 1,359 | 90,613 |
| REHABCARE GROUP INC | COM | 759148109 | 1 | 40 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 1,535 | 77,750 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 5 | 230 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 20 | 1,000 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 1,335 | 67,917 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 686 | 34,738 |
| RELIANT ENERGY INC | COM | 75952B105 | 1,821 | 77,000 |
| RELIANT ENERGY INC | COM | 75952B105 | 4 | 161 |
| RELIANT ENERGY INC | COM | 75952B105 | 15 | 630 |
| RELIANT ENERGY INC | COM | 75952B105 | 3 | 146 |
| RENASANT CORP | COM | 75970E107 | 810 | 36,000 |
| RENT A CTR INC NEW | COM | 76009N100 | 3,778 | 205,909 |
| RENT A CTR INC NEW | COM | 76009N100 | 8 | 420 |
| RENT A CTR INC NEW | COM | 76009N100 | 550 | 30,000 |
| RENTECH INC | COM | 760112102 | 25 | 28,250 |
| REPSOL YPF S A | SPONSORED ADR | 76026T205 | 221 | 6,421 |
| REPSOL YPF S A | SPONSORED ADR | 76026T205 | 9 | 270 |
| REPSOL YPF S A | SPONSORED ADR | 76026T205 | 20 | 584 |
| REPSOL YPF S A | SPONSORED ADR | 76026T205 | 1,334 | 38,757 |
| REPUBLIC AWYS HLDGS INC | COM | 760276105 | 1,720 | 79,422 |
| REPUBLIC SVCS INC | COM | 760759100 | 2 | 64 |
| REPUBLIC SVCS INC | COM | 760759100 | 1,067 | 36,498 |
| RES-CARE INC | COM | 760943100 | 2,741 | 159,814 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 2,806 | 25,000 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 359 | 3,200 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 233 | 2,075 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 116 | 1,030 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 101 | 900 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 28 | 250 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 909 | 8,100 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 451 | 4,017 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 12 | 111 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 88 | 781 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 4,211 | 37,456 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 2,069 | 18,432 |
| RESMED INC | COM | 761152107 | 3,649 | 86,700 |
| RESMED INC | COM | 761152107 | 124 | 2,943 |
| RESOURCE AMERICA INC | CL A | 761195205 | 340 | 36,000 |
| RESOURCE CAP CORP | COM | 76120W302 | 91 | 11,989 |
| RESOURCES CONNECTION INC | COM | 76122Q105 | 4,831 | 270,326 |
| RESPIRONICS INC | COM | 761230101 | 10,415 | 157,900 |
| RETAIL VENTURES INC | COM | 76128Y102 | 289 | 59,486 |
| REYNOLDS AMERICAN INC | COM | 761713106 | 23 | 395 |
| REYNOLDS AMERICAN INC | COM | 761713106 | 19 | 314 |
| REYNOLDS AMERICAN INC | COM | 761713106 | 100 | 1,692 |
| REYNOLDS AMERICAN INC | COM | 761713106 | 1,496 | 24,646 |
| RIGHTNOW TECHNOLOGIES INC | COM | 76657R106 | 766 | 64,336 |
| RIMAGE CORP | COM | 766721104 | 596 | 27,200 |
| RITCHIE BROS AUCTIONEERS | COM | 767744105 | 4 | 43 |
| RITCHIE BROS AUCTIONEERS | COM | 767744105 | 3,643 | 44,355 |
| RITE AID CORP | COM | 767754104 | 331 | 112,100 |
| RITE AID CORP | COM | 767754104 | 1 | 250 |
| RITE AID CORP | COM | 767754104 | 35 | 12,065 |
| RIVIERA HLDGS CORP | COM | 769627100 | 680 | 33,002 |
| ROBBINS & MYERS INC | COM | 770196103 | 3,007 | 92,110 |
| ROBERT HALF INTL INC | COM | 770323103 | 456 | 17,700 |
| ROBERT HALF INTL INC | COM | 770323103 | 5 | 182 |
| ROBERT HALF INTL INC | COM | 770323103 | 298 | 11,485 |
| ROCK-TENN CO | CL A | 772739207 | 4,419 | 147,437 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 1,744 | 30,361 |

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

| | | | | |
|------------------------------|----------------|-----------|--------|---------|
| ROCKWELL AUTOMATION INC | COM | 773903109 | 10 | 175 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 1,061 | 18,599 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 170 | 2,969 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 4 | 75 |
| ROCKWELL COLLINS INC | COM | 774341101 | 30 | 521 |
| ROCKWELL COLLINS INC | COM | 774341101 | 1,488 | 25,912 |
| ROCKWELL COLLINS INC | COM | 774341101 | 4,552 | 79,657 |
| ROCKWOOD HLDGS INC | COM | 774415103 | 4,943 | 150,849 |
| ROCKWOOD HLDGS INC | COM | 774415103 | 5 | 146 |
| ROFIN SINAR TECHNOLOGIES INC | COM | 775043102 | 1,593 | 36,560 |
| ROFIN SINAR TECHNOLOGIES INC | COM | 775043102 | 1,367 | 30,442 |
| ROFIN SINAR TECHNOLOGIES INC | COM | 775043102 | 2,694 | 60,000 |
| ROGERS COMMUNICATIONS INC | CL B | 775109200 | 42 | 1,167 |
| ROGERS COMMUNICATIONS INC | CL B | 775109200 | 41 | 1,139 |
| ROGERS COMMUNICATIONS INC | CL B | 775109200 | 9,807 | 273,032 |
| ROGERS CORP | COM | 775133101 | 581 | 17,400 |
| ROHM & HAAS CO | COM | 775371107 | 37,842 | 700,000 |
| ROHM & HAAS CO | COM | 775371107 | 7 | 130 |
| ROHM & HAAS CO | COM | 775371107 | 974 | 18,134 |
| ROLLINS INC | COM | 775711104 | 2,064 | 116,653 |
| ROLLINS INC | COM | 775711104 | 5 | 306 |
| ROPER INDS INC NEW | COM | 776696106 | 368 | 6,190 |
| ROPER INDS INC NEW | COM | 776696106 | 25 | 420 |
| ROPER INDS INC NEW | COM | 776696106 | 291 | 5,000 |
| ROPER INDS INC NEW | COM | 776696106 | 3 | 53 |
| ROSETTA RESOURCES INC | COM | 777779307 | 2,831 | 143,924 |
| ROSTELECOM OPEN JT STK LNG D | SPONSORED ADR | 778529107 | 41 | 575 |
| ROSTELECOM OPEN JT STK LNG D | SPONSORED ADR | 778529107 | 345 | 4,700 |
| ROSTELECOM OPEN JT STK LNG D | SPONSORED ADR | 778529107 | 74 | 1,023 |
| ROWAN COS INC | COM | 779382100 | 383 | 9,300 |
| ROWAN COS INC | COM | 779382100 | 100 | 2,421 |
| ROWAN COS INC | COM | 779382100 | 21 | 515 |
| ROWAN COS INC | COM | 779382100 | 6 | 141 |
| ROWAN COS INC | COM | 779382100 | 1,095 | 26,588 |
| ROWAN COS INC | COM | 779382100 | 6,739 | 163,641 |
| ROWAN COS INC | COM | 779382100 | 981 | 24,353 |
| ROYAL BANCSHARES PA INC | CL A | 780081105 | 174 | 12,000 |
| ROYAL BK CDA MONTREAL QUE | COM | 780087102 | 14 | 300 |
| ROYAL BK CDA MONTREAL QUE | COM | 780087102 | 750 | 16,129 |
| ROYAL BK CDA MONTREAL QUE | COM | 780087102 | 3,627 | 78,000 |
| ROYAL BK CDA MONTREAL QUE | COM | 780087102 | 29,214 | 626,304 |
| ROYAL BK CDA MONTREAL QUE | COM | 780087102 | 182 | 4,000 |
| ROYAL BK SCOTLAND GROUP PLC | SP ADR REP SHS | 780097721 | 390 | 57,465 |
| ROYAL BK SCOTLAND GROUP PLC | SP ADR REP SHS | 780097721 | 187 | 27,651 |
| ROYAL BK SCOTLAND GROUP PLC | SP ADR REP SHS | 780097721 | 22 | 3,249 |
| ROYAL BK SCOTLAND GROUP PLC | SP ADR REP SHS | 780097721 | 2,731 | 402,744 |
| ROYAL BK SCOTLAND GROUP PLC | ADR PFD SER P | 780097762 | 448 | 20,700 |
| ROYAL BK SCOTLAND GROUP PLC | ADR PFD SER P | 780097762 | 1,753 | 81,000 |
| ROYAL DUTCH SHELL PLC | SPON ADR B | 780259107 | 413 | 6,132 |
| ROYAL DUTCH SHELL PLC | SPON ADR B | 780259107 | 22 | 323 |
| ROYAL DUTCH SHELL PLC | SPON ADR B | 780259107 | 36 | 533 |
| ROYAL DUTCH SHELL PLC | SPON ADR B | 780259107 | 2 | 27 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 233 | 3,380 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 4,846 | 70,251 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 524 | 7,600 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 3 | 42 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 525 | 7,612 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 176 | 2,554 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 3,673 | 53,251 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 497 | 7,200 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 14 | 200 |
| RUBY TUESDAY INC | COM | 781182100 | 989 | 131,913 |

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

| | | | | |
|---------------------------|----------------|-----------|--------|---------|
| RUBY TUESDAY INC | COM | 781182100 | 0 | 30 |
| RUDDICK CORP | COM | 781258108 | 6,174 | 167,495 |
| RUDOLPH TECHNOLOGIES INC | COM | 781270103 | 1,260 | 129,003 |
| RURAL CELLULAR CORP | CL A | 781904107 | 699 | 15,800 |
| RUSS BERRIE & CO | COM | 782233100 | 380 | 27,000 |
| RUTHS CHRIS STEAK HSE INC | COM | 783332109 | 164 | 23,731 |
| RYDER SYS INC | COM | 783549108 | 4 | 60 |
| RYDER SYS INC | COM | 783549108 | 930 | 15,294 |
| S & T BANCORP INC | COM | 783859101 | 1,351 | 42,000 |
| SCBT FINANCIAL CORP | COM | 78401V102 | 203 | 6,000 |
| SI INTL INC | COM | 78427V102 | 576 | 30,028 |
| SI INTL INC | COM | 78427V102 | 61 | 3,171 |
| SI INTL INC | COM | 78427V102 | 56 | 2,908 |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 58 | 2,677 |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 138 | 6,400 |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 591 | 27,354 |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 1 | 60 |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 4 | 171 |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 79 | 3,665 |
| SLM CORP | COM | 78442P106 | 5 | 350 |
| SLM CORP | COM | 78442P106 | 499 | 32,500 |
| SLM CORP | COM | 78442P106 | 164 | 10,700 |
| SLM CORP | COM | 78442P106 | 662 | 43,672 |
| SLM CORP | COM | 78442P106 | 22 | 1,460 |
| SLM CORP | COM | 78442P106 | 397 | 25,600 |
| SPDR TR | UNIT SER 1 | 78462F103 | 389 | 2,950 |
| SPDR TR | UNIT SER 1 | 78462F103 | 10,615 | 80,436 |
| SPDR TR | UNIT SER 1 | 78462F103 | 1,311 | 9,933 |
| SPDR TR | UNIT SER 1 | 78462F103 | 13,336 | 101,053 |
| SPDR TR | UNIT SER 1 | 78462F103 | 1,579 | 11,665 |
| SPDR TR | UNIT SER 1 | 78462F103 | 1,016 | 7,700 |
| SPDR TR | UNIT SER 1 | 78462F103 | 226 | 1,720 |
| SPDR TR | UNIT SER 1 | 78462F103 | 265 | 2,005 |
| SPDR TR | UNIT SER 1 | 78462F103 | 106 | 805 |
| SPDR TR | UNIT SER 1 | 78462F103 | 1,821 | 13,800 |
| SPDR TR | UNIT SER 1 | 78462F103 | 1,891 | 14,330 |
| SPDR TR | UNIT SER 1 | 78462F103 | 5,690 | 43,142 |
| SPDR TR | UNIT SER 1 | 78462F103 | 2,426 | 18,270 |
| SPDR TR | UNIT SER 1 | 78462F103 | 14,070 | 106,356 |
| SPSS INC | COM | 78462K102 | 575 | 14,840 |
| SPX CORP | COM | 784635104 | 31 | 300 |
| SPX CORP | COM | 784635104 | 15 | 140 |
| SPX CORP | COM | 784635104 | 8 | 73 |
| SPX CORP | COM | 784635104 | 16 | 150 |
| SPX CORP | COM | 784635104 | 5,471 | 52,152 |
| S1 CORPORATION | COM | 78463B101 | 163 | 22,908 |
| SPDR INDEX SHS FDS | DJ STOXX 50ETF | 78463X103 | 235 | 5,040 |
| SPDR INDEX SHS FDS | EMERG MKTS ETF | 78463X509 | 279 | 4,000 |
| SPDR INDEX SHS FDS | RUSS NOM SC JP | 78463X822 | 259 | 6,000 |
| SPDR INDEX SHS FDS | RUSS NOM SC JP | 78463X822 | 764 | 17,723 |
| SPDR SERIES TRUST | LEHMN INTL ETF | 78464A516 | 520 | 9,070 |
| SPDR SERIES TRUST | LEHMN INTL ETF | 78464A516 | 23 | 400 |
| SPDR SERIES TRUST | KBW BK ETF | 78464A797 | 51 | 1,300 |
| SPDR SERIES TRUST | KBW BK ETF | 78464A797 | 4,917 | 124,000 |
| SPDR SERIES TRUST | S&P BIOTECH | 78464A870 | 132 | 2,500 |
| SPDR SERIES TRUST | S&P BIOTECH | 78464A870 | 121 | 2,300 |
| SRA INTL INC | CL A | 78464R105 | 5,672 | 233,318 |
| STEC INC | COM | 784774101 | 212 | 34,200 |
| SVB FINL GROUP | COM | 78486Q101 | 1,956 | 44,828 |
| SVB FINL GROUP | COM | 78486Q101 | 1,272 | 29,289 |
| SWS GROUP INC | COM | 78503N107 | 1,679 | 137,256 |
| S Y BANCORP INC | COM | 785060104 | 2,106 | 90,600 |

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

| | | | | |
|------------------------------|---------------|-----------|-------|---------|
| SAFECO CORP | COM | 786429100 | 1,626 | 37,100 |
| SAFECO CORP | COM | 786429100 | 241 | 5,500 |
| SAFECO CORP | COM | 786429100 | 761 | 17,629 |
| SAFEGUARD SCIENTIFICS INC | COM | 786449108 | 501 | 336,000 |
| SAFETY INS GROUP INC | COM | 78648T100 | 366 | 10,736 |
| SAFETY INS GROUP INC | COM | 78648T100 | 27 | 800 |
| SAFEWAY INC | COM NEW | 786514208 | 8 | 279 |
| SAFEWAY INC | COM NEW | 786514208 | 50 | 1,700 |
| SAFEWAY INC | COM NEW | 786514208 | 98 | 3,329 |
| SAFEWAY INC | COM NEW | 786514208 | 1,692 | 57,644 |
| SAFEWAY INC | COM NEW | 786514208 | 1,383 | 47,140 |
| SAFEWAY INC | COM NEW | 786514208 | 7 | 245 |
| SAIA INC | COM | 78709Y105 | 1,031 | 65,026 |
| ST JUDE MED INC | COM | 790849103 | 3,374 | 78,100 |
| ST JUDE MED INC | COM | 790849103 | 13 | 297 |
| ST JUDE MED INC | COM | 790849103 | 1,326 | 30,700 |
| ST JUDE MED INC | COM | 790849103 | 1,270 | 29,330 |
| ST JUDE MED INC | COM | 790849103 | 63 | 1,465 |
| ST JUDE MED INC | COM | 790849103 | 5,471 | 126,670 |
| SALEM COMMUNICATIONS CORP DE | CL A | 794093104 | 171 | 42,625 |
| SALESFORCE COM INC | COM | 79466L302 | 961 | 16,600 |
| SALESFORCE COM INC | COM | 79466L302 | 64 | 1,100 |
| SALIX PHARMACEUTICALS INC | COM | 795435106 | 82 | 13,002 |
| SALLY BEAUTY HLDGS INC | COM | 79546E104 | 105 | 15,200 |
| SALLY BEAUTY HLDGS INC | COM | 79546E104 | 155 | 22,455 |
| SANDERS MORRIS HARRIS GROUP | COM | 80000Q104 | 228 | 28,000 |
| SANDERSON FARMS INC | COM | 800013104 | 1,613 | 43,220 |
| SANDERSON FARMS INC | COM | 800013104 | 369 | 9,700 |
| SANDISK CORP | COM | 80004C101 | 902 | 39,976 |
| SANDISK CORP | COM | 80004C101 | 181 | 8,000 |
| SANDISK CORP | COM | 80004C101 | 5 | 200 |
| SANDISK CORP | COM | 80004C101 | 279 | 12,368 |
| SANDISK CORP | COM | 80004C101 | 84 | 3,742 |
| SANDISK CORP | COM | 80004C101 | 107 | 4,740 |
| SANDISK CORP | COM | 80004C101 | 4,845 | 213,800 |
| SANDY SPRING BANCORP INC | COM | 800363103 | 660 | 24,000 |
| SANMINA SCI CORP | COM | 800907107 | 98 | 60,600 |
| SANMINA SCI CORP | COM | 800907107 | 3 | 2,160 |
| SANMINA SCI CORP | COM | 800907107 | 29 | 17,700 |
| SANMINA SCI CORP | COM | 800907107 | 17 | 10,205 |
| SANMINA SCI CORP | COM | 800907107 | 12 | 7,495 |
| SANMINA SCI CORP | COM | 800907107 | 146 | 90,300 |
| SANOFI AVENTIS | SPONSORED ADR | 80105N105 | 895 | 23,849 |
| SANOFI AVENTIS | SPONSORED ADR | 80105N105 | 462 | 12,300 |
| SANOFI AVENTIS | SPONSORED ADR | 80105N105 | 438 | 11,655 |
| SANOFI AVENTIS | SPONSORED ADR | 80105N105 | 163 | 4,354 |
| SANOFI AVENTIS | SPONSORED ADR | 80105N105 | 3,669 | 97,736 |
| SAP AKTIENGESELLSCHAFT | SPONSORED ADR | 803054204 | 362 | 7,295 |
| SAP AKTIENGESELLSCHAFT | SPONSORED ADR | 803054204 | 23 | 471 |
| SAP AKTIENGESELLSCHAFT | SPONSORED ADR | 803054204 | 687 | 13,850 |
| SARA LEE CORP | COM | 803111103 | 678 | 48,475 |
| SARA LEE CORP | COM | 803111103 | 503 | 36,000 |
| SARA LEE CORP | COM | 803111103 | 108 | 7,700 |
| SARA LEE CORP | COM | 803111103 | 56 | 4,000 |
| SARA LEE CORP | COM | 803111103 | 535 | 39,151 |
| SARA LEE CORP | COM | 803111103 | 81 | 5,785 |
| SASOL LTD | SPONSORED ADR | 803866300 | 114 | 2,350 |
| SASOL LTD | SPONSORED ADR | 803866300 | 15 | 304 |
| SASOL LTD | SPONSORED ADR | 803866300 | 15 | 303 |
| SASOL LTD | SPONSORED ADR | 803866300 | 2 | 48 |
| SASOL LTD | SPONSORED ADR | 803866300 | 181 | 3,730 |
| SASOL LTD | SPONSORED ADR | 803866300 | 72 | 1,500 |

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

| | | | | |
|------------------------------|------|-----------|--------|-----------|
| SAUER-DANFOSS INC | COM | 804137107 | 1,090 | 49,228 |
| SAUER-DANFOSS INC | COM | 804137107 | 1 | 50 |
| SAUL CTRS INC | COM | 804395101 | 1,647 | 32,785 |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q100 | 2,009 | 100,473 |
| SCANSOURCE INC | COM | 806037107 | 3,380 | 93,400 |
| SCANSOURCE INC | COM | 806037107 | 95 | 2,623 |
| SCANSOURCE INC | COM | 806037107 | 84 | 2,330 |
| SCHAWK INC | CL A | 806373106 | 624 | 39,000 |
| SCHEIN HENRY INC | COM | 806407102 | 1,644 | 28,647 |
| SCHEIN HENRY INC | COM | 806407102 | 13 | 235 |
| SCHEIN HENRY INC | COM | 806407102 | 172 | 2,992 |
| SCHEIN HENRY INC | COM | 806407102 | 34 | 591 |
| SCHERING PLOUGH CORP | COM | 806605101 | 2,492 | 172,900 |
| SCHERING PLOUGH CORP | COM | 806605101 | 86 | 6,000 |
| SCHERING PLOUGH CORP | COM | 806605101 | 44,671 | 3,100,000 |
| SCHERING PLOUGH CORP | COM | 806605101 | 4,347 | 301,630 |
| SCHERING PLOUGH CORP | COM | 806605101 | 1,144 | 79,400 |
| SCHERING PLOUGH CORP | COM | 806605101 | 37 | 2,584 |
| SCHERING PLOUGH CORP | COM | 806605101 | 2,111 | 146,500 |
| SCHERING PLOUGH CORP | COM | 806605101 | 428 | 29,700 |
| SCHERING PLOUGH CORP | COM | 806605101 | 624 | 43,280 |
| SCHERING PLOUGH CORP | COM | 806605101 | 2,185 | 151,649 |
| SCHERING PLOUGH CORP | COM | 806605101 | 74 | 5,110 |
| SCHERING PLOUGH CORP | COM | 806605101 | 132 | 9,180 |
| SCHERING PLOUGH CORP | COM | 806605101 | 2,521 | 174,951 |
| SCHLUMBERGER LTD | COM | 806857108 | 2,158 | 24,800 |
| SCHLUMBERGER LTD | COM | 806857108 | 4,667 | 53,639 |
| SCHLUMBERGER LTD | COM | 806857108 | 5,458 | 62,750 |
| SCHLUMBERGER LTD | COM | 806857108 | 49,997 | 574,679 |
| SCHLUMBERGER LTD | COM | 806857108 | 14,662 | 168,533 |
| SCHLUMBERGER LTD | COM | 806857108 | 2,915 | 33,500 |
| SCHLUMBERGER LTD | COM | 806857108 | 392 | 4,388 |
| SCHLUMBERGER LTD | COM | 806857108 | 3,584 | 41,200 |
| SCHLUMBERGER LTD | COM | 806857108 | 1,105 | 12,700 |
| SCHLUMBERGER LTD | COM | 806857108 | 1,147 | 13,184 |
| SCHLUMBERGER LTD | COM | 806857108 | 227 | 2,605 |
| SCHLUMBERGER LTD | COM | 806857108 | 212 | 2,432 |
| SCHLUMBERGER LTD | COM | 806857108 | 473 | 5,440 |
| SCHLUMBERGER LTD | COM | 806857108 | 738 | 8,379 |
| SCHLUMBERGER LTD | COM | 806857108 | 2,118 | 24,340 |
| SCHLUMBERGER LTD | COM | 806857108 | 2,474 | 28,435 |
| SCHNITZER STL INDS | CL A | 806882106 | 4,232 | 59,595 |
| SCHNITZER STL INDS | CL A | 806882106 | 0 | 1 |
| SCHOLASTIC CORP | COM | 807066105 | 8,043 | 265,712 |
| SCHOOL SPECIALTY INC | COM | 807863105 | 1,685 | 53,411 |
| SCHOOL SPECIALTY INC | COM | 807863105 | 2 | 60 |
| SCHULMAN A INC | COM | 808194104 | 465 | 22,639 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 70 | 3,736 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 85 | 4,500 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 1,325 | 70,351 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 1 | 67 |
| SCHWEITZER-MAUDUIT INTL INC | COM | 808541106 | 543 | 23,453 |
| SCIELE PHARMA INC | COM | 808627103 | 614 | 31,497 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 191 | 4,644 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 498 | 11,845 |
| SEABRIGHT INSURANCE HLDGS IN | COM | 811656107 | 504 | 34,205 |
| SEACHANGE INTL INC | COM | 811699107 | 565 | 80,300 |
| SEACOR HOLDINGS INC | COM | 811904101 | 3,764 | 44,100 |
| SEACOR HOLDINGS INC | COM | 811904101 | 10 | 120 |
| SEALED AIR CORP NEW | COM | 81211K100 | 15 | 612 |
| SEALED AIR CORP NEW | COM | 81211K100 | 37 | 1,460 |
| SEALED AIR CORP NEW | COM | 81211K100 | 223 | 8,900 |

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

| | | | | |
|----------------------------|----------------|-----------|--------|---------|
| SEALED AIR CORP NEW | COM | 81211K100 | 4 | 160 |
| SEARS HLDGS CORP | COM | 812350106 | 45 | 442 |
| SEARS HLDGS CORP | COM | 812350106 | 116 | 1,138 |
| SEARS HLDGS CORP | COM | 812350106 | 17 | 165 |
| SEARS HLDGS CORP | COM | 812350106 | 473 | 4,633 |
| SEARS HLDGS CORP | COM | 812350106 | 579 | 5,620 |
| SEARS HLDGS CORP | PUT | 812350956 | 1,039 | 170 |
| SELECT SECTOR SPDR TR | SBI MATERIALS | 81369Y100 | 1,774 | 44,172 |
| SELECT SECTOR SPDR TR | SBI MATERIALS | 81369Y100 | 95 | 2,365 |
| SELECT SECTOR SPDR TR | SBI MATERIALS | 81369Y100 | 26 | 655 |
| SELECT SECTOR SPDR TR | SBI HEALTHCARE | 81369Y209 | 148 | 4,739 |
| SELECT SECTOR SPDR TR | SBI HEALTHCARE | 81369Y209 | 196 | 6,340 |
| SELECT SECTOR SPDR TR | SBI HEALTHCARE | 81369Y209 | 174 | 5,600 |
| SELECT SECTOR SPDR TR | SBI CONS STPLS | 81369Y308 | 31 | 1,100 |
| SELECT SECTOR SPDR TR | SBI CONS STPLS | 81369Y308 | 328 | 11,760 |
| SELECT SECTOR SPDR TR | SBI CONS STPLS | 81369Y308 | 135 | 4,861 |
| SELECT SECTOR SPDR TR | SBI CONS STPLS | 81369Y308 | 24 | 875 |
| SELECT SECTOR SPDR TR | SBI CONS STPLS | 81369Y308 | 78 | 2,800 |
| SELECT SECTOR SPDR TR | SBI CONS STPLS | 81369Y308 | 28 | 1,000 |
| SELECT SECTOR SPDR TR | SBI CONS STPLS | 81369Y308 | 14,643 | 524,645 |
| SELECT SECTOR SPDR TR | SBI CONS STPLS | 81369Y308 | 530 | 19,000 |
| SELECT SECTOR SPDR TR | SBI CONS STPLS | 81369Y308 | 1,447 | 51,935 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 225 | 3,044 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 61,577 | 831,452 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 1,148 | 15,500 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 143 | 1,939 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 19 | 250 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 7,359 | 99,359 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 155 | 2,100 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 4,138 | 55,867 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 165 | 6,620 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 904 | 36,355 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 410 | 16,496 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 50 | 2,000 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 7 | 278 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 161 | 6,485 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 16,537 | 660,703 |
| SELECT SECTOR SPDR TR | SBI INT-INDS | 81369Y704 | 1,115 | 29,804 |
| SELECT SECTOR SPDR TR | SBI INT-INDS | 81369Y704 | 162 | 4,334 |
| SELECT SECTOR SPDR TR | SBI INT-INDS | 81369Y704 | 65 | 1,735 |
| SELECT SECTOR SPDR TR | SBI INT-INDS | 81369Y704 | 16,869 | 455,070 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 269 | 12,019 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 7 | 300 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 97 | 4,305 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 174 | 7,700 |
| SECURE COMPUTING CORP | COM | 813705100 | 653 | 101,289 |
| SECURITY BANK CORP | COM | 814047106 | 410 | 51,569 |
| SELECTIVE INS GROUP INC | COM | 816300107 | 2,930 | 122,692 |
| SEMTECH CORP | COM | 816850101 | 2,831 | 197,557 |
| SEMTECH CORP | COM | 816850101 | 212 | 14,760 |
| SEMPRA ENERGY | COM | 816851109 | 5 | 100 |
| SEMPRA ENERGY | COM | 816851109 | 2 | 30 |
| SEMPRA ENERGY | COM | 816851109 | 6 | 110 |
| SEMPRA ENERGY | COM | 816851109 | 1,862 | 35,139 |
| SEMPRA ENERGY | COM | 816851109 | 5,690 | 106,800 |
| SEMPRA ENERGY | COM | 816851109 | 312 | 5,864 |
| SEMITool INC | COM | 816909105 | 784 | 94,274 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M109 | 4,820 | 203,385 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M109 | 30 | 1,260 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 2,174 | 73,712 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 2 | 80 |
| SEPRACOR INC | COM | 817315104 | 878 | 45,000 |

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

| | | | | |
|------------------------------|----------------|-----------|--------|---------|
| SEPRACOR INC | COM | 817315104 | 307 | 16,000 |
| SERVICE CORP INTL | COM | 817565104 | 310 | 30,567 |
| SERVICE CORP INTL | COM | 817565104 | 11 | 1,049 |
| SHANDA INTERACTIVE ENTMT LTD | SPONSORED ADR | 81941Q203 | 12 | 400 |
| SHANDA INTERACTIVE ENTMT LTD | SPONSORED ADR | 81941Q203 | 230 | 7,900 |
| SHAW GROUP INC | COM | 820280105 | 7,059 | 149,800 |
| SHAW GROUP INC | COM | 820280105 | 31 | 665 |
| SHAW GROUP INC | COM | 820280105 | 18 | 382 |
| SHAW COMMUNICATIONS INC | CL B CONV | 82028K200 | 247 | 13,606 |
| SHAW COMMUNICATIONS INC | CL B CONV | 82028K200 | 43 | 2,343 |
| SHAW COMMUNICATIONS INC | CL B CONV | 82028K200 | 4,924 | 270,865 |
| SHENANDOAH TELECOMMUNICATION | COM | 82312B106 | 267 | 18,000 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 1,307 | 25,600 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 779 | 15,419 |
| SHINHAN FINANCIAL GROUP CO L | SPN ADR RESTRD | 824596100 | 145 | 1,375 |
| SHINHAN FINANCIAL GROUP CO L | SPN ADR RESTRD | 824596100 | 1,143 | 10,830 |
| SHINHAN FINANCIAL GROUP CO L | SPN ADR RESTRD | 824596100 | 334 | 3,167 |
| SHINHAN FINANCIAL GROUP CO L | SPN ADR RESTRD | 824596100 | 1 | 9 |
| SHINHAN FINANCIAL GROUP CO L | SPN ADR RESTRD | 824596100 | 15 | 138 |
| SHOE CARNIVAL INC | COM | 824889109 | 311 | 22,979 |
| SIEMENS A G | SPONSORED ADR | 826197501 | 833 | 7,643 |
| SIEMENS A G | SPONSORED ADR | 826197501 | 1 | 11 |
| SIEMENS A G | SPONSORED ADR | 826197501 | 11 | 104 |
| SIEMENS A G | SPONSORED ADR | 826197501 | 188 | 1,725 |
| SIEMENS A G | SPONSORED ADR | 826197501 | 865 | 7,943 |
| SIERRA WIRELESS INC | COM | 826516106 | 198 | 12,385 |
| SIGMA ALDRICH CORP | COM | 826552101 | 33 | 551 |
| SIGMA ALDRICH CORP | COM | 826552101 | 1,273 | 21,745 |
| SIGNET GROUP PLC | SP ADR REP 10 | 82668L872 | 21 | 1,708 |
| SIGNET GROUP PLC | SP ADR REP 10 | 82668L872 | 3 | 240 |
| SIGNET GROUP PLC | SP ADR REP 10 | 82668L872 | 1 | 103 |
| SIGNET GROUP PLC | SP ADR REP 10 | 82668L872 | 102 | 8,295 |
| SIGNATURE BK NEW YORK N Y | COM | 82669G104 | 1,961 | 76,899 |
| SILGAN HOLDINGS INC | COM | 827048109 | 5,186 | 104,495 |
| SILGAN HOLDINGS INC | COM | 827048109 | 423 | 8,518 |
| SILGAN HOLDINGS INC | COM | 827048109 | 28 | 566 |
| SILICON STORAGE TECHNOLOGY I | COM | 827057100 | 565 | 215,473 |
| SILICON MOTION TECHNOLOGY CO | SPONSORED ADR | 82706C108 | 229 | 16,215 |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 43 | 5,139 |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 216 | 25,694 |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 105 | 12,531 |
| SILVER WHEATON CORP | COM | 828336107 | 16 | 1,000 |
| SILVER WHEATON CORP | COM | 828336107 | 212 | 13,700 |
| SILVER WHEATON CORP | COM | 828336107 | 470 | 30,300 |
| SIMCERE PHARMACEUTICAL GROUP | SPON ADR | 82859P104 | 16 | 1,500 |
| SIMCERE PHARMACEUTICAL GROUP | SPON ADR | 82859P104 | 283 | 27,100 |
| SIMMONS 1ST NATL CORP | CL A \$1 PAR | 828730200 | 847 | 28,500 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 16 | 171 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 1,830 | 19,821 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 355 | 3,817 |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 827 | 291,200 |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 86 | 30,000 |
| SIRF TECHNOLOGY HLDGS INC | COM | 82967H101 | 320 | 62,800 |
| SKYWEST INC | COM | 830879102 | 4,012 | 189,968 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 3,315 | 455,409 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 3 | 351 |
| SMITH & WESSON HLDG CORP | COM | 831756101 | 99 | 19,350 |
| SMITH & NEPHEW PLC | SPDN ADR NEW | 83175M205 | 340 | 5,150 |
| SMITH A O | COM | 831865209 | 2,294 | 69,800 |
| SMITH INTL INC | COM | 832110100 | 24,634 | 384,000 |
| SMITH INTL INC | COM | 832110100 | 1,453 | 22,625 |
| SMITH INTL INC | COM | 832110100 | 9 | 140 |

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

| | | | | |
|------------------------------|---------|-----------|--------|-----------|
| SMITH INTL INC | COM | 832110100 | 740 | 11,847 |
| SMITH INTL INC | COM | 832110100 | 232 | 3,605 |
| SMITH INTL INC | COM | 832110100 | 3 | 50 |
| SMITH INTL INC | COM | 832110100 | 204 | 3,170 |
| SMITH MICRO SOFTWARE INC | COM | 832154108 | 553 | 90,280 |
| SMITHFIELD FOODS INC | COM | 832248108 | 4,109 | 159,500 |
| SMITHFIELD FOODS INC | COM | 832248108 | 0 | 10 |
| SMITHFIELD FOODS INC | COM | 832248108 | 96 | 3,730 |
| SMUCKER J M CO | COM NEW | 832696405 | 0 | 5 |
| SMUCKER J M CO | COM NEW | 832696405 | 202 | 4,000 |
| SMUCKER J M CO | COM NEW | 832696405 | 1 | 10 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 339 | 44,000 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 15 | 2,000 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 42 | 5,439 |
| SNAP ON INC | COM | 833034101 | 540 | 10,628 |
| SNAP ON INC | COM | 833034101 | 3 | 65 |
| SNAP ON INC | COM | 833034101 | 1 | 20 |
| SNAP ON INC | COM | 833034101 | 170 | 3,342 |
| SNAP ON INC | COM | 833034101 | 53 | 1,052 |
| SOHU COM INC | COM | 83408W103 | 1,575 | 34,900 |
| SOHU COM INC | COM | 83408W103 | 3 | 70 |
| SOHU COM INC | COM | 83408W103 | 781 | 17,300 |
| SOLUTIA INC | COM NEW | 834376501 | 2,263 | 161,649 |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 1,866 | 90,781 |
| SONICWALL INC | COM | 835470105 | 1,896 | 232,116 |
| SONOCO PRODS CO | COM | 835495102 | 63 | 2,200 |
| SONOCO PRODS CO | COM | 835495102 | 309 | 10,800 |
| SONOCO PRODS CO | COM | 835495102 | 29 | 1,000 |
| SONOSITE INC | COM | 83568G104 | 666 | 23,428 |
| SONOSITE INC | COM | 83568G104 | 104 | 3,643 |
| SONY CORP | ADR NEW | 835699307 | 539 | 13,450 |
| SONY CORP | ADR NEW | 835699307 | 380 | 9,480 |
| SONY CORP | ADR NEW | 835699307 | 102 | 2,542 |
| SONY CORP | ADR NEW | 835699307 | 21 | 529 |
| SONY CORP | ADR NEW | 835699307 | 1,289 | 32,173 |
| SOTHEBYS | COM | 835898107 | 1,446 | 50,000 |
| SOTHEBYS | COM | 835898107 | 29 | 1,000 |
| SONUS NETWORKS INC | COM | 835916107 | 812 | 235,906 |
| SONUS NETWORKS INC | COM | 835916107 | 11 | 3,250 |
| SOURCE INTERLINK COS INC | COM NEW | 836151209 | 277 | 145,957 |
| SOURCEFORGE INC | COM | 83616W101 | 220 | 110,560 |
| SOUTH JERSEY INDS INC | COM | 838518108 | 2,166 | 61,697 |
| SOUTHERN CO | COM | 842587107 | 6,525 | 183,246 |
| SOUTHERN CO | COM | 842587107 | 7 | 181 |
| SOUTHERN CO | COM | 842587107 | 3,988 | 112,741 |
| SOUTHERN CO | COM | 842587107 | 1 | 16 |
| SOUTHERN CO | COM | 842587107 | 468 | 13,135 |
| SOUTHERN COPPER CORP | COM | 84265V105 | 42 | 407 |
| SOUTHERN COPPER CORP | COM | 84265V105 | 52 | 500 |
| SOUTHERN COPPER CORP | COM | 84265V105 | 48 | 465 |
| SOUTHERN COPPER CORP | COM | 84265V105 | 21 | 200 |
| SOUTHERN COPPER CORP | COM | 84265V105 | 1,537 | 14,800 |
| SOUTHERN COPPER CORP | COM | 84265V105 | 215 | 2,100 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 6,824 | 550,300 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 9 | 708 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 858 | 71,284 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 122 | 9,835 |
| SOUTHWEST BANCORP INC OKLA | COM | 844767103 | 1,173 | 67,000 |
| SOUTHWEST BANCORP INC OKLA | COM | 844767103 | 226 | 12,910 |
| SOUTHWEST GAS CORP | COM | 844895102 | 6,185 | 221,200 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 40,428 | 1,200,000 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 7 | 194 |

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

| | | | | |
|------------------------------|-----------|-----------|-------|---------|
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 13 | 391 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 2 | 55 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 783 | 84,000 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 3 | 351 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 175 | 18,858 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 24 | 2,602 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 290 | 30,678 |
| SOVRAN SELF STORAGE INC | COM | 84610H108 | 3,555 | 83,247 |
| SPANISH BROADCASTING SYS INC | CL A | 846425882 | 202 | 114,000 |
| SPANSION INC | COM CL A | 84649R101 | 165 | 59,900 |
| SPARTAN STORES INC | COM | 846822104 | 243 | 11,666 |
| SPARTECH CORP | COM NEW | 847220209 | 811 | 96,000 |
| SPECTRA ENERGY CORP | COM | 847560109 | 9 | 392 |
| SPECTRA ENERGY CORP | COM | 847560109 | 46 | 2,020 |
| SPECTRA ENERGY CORP | COM | 847560109 | 20 | 882 |
| SPECTRA ENERGY CORP | COM | 847560109 | 1,397 | 61,666 |
| SPECTRA ENERGY CORP | COM | 847560109 | 536 | 23,545 |
| SPECTRA ENERGY CORP | COM | 847560109 | 127 | 5,600 |
| SPECTRANETICS CORP | COM | 84760C107 | 528 | 63,211 |
| SPECTRANETICS CORP | COM | 84760C107 | 90 | 10,766 |
| SPEEDWAY MOTORSPORTS INC | COM | 847788106 | 1,597 | 63,700 |
| SPHERION CORP | COM | 848420105 | 841 | 137,350 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A | 848574109 | 7 | 330 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A | 848574109 | 495 | 22,300 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 103 | 15,334 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 402 | 60,100 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 17 | 2,520 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 76 | 11,400 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 175 | 26,195 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 1 | 165 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 1,741 | 260,179 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 385 | 57,523 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 403 | 60,200 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 55 | 8,271 |
| STAGE STORES INC | COM NEW | 85254C305 | 888 | 54,842 |
| STAMPS COM INC | COM NEW | 852857200 | 218 | 21,266 |
| STANDARD MICROSYSTEMS CORP | COM | 853626109 | 2,251 | 77,138 |
| STANDARD MTR PRODS INC | COM | 853666105 | 512 | 83,600 |
| STANDARD PARKING CORP | COM | 853790103 | 499 | 23,786 |
| STANDARD REGISTER CO | COM | 853887107 | 374 | 48,000 |
| STANDEX INTL CORP | COM | 854231107 | 517 | 23,150 |
| STANLEY INC | COM | 854532108 | 786 | 26,697 |
| STANLEY WKS | COM | 854616109 | 3 | 70 |
| STANLEY WKS | COM | 854616109 | 1 | 30 |
| STANLEY WKS | COM | 854616109 | 963 | 20,444 |
| STANTEC INC | COM | 85472N109 | 58 | 1,969 |
| STANTEC INC | COM | 85472N109 | 235 | 8,048 |
| STAPLES INC | COM | 855030102 | 54 | 2,445 |
| STAPLES INC | COM | 855030102 | 30 | 1,350 |
| STAPLES INC | COM | 855030102 | 22 | 1,000 |
| STAPLES INC | COM | 855030102 | 1,671 | 74,578 |
| STAPLES INC | COM | 855030102 | 78 | 3,548 |
| STAPLES INC | COM | 855030102 | 37 | 1,670 |
| STARBUCKS CORP | COM | 855244109 | 684 | 39,200 |
| STARBUCKS CORP | COM | 855244109 | 12 | 705 |
| STARBUCKS CORP | COM | 855244109 | 2,113 | 120,768 |
| STARBUCKS CORP | COM | 855244109 | 1,035 | 60,690 |
| STARBUCKS CORP | COM | 855244109 | 5 | 285 |
| STARBUCKS CORP | COM | 855244109 | 169 | 9,635 |
| STARBUCKS CORP | COM | 855244109 | 618 | 35,311 |
| STARBUCKS CORP | COM | 855244109 | 207 | 11,800 |
| STARBUCKS CORP | COM | 855244109 | 105 | 6,000 |

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

| | | | | |
|------------------------------|---------------|-----------|---------|-----------|
| STATE AUTO FINL CORP | COM | 855707105 | 1,064 | 36,527 |
| STATE AUTO FINL CORP | COM | 855707105 | 3 | 90 |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 498 | 9,626 |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 1,528 | 29,524 |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 52 | 1,000 |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 632 | 12,281 |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 589 | 11,375 |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 3,435 | 66,372 |
| STATE STR CORP | COM | 857477103 | 2,062 | 26,096 |
| STATE STR CORP | COM | 857477103 | 3,405 | 43,100 |
| STATE STR CORP | COM | 857477103 | 4 | 45 |
| STATE STR CORP | COM | 857477103 | 14 | 175 |
| STATE STR CORP | COM | 857477103 | 2,534 | 32,224 |
| STATE STR CORP | COM | 857477103 | 301 | 3,815 |
| STATE STR CORP | COM | 857477103 | 7 | 90 |
| STATE STR CORP | COM | 857477103 | 3,973 | 50,286 |
| STATOILHYDRO ASA | SPONSORED ADR | 85771P102 | 206 | 6,897 |
| STATOILHYDRO ASA | SPONSORED ADR | 85771P102 | 153 | 5,130 |
| STATOILHYDRO ASA | SPONSORED ADR | 85771P102 | 91 | 3,000 |
| STATOILHYDRO ASA | SPONSORED ADR | 85771P102 | 26 | 874 |
| STATOILHYDRO ASA | SPONSORED ADR | 85771P102 | 2 | 77 |
| STATOILHYDRO ASA | SPONSORED ADR | 85771P102 | 2,410 | 80,695 |
| STEAK N SHAKE CO | COM | 857873103 | 950 | 120,681 |
| STEAK N SHAKE CO | COM | 857873103 | 86 | 10,955 |
| STEEL DYNAMICS INC | COM | 858119100 | 531 | 16,100 |
| STEIN MART INC | COM | 858375108 | 114 | 20,212 |
| STEINWAY MUSICAL INSTRS INC | COM | 858495104 | 895 | 31,386 |
| STEPAN CO | COM | 858586100 | 459 | 12,000 |
| STERLING BANCSHARES INC | COM | 858907108 | 1,487 | 149,563 |
| STERIS CORP | COM | 859152100 | 9,455 | 352,400 |
| STERIS CORP | COM | 859152100 | 4 | 136 |
| STERIS CORP | COM | 859152100 | 149 | 5,550 |
| STEREOTAXIS INC | COM | 85916J102 | 691 | 116,700 |
| STERLING FINL CORP | COM | 859317109 | 1,084 | 62,110 |
| STERLING FINL CORP WASH | COM | 859319105 | 1,461 | 93,591 |
| STERLING FINL CORP WASH | COM | 859319105 | 1 | 85 |
| STERLITE INDS INDIA LTD | ADS | 859737207 | 21,266 | 1,193,400 |
| STERLITE INDS INDIA LTD | ADS | 859737207 | 7 | 398 |
| STERLITE INDS INDIA LTD | ADS | 859737207 | 125 | 7,000 |
| STERLITE INDS INDIA LTD | ADS | 859737207 | 123,172 | 6,911,993 |
| STERLITE INDS INDIA LTD | ADS | 859737207 | 162 | 9,200 |
| STEWART ENTERPRISES INC | CL A | 860370105 | 1,404 | 218,700 |
| STEWART INFORMATION SVCS COR | COM | 860372101 | 918 | 32,791 |
| STILLWATER MNG CO | COM | 86074Q102 | 4,579 | 296,024 |
| STILLWATER MNG CO | COM | 86074Q102 | 36 | 2,314 |
| STILLWATER MNG CO | COM | 86074Q102 | 7 | 450 |
| STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 136 | 12,720 |
| STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 21 | 2,000 |
| STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 163 | 15,260 |
| STONE ENERGY CORP | COM | 861642106 | 2,718 | 51,963 |
| STONE ENERGY CORP | COM | 861642106 | 114 | 2,180 |
| STRATEGIC HOTELS & RESORTS I | COM | 86272T106 | 5,276 | 401,848 |
| STRAYER ED INC | COM | 863236105 | 13,339 | 87,472 |
| STRAYER ED INC | COM | 863236105 | 72 | 475 |
| STRAYER ED INC | COM | 863236105 | 66 | 435 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 54 | 600 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 648 | 7,170 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 8,081 | 89,377 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 481 | 5,355 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 1,060 | 11,730 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 1,186 | 13,125 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 16,248 | 180,535 |

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

| | | | | |
|-----------------------------|----------|-----------|--------|---------|
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 19,633 | 218,140 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 1,104 | 12,210 |
| STRYKER CORP | COM | 863667101 | 182 | 2,800 |
| STRYKER CORP | COM | 863667101 | 3,188 | 49,011 |
| STRYKER CORP | COM | 863667101 | 833 | 12,800 |
| STRYKER CORP | COM | 863667101 | 5 | 78 |
| STRYKER CORP | COM | 863667101 | 17 | 259 |
| STRYKER CORP | COM | 863667101 | 1,566 | 24,191 |
| STRYKER CORP | COM | 863667101 | 170 | 2,615 |
| STRYKER CORP | COM | 863667101 | 24 | 370 |
| STURM RUGER & CO INC | COM | 864159108 | 812 | 98,600 |
| SUFFOLK BANCORP | COM | 864739107 | 475 | 15,000 |
| SULPHCO INC | COM | 865378103 | 91 | 21,900 |
| SUN LIFE FINL INC | COM | 866796105 | 14,722 | 314,903 |
| SUN LIFE FINL INC | COM | 866796105 | 177 | 3,900 |
| SUN MICROSYSTEMS INC | COM NEW | 866810203 | 489 | 31,474 |
| SUN MICROSYSTEMS INC | COM NEW | 866810203 | 8 | 500 |
| SUN MICROSYSTEMS INC | COM NEW | 866810203 | 374 | 24,068 |
| SUN MICROSYSTEMS INC | COM NEW | 866810203 | 113 | 7,250 |
| SUN MICROSYSTEMS INC | COM NEW | 866810203 | 49 | 3,176 |
| SUN MICROSYSTEMS INC | COM NEW | 866810203 | 26 | 1,650 |
| SUN MICROSYSTEMS INC | COM NEW | 866810203 | 204 | 13,154 |
| SUN MICROSYSTEMS INC | COM NEW | 866810203 | 0 | 19 |
| SUN MICROSYSTEMS INC | COM NEW | 866810203 | 5 | 350 |
| SUN HEALTHCARE GROUP INC | COM NEW | 866933401 | 4,275 | 325,373 |
| SUN HYDRAULICS CORP | COM | 866942105 | 357 | 12,181 |
| SUNCOR ENERGY INC | COM | 867229106 | 1,762 | 18,290 |
| SUNCOR ENERGY INC | COM | 867229106 | 255 | 2,646 |
| SUNCOR ENERGY INC | COM | 867229106 | 9 | 89 |
| SUNCOR ENERGY INC | COM | 867229106 | 771 | 8,000 |
| SUNCOR ENERGY INC | COM | 867229106 | 7,781 | 80,757 |
| SUNCOR ENERGY INC | COM | 867229106 | 372 | 3,900 |
| SUNOCO INC | COM | 86764P109 | 73 | 1,400 |
| SUNOCO INC | COM | 86764P109 | 174 | 3,327 |
| SUNOCO INC | COM | 86764P109 | 161 | 3,062 |
| SUNOCO INC | COM | 86764P109 | 999 | 19,113 |
| SUNPOWER CORP | COM CL A | 867652109 | 59 | 790 |
| SUNPOWER CORP | COM CL A | 867652109 | 6 | 77 |
| SUNPOWER CORP | COM CL A | 867652109 | 54 | 727 |
| SUNPOWER CORP | COM CL A | 867652109 | 9 | 120 |
| SUNPOWER CORP | COM CL A | 867652109 | 5 | 65 |
| SUNPOWER CORP | COM CL A | 867652109 | 156 | 2,090 |
| SUNPOWER CORP | COM CL A | 867652109 | 669 | 8,982 |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 4,022 | 180,500 |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 3 | 130 |
| SUNOPTA INC | COM | 8676EP108 | 86 | 16,900 |
| SUNSTONE HOTEL INVS INC NEW | COM | 867892101 | 7,418 | 463,322 |
| SUNTRUST BKS INC | COM | 867914103 | 7,720 | 140,000 |
| SUNTRUST BKS INC | COM | 867914103 | 4,728 | 85,733 |
| SUNTRUST BKS INC | COM | 867914103 | 303 | 5,500 |
| SUNTRUST BKS INC | COM | 867914103 | 1,802 | 32,798 |
| SUNTRUST BKS INC | COM | 867914103 | 1,233 | 22,200 |
| SUNTECH PWR HLDGS CO LTD | ADR | 86800C104 | 28 | 700 |
| SUNTECH PWR HLDGS CO LTD | ADR | 86800C104 | 101 | 2,500 |
| SUNTECH PWR HLDGS CO LTD | ADR | 86800C104 | 357 | 8,820 |
| SUNTECH PWR HLDGS CO LTD | ADR | 86800C104 | 377 | 9,300 |
| SUNTECH PWR HLDGS CO LTD | ADR | 86800C104 | 5,651 | 139,316 |
| SUNTECH PWR HLDGS CO LTD | ADR | 86800C104 | 986 | 23,886 |
| SUPERGEN INC | COM | 868059106 | 150 | 59,943 |
| SUPERIOR BANCORP | COM | 86806M106 | 543 | 109,300 |
| SUPERIOR ENERGY SVCS INC | COM | 868157108 | 134 | 3,384 |
| SUPERIOR ENERGY SVCS INC | COM | 868157108 | 412 | 10,395 |

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

| | | | | | |
|------------------------------|---------------|------------|-----------|---------|--------|
| SUPERIOR ESSEX INC | COM | 86815V105 | 1,266 | 45,024 | |
| SUPERIOR INDS INTL INC | COM | 868168105 | 2,316 | 111,600 | |
| SUPERIOR INDS INTL INC | COM | 868168105 | 1 | 50 | |
| SUPERIOR WELL SVCS INC | COM | 86837X105 | 1,749 | 79,991 | |
| SUPERVALU INC | COM | 868536103 | 7 | 220 | |
| SUPERVALU INC | COM | 868536103 | 567 | 18,900 | |
| SUPERVALU INC | COM | 868536103 | 30 | 1,000 | |
| SUPERVALU INC | COM | 868536103 | 69 | 2,300 | |
| SUPERVALU INC | COM | 868536103 | 14 | 481 | |
| SUPERVALU INC | COM | 868536103 | 1,062 | 35,424 | |
| SUPERVALU INC | COM | 868536103 | 101 | 3,381 | |
| SUPERVALU INC | COM | 868536103 | 354 | 11,800 | |
| SUREWEST COMMUNICATIONS | COM | 868733106 | 325 | 21,000 | |
| SUSQUEHANNA BANCSHARES INC P | COM | 869099101 | 3,564 | 174,953 | |
| SUSQUEHANNA BANCSHARES INC P | COM | 869099101 | 2 | 98 | |
| SWEDISH EXPT CR CORP | ROG | ARGI ETN22 | 870297603 | 111 | 10,000 |
| SWIFT ENERGY CO | COM | 870738101 | 7,242 | 160,974 | |
| SWIFT ENERGY CO | COM | 870738101 | 3 | 75 | |
| SWIFT ENERGY CO | COM | 870738101 | 1 | 30 | |
| SWIFT ENERGY CO | COM | 870738101 | 522 | 11,604 | |
| SWISS HELVETIA FD INC | COM | 870875101 | 166 | 10,213 | |
| SWITCH & DATA FACILITIES COM | COM | 871043105 | 1,025 | 100,428 | |
| SYBASE INC | COM | 871130100 | 4,859 | 184,771 | |
| SYBASE INC | COM | 871130100 | 1 | 20 | |
| SYBASE INC | COM | 871130100 | 263 | 10,000 | |
| SYCAMORE NETWORKS INC | COM | 871206108 | 2,383 | 651,000 | |
| SYCAMORE NETWORKS INC | COM | 871206108 | 22 | 6,000 | |
| SYKES ENTERPRISES INC | COM | 871237103 | 3,063 | 174,153 | |
| SYMANTEC CORP | COM | 871503108 | 6 | 359 | |
| SYMANTEC CORP | COM | 871503108 | 91 | 5,450 | |
| SYMANTEC CORP | COM | 871503108 | 89 | 5,359 | |
| SYMANTEC CORP | COM | 871503108 | 33 | 2,000 | |
| SYMANTEC CORP | COM | 871503108 | 70 | 4,235 | |
| SYMANTEC CORP | COM | 871503108 | 1,496 | 88,933 | |
| SYMANTEC CORP | COM | 871503108 | 78 | 4,737 | |
| SYMANTEC CORP | COM | 871503108 | 2 | 137 | |
| SYMMETRICOM INC | COM | 871543104 | 530 | 151,962 | |
| SYMMETRY MED INC | COM | 871546206 | 610 | 36,722 | |
| SYMYX TECHNOLOGIES | COM | 87155S108 | 302 | 40,308 | |
| SYNCHRONOSS TECHNOLOGIES INC | COM | 87157B103 | 699 | 34,904 | |
| SYNCHRONOSS TECHNOLOGIES INC | COM | 87157B103 | 1 | 40 | |
| SYNGENTA AG | SPONSORED ADR | 87160A100 | 2,366 | 40,425 | |
| SYNTEL INC | COM | 87162H103 | 592 | 22,231 | |
| SYNTEL INC | COM | 87162H103 | 439 | 16,465 | |
| SYNTEL INC | COM | 87162H103 | 106 | 3,991 | |
| SYNNEX CORP | COM | 87162W100 | 843 | 39,742 | |
| SYNIVERSE HLDGS INC | COM | 87163F106 | 1,687 | 101,274 | |
| SYNIVERSE HLDGS INC | COM | 87163F106 | 295 | 18,000 | |
| SYSCO CORP | COM | 871829107 | 52 | 1,800 | |
| SYSCO CORP | COM | 871829107 | 459 | 15,811 | |
| SYSCO CORP | COM | 871829107 | 110 | 3,780 | |
| SYSCO CORP | COM | 871829107 | 35 | 1,200 | |
| SYSCO CORP | COM | 871829107 | 2,357 | 81,480 | |
| SYSCO CORP | COM | 871829107 | 298 | 10,247 | |
| TCF FINL CORP | COM | 872275102 | 1,477 | 82,400 | |
| TCF FINL CORP | COM | 872275102 | 708 | 39,500 | |
| TD AMERITRADE HLDG CORP | COM | 87236Y108 | 255 | 15,450 | |
| TECO ENERGY INC | COM | 872375100 | 170 | 10,892 | |
| THQ INC | COM NEW | 872443403 | 8,608 | 394,847 | |
| TJX COS INC NEW | COM | 872540109 | 731 | 22,104 | |
| TJX COS INC NEW | COM | 872540109 | 2,970 | 89,800 | |
| TJX COS INC NEW | COM | 872540109 | 322 | 9,723 | |

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

| | | | | |
|------------------------------|----------------|-----------|--------|-----------|
| TJX COS INC NEW | COM | 872540109 | 1,923 | 58,854 |
| TJX COS INC NEW | COM | 872540109 | 58 | 1,753 |
| TJX COS INC NEW | COM | 872540109 | 17 | 500 |
| TJX COS INC NEW | COM | 872540109 | 288 | 8,700 |
| TNS INC | COM | 872960109 | 676 | 32,728 |
| TTM TECHNOLOGIES INC | COM | 87305R109 | 1,115 | 98,493 |
| TTM TECHNOLOGIES INC | COM | 87305R109 | 252 | 22,305 |
| T-3 ENERGY SRVCS INC | COM | 87306E107 | 287 | 6,736 |
| T-3 ENERGY SRVCS INC | COM | 87306E107 | 16 | 373 |
| TXCO RES INC | COM | 87311M102 | 323 | 26,117 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 193 | 18,819 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 5,320 | 518,009 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 36,048 | 3,510,000 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 498 | 48,518 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 482 | 46,933 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 12,416 | 1,208,955 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 916 | 89,191 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 2 | 162 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 417 | 40,985 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 17 | 1,641 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 28 | 2,733 |
| TAL INTL GROUP INC | COM | 874083108 | 1,095 | 46,458 |
| TALEO CORP | CL A | 87424N104 | 1,193 | 61,474 |
| TALISMAN ENERGY INC | COM | 87425E103 | 249 | 14,087 |
| TALISMAN ENERGY INC | COM | 87425E103 | 64 | 3,620 |
| TALISMAN ENERGY INC | COM | 87425E103 | 3 | 189 |
| TALISMAN ENERGY INC | COM | 87425E103 | 16,282 | 919,808 |
| TANGER FACTORY OUTLET CTRS I | COM | 875465106 | 2,342 | 60,872 |
| TARGET CORP | COM | 87612E106 | 10,714 | 211,409 |
| TARGET CORP | COM | 87612E106 | 1,561 | 30,800 |
| TARGET CORP | COM | 87612E106 | 25 | 500 |
| TARGET CORP | COM | 87612E106 | 46 | 900 |
| TARGET CORP | COM | 87612E106 | 4,132 | 83,147 |
| TARGET CORP | COM | 87612E106 | 6 | 116 |
| TARGET CORP | COM | 87612E106 | 32 | 640 |
| TARGET CORP | COM | 87612E106 | 248 | 4,900 |
| TARGET CORP | COM | 87612E106 | 387 | 7,639 |
| TATA MTRS LTD | SPONSORED ADR | 876568502 | 120 | 7,700 |
| TATA MTRS LTD | SPONSORED ADR | 876568502 | 456 | 29,200 |
| TATA MTRS LTD | SPONSORED ADR | 876568502 | 8 | 500 |
| TATA MTRS LTD | SPONSORED ADR | 876568502 | 13 | 808 |
| TATA MTRS LTD | SPONSORED ADR | 876568502 | 186 | 11,905 |
| TATA MTRS LTD | SPONSORED ADR | 876568502 | 13,153 | 842,040 |
| TATA MTRS LTD | SPONSORED ADR | 876568502 | 1,829 | 117,835 |
| TAYLOR CAP GROUP INC | COM | 876851106 | 322 | 19,589 |
| TEAM INC | COM | 878155100 | 655 | 24,000 |
| TECH DATA CORP | COM | 878237106 | 2 | 47 |
| TECH DATA CORP | COM | 878237106 | 207 | 6,300 |
| TECH DATA CORP | COM | 878237106 | 79 | 2,400 |
| TECH DATA CORP | COM | 878237106 | 115 | 3,500 |
| TECHNITROL INC | COM | 878555101 | 2,782 | 120,278 |
| TECHNITROL INC | COM | 878555101 | 666 | 28,800 |
| TECK COMINCO LTD | CL B | 878742204 | 4 | 95 |
| TECK COMINCO LTD | CL B | 878742204 | 9 | 226 |
| TECK COMINCO LTD | CL B | 878742204 | 13,243 | 323,210 |
| TECK COMINCO LTD | CL B | 878742204 | 273 | 6,570 |
| TECHWELL INC | COM | 87874D101 | 262 | 24,146 |
| TEKELEC | COM | 879101103 | 1,367 | 109,791 |
| TELECOM ARGENTINA S A | SPON ADR REP B | 879273209 | 0 | 20 |
| TELECOM ARGENTINA S A | SPON ADR REP B | 879273209 | 33,772 | 1,594,517 |
| TELECOM ARGENTINA S A | SPON ADR REP B | 879273209 | 1,260 | 59,500 |
| TELECOM ARGENTINA S A | SPON ADR REP B | 879273209 | 25 | 1,200 |

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

| | | | | |
|------------------------------|----------------|-----------|--------|---------|
| TELECOM ITALIA S P A NEW | SPON ADR ORD | 87927Y102 | 361 | 17,272 |
| TELECOM ITALIA S P A NEW | SPON ADR ORD | 87927Y102 | 222 | 10,621 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 7,326 | 155,863 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 2 | 50 |
| TELEFLEX INC | COM | 879369106 | 309 | 6,500 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 902 | 10,423 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 2 | 20 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 121 | 1,393 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 35 | 400 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 65 | 752 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 145 | 1,678 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 13,720 | 158,596 |
| TELEFONOS DE MEXICO S A B | SPON ADR ORD L | 879403780 | 1,100 | 29,253 |
| TELEFONOS DE MEXICO S A B | SPON ADR ORD L | 879403780 | 226 | 6,000 |
| TELEFONOS DE MEXICO S A B | SPON ADR ORD L | 879403780 | 277 | 7,360 |
| TELEFONOS DE MEXICO S A B | SPON ADR ORD L | 879403780 | 20 | 522 |
| TELEFONOS DE MEXICO S A B | SPON ADR ORD L | 879403780 | 171 | 4,536 |
| TELLABS INC | COM | 879664100 | 5 | 837 |
| TELLABS INC | COM | 879664100 | 155 | 28,908 |
| TELUS CORP | NON-VTG SHS | 87971M202 | 170 | 4,070 |
| TELUS CORP | NON-VTG SHS | 87971M202 | 11 | 252 |
| TELUS CORP | NON-VTG SHS | 87971M202 | 104 | 2,475 |
| TELUS CORP | NON-VTG SHS | 87971M202 | 2,681 | 63,871 |
| TEMPLE INLAND INC | COM | 879868107 | 1,093 | 86,000 |
| TEMPLE INLAND INC | COM | 879868107 | 1 | 70 |
| TEMPLE INLAND INC | COM | 879868107 | 35 | 2,750 |
| TELETECH HOLDINGS INC | COM | 879939106 | 5,637 | 250,198 |
| TEMPLETON RUS AND EAST EUR F | COM | 88022F105 | 116 | 2,025 |
| TEMPLETON RUS AND EAST EUR F | COM | 88022F105 | 74 | 1,300 |
| TEMPLETON RUS AND EAST EUR F | COM | 88022F105 | 16 | 277 |
| TEMPUR PEDIC INTL INC | COM | 88023U101 | 273 | 24,776 |
| TEMPUR PEDIC INTL INC | COM | 88023U101 | 62 | 5,613 |
| TEMPUR PEDIC INTL INC | COM | 88023U101 | 92 | 8,450 |
| TENARIS S A | SPONSORED ADR | 88031M109 | 169 | 3,387 |
| TENARIS S A | SPONSORED ADR | 88031M109 | 2 | 35 |
| TENARIS S A | SPONSORED ADR | 88031M109 | 334 | 6,700 |
| TENARIS S A | SPONSORED ADR | 88031M109 | 22 | 448 |
| TENARIS S A | SPONSORED ADR | 88031M109 | 1 | 15 |
| TENARIS S A | SPONSORED ADR | 88031M109 | 22,267 | 446,677 |
| TENARIS S A | SPONSORED ADR | 88031M109 | 269 | 5,400 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 48 | 8,460 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 146 | 26,513 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 112 | 19,761 |
| TENNANT CO | COM | 880345103 | 2,258 | 56,709 |
| TENNECO INC | COM | 880349105 | 3,903 | 139,710 |
| TERADATA CORP DEL | COM | 88076W103 | 4,747 | 215,200 |
| TERADATA CORP DEL | COM | 88076W103 | 228 | 10,390 |
| TERADATA CORP DEL | COM | 88076W103 | 0 | 16 |
| TERADYNE INC | COM | 880770102 | 1,140 | 91,900 |
| TERADYNE INC | COM | 880770102 | 713 | 57,417 |
| TEREX CORP NEW | COM | 880779103 | 156 | 2,500 |
| TEREX CORP NEW | COM | 880779103 | 2,588 | 41,400 |
| TEREX CORP NEW | COM | 880779103 | 1,836 | 29,379 |
| TEREX CORP NEW | COM | 880779103 | 444 | 7,100 |
| TEREX CORP NEW | COM | 880779103 | 4 | 62 |
| TEREX CORP NEW | COM | 880779103 | 219 | 3,500 |
| TEREX CORP NEW | COM | 880779103 | 983 | 15,928 |
| TEREX CORP NEW | COM | 880779103 | 167 | 2,670 |
| TEREX CORP NEW | COM | 880779103 | 2 | 30 |
| TEREX CORP NEW | COM | 880779103 | 200 | 3,200 |
| TERNIUM SA | SPON ADR | 880890108 | 11 | 300 |
| TERNIUM SA | SPON ADR | 880890108 | 3,595 | 100,200 |

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

| | | | | |
|------------------------------|-----------------|-----------|--------|---------|
| TERRA INDS INC | COM | 880915103 | 4,416 | 124,279 |
| TERRA INDS INC | COM | 880915103 | 584 | 16,435 |
| TERRA INDS INC | COM | 880915103 | 23 | 656 |
| TERRA INDS INC | COM | 880915103 | 54 | 1,507 |
| TERRA INDS INC | COM | 880915103 | 254 | 7,145 |
| TESCO CORP | COM | 88157K101 | 87 | 3,649 |
| TESCO CORP | COM | 88157K101 | 395 | 16,500 |
| TESCO CORP | COM | 88157K101 | 80 | 3,338 |
| TESORO CORP | COM | 881609101 | 24,032 | 800,000 |
| TESORO CORP | COM | 881609101 | 2 | 83 |
| TESORO CORP | COM | 881609101 | 2 | 55 |
| TESORO CORP | COM | 881609101 | 724 | 24,770 |
| TESORO CORP | COM | 881609101 | 23 | 750 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 12,933 | 280,000 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 242 | 5,243 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 285 | 6,022 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 203 | 4,400 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 708 | 15,331 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 57 | 1,239 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 93 | 2,005 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 2,069 | 44,834 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 46 | 1,000 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 5,833 | 126,280 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 910 | 19,700 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 210 | 4,600 |
| TETRA TECH INC NEW | COM | 88162G103 | 2,754 | 138,787 |
| TESSERA TECHNOLOGIES INC | COM | 88164L100 | 2,953 | 141,956 |
| TEVA PHARMACEUTICAL FIN CO B | NOTE 1.750% 2/0 | 88165FAA0 | 6 | 5,000 |
| TEVA PHARMACEUTICAL FIN CO B | NOTE 1.750% 2/0 | 88165FAA0 | 2,265 | 20,000 |
| TEXAS CAPITAL BANCSHARES INC | COM | 88224Q107 | 2,246 | 133,045 |
| TEXAS CAPITAL BANCSHARES INC | COM | 88224Q107 | 2 | 121 |
| TEXAS INDS INC | COM | 882491103 | 6,254 | 104,041 |
| TEXAS INDS INC | COM | 882491103 | 47 | 774 |
| TEXAS INDS INC | COM | 882491103 | 60 | 1,000 |
| TEXAS INSTRS INC | COM | 882508104 | 1,662 | 58,800 |
| TEXAS INSTRS INC | COM | 882508104 | 2,675 | 94,604 |
| TEXAS INSTRS INC | COM | 882508104 | 760 | 26,900 |
| TEXAS INSTRS INC | COM | 882508104 | 76 | 2,700 |
| TEXAS INSTRS INC | COM | 882508104 | 368 | 13,035 |
| TEXAS INSTRS INC | COM | 882508104 | 116 | 4,095 |
| TEXAS INSTRS INC | COM | 882508104 | 4,290 | 151,386 |
| TEXAS INSTRS INC | COM | 882508104 | 157 | 5,539 |
| TEXAS INSTRS INC | COM | 882508104 | 511 | 18,096 |
| TEXAS INSTRS INC | COM | 882508104 | 55 | 1,986 |
| TEXAS INSTRS INC | COM | 882508104 | 0 | 13 |
| TEXAS INSTRS INC | COM | 882508104 | 512 | 18,128 |
| TEXAS ROADHOUSE INC | CL A | 882681109 | 2,128 | 217,136 |
| TEXAS ROADHOUSE INC | CL A | 882681109 | 117 | 11,909 |
| THAI FD INC | COM | 882904105 | 7 | 600 |
| THAI FD INC | COM | 882904105 | 307 | 25,550 |
| THAI FD INC | COM | 882904105 | 23 | 1,900 |
| TEXTRON INC | COM | 883203101 | 7,608 | 137,294 |
| TEXTRON INC | COM | 883203101 | 11 | 200 |
| TEXTRON INC | COM | 883203101 | 87 | 1,572 |
| TEXTRON INC | COM | 883203101 | 1,441 | 26,380 |
| TEXTRON INC | COM | 883203101 | 3,961 | 71,465 |
| TEXTRON INC | COM | 883203101 | 1,618 | 29,193 |
| THERMAGE INC | COM | 88343R101 | 24 | 7,366 |
| THERMAGE INC | COM | 88343R101 | 20 | 6,128 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 3,991 | 70,212 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 8,544 | 150,310 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 5,985 | 105,300 |

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

| | | | | |
|------------------------------|---------------|-----------|--------|-----------|
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 987 | 17,366 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 1,247 | 21,945 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 3 | 60 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 77 | 1,348 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 2,710 | 48,021 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 87 | 1,533 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 5,836 | 102,685 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 3,158 | 55,551 |
| THESTREET COM | COM | 88368Q103 | 370 | 45,787 |
| THOMAS WEISEL PARTNERS GRP I | COM | 884481102 | 158 | 23,909 |
| THOMPSON CREEK METALS CO INC | COM | 884768102 | 271 | 14,879 |
| THOMPSON CREEK METALS CO INC | COM | 884768102 | 262 | 14,300 |
| THOMSON CORP | COM | 884903105 | 8,293 | 246,896 |
| THOMSON CORP | COM | 884903105 | 44 | 1,300 |
| THOMSON | SPONSORED ADR | 885118109 | 161 | 23,162 |
| THOMSON | SPONSORED ADR | 885118109 | 103 | 14,780 |
| THOMSON | SPONSORED ADR | 885118109 | 16 | 2,316 |
| THOMSON | SPONSORED ADR | 885118109 | 30 | 4,370 |
| THORATEC CORP | COM NEW | 885175307 | 1,827 | 127,867 |
| THORNBURG MTG INC | COM | 885218107 | 2 | 1,700 |
| THORNBURG MTG INC | COM | 885218107 | 24 | 20,000 |
| 3COM CORP | COM | 885535104 | 3,719 | 1,602,954 |
| 3COM CORP | COM | 885535104 | 23 | 10,000 |
| 3COM CORP | COM | 885535104 | 105 | 45,495 |
| 3COM CORP | COM | 885535104 | 0 | 133 |
| 3M CO | COM | 88579Y101 | 158 | 2,000 |
| 3M CO | COM | 88579Y101 | 127 | 1,608 |
| 3M CO | COM | 88579Y101 | 12,946 | 163,560 |
| 3M CO | COM | 88579Y101 | 847 | 10,700 |
| 3M CO | COM | 88579Y101 | 633 | 8,000 |
| 3M CO | COM | 88579Y101 | 206 | 2,600 |
| 3M CO | COM | 88579Y101 | 237 | 3,000 |
| 3M CO | COM | 88579Y101 | 195 | 2,460 |
| 3M CO | COM | 88579Y101 | 5,396 | 69,221 |
| 3M CO | COM | 88579Y101 | 182 | 2,300 |
| 3M CO | COM | 88579Y101 | 3,139 | 39,654 |
| 3M CO | COM | 88579Y101 | 643 | 8,150 |
| 3M CO | COM | 88579Y101 | 16 | 200 |
| 3M CO | COM | 88579Y101 | 5,317 | 67,179 |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 3,102 | 434,449 |
| TIDEWATER INC | COM | 886423102 | 55 | 1,000 |
| TIDEWATER INC | COM | 886423102 | 291 | 5,285 |
| TIDEWATER INC | COM | 886423102 | 777 | 14,340 |
| TIERONE CORP | COM | 88650R108 | 472 | 41,828 |
| TIFFANY & CO NEW | COM | 886547108 | 5,197 | 124,200 |
| TIFFANY & CO NEW | COM | 886547108 | 1,672 | 39,951 |
| TIFFANY & CO NEW | COM | 886547108 | 7 | 165 |
| TIFFANY & CO NEW | COM | 886547108 | 21 | 500 |
| TIFFANY & CO NEW | COM | 886547108 | 395 | 9,587 |
| TIFFANY & CO NEW | COM | 886547108 | 163 | 3,884 |
| TIFFANY & CO NEW | COM | 886547108 | 148 | 3,545 |
| TIFFANY & CO NEW | COM | 886547108 | 5,172 | 123,616 |
| TIM HORTONS INC | COM | 88706M103 | 79 | 2,331 |
| TIM HORTONS INC | COM | 88706M103 | 4,319 | 126,865 |
| TIME WARNER INC | COM | 887317105 | 35 | 2,500 |
| TIME WARNER INC | COM | 887317105 | 7,345 | 523,923 |
| TIME WARNER INC | COM | 887317105 | 405 | 28,900 |
| TIME WARNER INC | COM | 887317105 | 70 | 5,011 |
| TIME WARNER INC | COM | 887317105 | 186 | 13,300 |
| TIME WARNER INC | COM | 887317105 | 759 | 54,130 |
| TIME WARNER INC | COM | 887317105 | 85 | 6,040 |
| TIME WARNER INC | COM | 887317105 | 5,352 | 385,835 |

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

| | | | | |
|------------------------------|-----------------|-----------|--------|---------|
| TIME WARNER INC | COM | 887317105 | 1,810 | 129,135 |
| TIME WARNER INC | COM | 887317105 | 842 | 60,077 |
| TIME WARNER INC | COM | 887317105 | 407 | 29,000 |
| TIME WARNER INC | COM | 887317105 | 4 | 276 |
| TIME WARNER INC | COM | 887317105 | 512 | 36,480 |
| TIME WARNER INC | COM | 887317105 | 2,931 | 209,071 |
| TIME WARNER TELECOM INC | CL A | 887319101 | 6,935 | 447,705 |
| TIME WARNER TELECOM INC | CL A | 887319101 | 3 | 198 |
| TIME WARNER TELECOM INC | CL A | 887319101 | 26 | 1,700 |
| TIME WARNER TELECOM INC | CL A | 887319101 | 3 | 220 |
| TIME WARNER CABLE INC | CL A | 88732J108 | 1,671 | 66,900 |
| TIME WARNER CABLE INC | CL A | 88732J108 | 1,776 | 71,101 |
| TOLL BROTHERS INC | COM | 889478103 | 1,526 | 65,000 |
| TOLL BROTHERS INC | COM | 889478103 | 41 | 1,750 |
| TOLL BROTHERS INC | COM | 889478103 | 23 | 1,000 |
| TOLL BROTHERS INC | COM | 889478103 | 1 | 45 |
| TOLL BROTHERS INC | COM | 889478103 | 44 | 1,900 |
| TOMKINS PLC | SPONSORED ADR | 890030208 | 46 | 3,212 |
| TOMKINS PLC | SPONSORED ADR | 890030208 | 73 | 5,129 |
| TOMKINS PLC | SPONSORED ADR | 890030208 | 30 | 2,095 |
| TOMPKINS FINANCIAL CORPORATI | COM | 890110109 | 443 | 9,000 |
| TONGJITANG CHINESE MED CO | SPON ADR | 89025E103 | 2,463 | 299,600 |
| TONGJITANG CHINESE MED CO | SPON ADR | 89025E103 | 26 | 3,200 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 2,025 | 80,340 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 270 | 10,702 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 302 | 11,900 |
| TORCHMARK CORP | COM | 891027104 | 51 | 857 |
| TORCHMARK CORP | COM | 891027104 | 601 | 10,000 |
| TORCHMARK CORP | COM | 891027104 | 1,088 | 18,240 |
| TORONTO DOMINION BK ONT | COM NEW | 891160509 | 1 | 18 |
| TORONTO DOMINION BK ONT | COM NEW | 891160509 | 21,540 | 350,408 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 30 | 400 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 574 | 7,750 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 1,268 | 17,127 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 540 | 7,300 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 117 | 1,587 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 324 | 4,383 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 5,684 | 76,803 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 11 | 150 |
| TOWER GROUP INC | COM | 891777104 | 2,664 | 105,848 |
| TOWER GROUP INC | COM | 891777104 | 2 | 65 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 72 | 715 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 200 | 1,983 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 2 | 17 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 47 | 463 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 3 | 33 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 1,298 | 12,865 |
| TRADESTATION GROUP INC | COM | 89267P105 | 171 | 20,039 |
| TRANE INC | COM | 892893108 | 7,693 | 167,600 |
| TRANE INC | COM | 892893108 | 16 | 348 |
| TRANE INC | COM | 892893108 | 413 | 9,000 |
| TRANSALTA CORP | COM | 89346D107 | 2,157 | 69,372 |
| TRANSCANADA CORP | COM | 89353D107 | 4 | 100 |
| TRANSCANADA CORP | COM | 89353D107 | 13,024 | 338,378 |
| TRANSCANADA CORP | COM | 89353D107 | 678 | 17,760 |
| TRANSOCEAN SEDCO FOREX INC | NOTE 1.625%12/1 | 893830AU3 | 14 | 13,000 |
| TRANSPORTADORA DE GAS SUR | SPON ADR B | 893870204 | 127 | 28,748 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 12,213 | 255,229 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 731 | 15,271 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 86 | 1,800 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 491 | 10,266 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 14 | 301 |

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

| | | | | |
|------------------------------|-----------------|-----------|-------|---------|
| TRAVELERS COMPANIES INC | COM | 89417E109 | 3,764 | 79,375 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 91 | 1,893 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 245 | 5,111 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 1,148 | 24,000 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 418 | 8,740 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 68 | 1,420 |
| TREDEGAR CORP | COM | 894650100 | 924 | 50,767 |
| TREEHOUSE FOODS INC | COM | 89469A104 | 2,130 | 93,345 |
| TRIDENT MICROSYSTEMS INC | COM | 895919108 | 127 | 24,627 |
| TRIAD GTY INC | COM | 895925105 | 54 | 10,878 |
| TRIARC COS INC | CL B SER 1 | 895927309 | 727 | 105,200 |
| TRICO BANCSHARES | COM | 896095106 | 467 | 27,000 |
| TRICO MARINE SERVICES INC | COM NEW | 896106200 | 344 | 8,837 |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 3,108 | 108,700 |
| TRINA SOLAR LIMITED | SPON ADR | 89628E104 | 3,050 | 97,200 |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 1,744 | 344,573 |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 23 | 4,500 |
| TRIUMPH GROUP INC NEW | COM | 896818101 | 2,608 | 45,808 |
| TRUEBLUE INC | COM | 89785X101 | 5,105 | 377,601 |
| TRUEBLUE INC | COM | 89785X101 | 0 | 30 |
| TUPPERWARE BRANDS CORP | COM | 899896104 | 4,596 | 118,830 |
| TUPPERWARE BRANDS CORP | COM | 899896104 | 8 | 200 |
| TUPPERWARE BRANDS CORP | COM | 899896104 | 155 | 4,000 |
| TUPPERWARE BRANDS CORP | COM | 899896104 | 2 | 40 |
| TURKCELL ILETISIM HIZMETLERI | SPON ADR NEW | 900111204 | 803 | 38,417 |
| TURKCELL ILETISIM HIZMETLERI | SPON ADR NEW | 900111204 | 11 | 522 |
| TURKCELL ILETISIM HIZMETLERI | SPON ADR NEW | 900111204 | 1 | 48 |
| TURKCELL ILETISIM HIZMETLERI | SPON ADR NEW | 900111204 | 80 | 3,842 |
| TURKCELL ILETISIM HIZMETLERI | SPON ADR NEW | 900111204 | 1,573 | 75,290 |
| TURKCELL ILETISIM HIZMETLERI | SPON ADR NEW | 900111204 | 4,564 | 221,423 |
| TWIN DISC INC | COM | 901476101 | 933 | 59,000 |
| II VI INC | COM | 902104108 | 907 | 23,883 |
| II VI INC | COM | 902104108 | 342 | 9,000 |
| TYLER TECHNOLOGIES INC | COM | 902252105 | 1,692 | 121,047 |
| TYSON FOODS INC | CL A | 902494103 | 4 | 258 |
| TYSON FOODS INC | CL A | 902494103 | 384 | 24,100 |
| TYSON FOODS INC | CL A | 902494103 | 4 | 229 |
| TYSON FOODS INC | CL A | 902494103 | 231 | 14,321 |
| TYSON FOODS INC | CL A | 902494103 | 141 | 8,855 |
| UAL CORP | COM NEW | 902549807 | 359 | 16,600 |
| UAL CORP | COM NEW | 902549807 | 161 | 7,485 |
| UAL CORP | DBCV 5.000% 2/0 | 902549AE4 | 426 | 500,000 |
| UCBH HOLDINGS INC | COM | 90262T308 | 3,717 | 478,943 |
| UCBH HOLDINGS INC | COM | 90262T308 | 0 | 50 |
| UIL HLDG CORP | COM | 902748102 | 1,738 | 57,690 |
| UMB FINL CORP | COM | 902788108 | 5,710 | 138,600 |
| UST INC | COM | 902911106 | 0 | 6 |
| UST INC | COM | 902911106 | 506 | 9,285 |
| UST INC | COM | 902911106 | 44 | 800 |
| UST INC | COM | 902911106 | 1,398 | 25,222 |
| UST INC | COM | 902911106 | 23 | 431 |
| US BANCORP DEL | COM NEW | 902973304 | 65 | 2,000 |
| US BANCORP DEL | COM NEW | 902973304 | 52 | 1,616 |
| US BANCORP DEL | COM NEW | 902973304 | 32 | 1,000 |
| US BANCORP DEL | COM NEW | 902973304 | 5,442 | 166,612 |
| US BANCORP DEL | COM NEW | 902973304 | 62 | 1,919 |
| US BANCORP DEL | COM NEW | 902973304 | 30 | 935 |
| US BANCORP DEL | COM NEW | 902973304 | 3,312 | 102,358 |
| URS CORP NEW | COM | 903236107 | 2 | 60 |
| URS CORP NEW | COM | 903236107 | 3 | 80 |
| URS CORP NEW | COM | 903236107 | 771 | 23,577 |
| U S G CORP | COM NEW | 903293405 | 622 | 16,900 |

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

| | | | | |
|------------------------------|----------------|-----------|---------|-----------|
| U S G CORP | COM NEW | 903293405 | 368 | 10,000 |
| U S G CORP | COM NEW | 903293405 | 2 | 51 |
| USEC INC | COM | 90333E108 | 166 | 44,900 |
| USEC INC | COM | 90333E108 | 13 | 3,500 |
| USEC INC | COM | 90333E108 | 40 | 10,661 |
| U S CONCRETE INC | COM | 90333L102 | 474 | 124,622 |
| USA MOBILITY INC | COM | 90341G103 | 432 | 59,519 |
| US BIOENERGY CORP | COM | 90342V109 | 376 | 63,798 |
| UAP HLDG CORP | COM | 903441103 | 5,570 | 145,284 |
| ULTIMATE SOFTWARE GROUP INC | COM | 90385D107 | 2,209 | 73,500 |
| ULTRA CLEAN HLDGS INC | COM | 90385V107 | 1,528 | 155,900 |
| ULTRA CLEAN HLDGS INC | COM | 90385V107 | 0 | 1 |
| ULTRATECH INC | COM | 904034105 | 823 | 85,487 |
| UMPQUA HLDGS CORP | COM | 904214103 | 1,972 | 129,667 |
| UMPQUA HLDGS CORP | COM | 904214103 | 1 | 70 |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 2,543 | 21,800 |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 865 | 7,415 |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 40 | 340 |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 7 | 64 |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 2 | 14 |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 4,410 | 37,933 |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 2,740 | 23,574 |
| UNIFIRST CORP MASS | COM | 904708104 | 2,883 | 77,733 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 506 | 14,999 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 3 | 95 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 49 | 1,439 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 197 | 5,839 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 9,329 | 276,668 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 111 | 3,300 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 659 | 19,534 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 280 | 8,309 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 58 | 1,729 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 428 | 12,688 |
| UNION BANKSHARES CORP | COM | 905399101 | 291 | 15,000 |
| UNION DRILLING INC | COM | 90653P105 | 988 | 57,554 |
| UNION DRILLING INC | COM | 90653P105 | 35 | 2,000 |
| UNION PAC CORP | COM | 907818108 | 363,631 | 2,900,000 |
| UNION PAC CORP | COM | 907818108 | 1,205 | 9,611 |
| UNION PAC CORP | COM | 907818108 | 276 | 2,200 |
| UNION PAC CORP | COM | 907818108 | 19 | 155 |
| UNION PAC CORP | COM | 907818108 | 3,744 | 29,945 |
| UNION PAC CORP | COM | 907818108 | 124 | 1,000 |
| UNION PAC CORP | COM | 907818108 | 413 | 3,297 |
| UNISYS CORP | COM | 909214108 | 14 | 3,049 |
| UNISYS CORP | COM | 909214108 | 24 | 5,315 |
| UNISYS CORP | COM | 909214108 | 82 | 18,792 |
| UNISYS CORP | COM | 909214108 | 28 | 6,328 |
| UNIT CORP | COM | 909218109 | 5,285 | 93,300 |
| UNITED AMER INDEMNITY LTD | CL A | 90933T109 | 210 | 10,900 |
| UNITED CMNTY FINL CORP OHIO | COM | 909839102 | 205 | 33,000 |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 2,436 | 93,000 |
| UNITED FIRE & CAS CO | COM | 910331107 | 2,468 | 65,978 |
| UNITED FIRE & CAS CO | COM | 910331107 | 2 | 50 |
| UNITED MICROELECTRONICS CORP | SPON ADR NEW | 910873405 | 105 | 31,211 |
| UNITED MICROELECTRONICS CORP | SPON ADR NEW | 910873405 | 12 | 3,643 |
| UNITED MICROELECTRONICS CORP | SPON ADR NEW | 910873405 | 2 | 481 |
| UNITED MICROELECTRONICS CORP | SPON ADR NEW | 910873405 | 1,506 | 445,647 |
| UNITED NAT FOODS INC | COM | 911163103 | 579 | 30,906 |
| UNITED NAT FOODS INC | COM | 911163103 | 156 | 8,340 |
| UNITED NAT FOODS INC | COM | 911163103 | 144 | 7,740 |
| UNITED ONLINE INC | COM | 911268100 | 573 | 54,682 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 183,993 | 2,520,100 |

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

| | | | | |
|------------------------------|------------|-----------|---------|-----------|
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 70 | 958 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 139 | 1,900 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 95 | 1,300 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 37 | 500 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 15 | 200 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 8,159 | 112,907 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 26 | 359 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 895 | 12,252 |
| UNITED STATES NATL GAS FUND | UNIT | 912318102 | 49 | 1,000 |
| UNITED STATES NATL GAS FUND | UNIT | 912318102 | 4,973 | 104,710 |
| U STORE IT TR | COM | 91274F104 | 3,158 | 278,762 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 609 | 4,798 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 8 | 66 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 1,573 | 12,514 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 53 | 419 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 48 | 375 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 1,039 | 8,189 |
| UNITED STATIONERS INC | COM | 913004107 | 7,239 | 151,764 |
| UNITED STATIONERS INC | COM | 913004107 | 1 | 15 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 3,547 | 51,543 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 25,030 | 363,701 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 713 | 10,365 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 16,080 | 233,650 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 44 | 645 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 633 | 9,200 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 738 | 10,727 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 46 | 670 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 6,513 | 95,015 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 197 | 2,863 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 526 | 7,642 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 446 | 6,540 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 7 | 100 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 325 | 4,730 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 10,348 | 150,366 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 1,379 | 15,946 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 1,576 | 45,882 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 34 | 1,000 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 12 | 345 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 14 | 395 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 4,306 | 125,175 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 111 | 3,245 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 138 | 4,020 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 147 | 4,280 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 5,494 | 159,902 |
| UNIVERSAL AMERICAN CORP | COM | 913377107 | 1,685 | 159,000 |
| UNIVERSAL ELECTRS INC | COM | 913483103 | 884 | 36,525 |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 3,220 | 100,005 |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 158 | 4,912 |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT | 91359E105 | 1,638 | 49,200 |
| UNIVERSAL STAINLESS & ALLOY | COM | 913837100 | 1,316 | 44,300 |
| UNIVERSAL TRUCKLOAD SVCS INC | COM | 91388P105 | 247 | 11,820 |
| UNIVERSAL TECHNICAL INST INC | COM | 913915104 | 709 | 60,418 |
| UNUM GROUP | COM | 91529Y106 | 209,380 | 9,500,000 |
| UNUM GROUP | COM | 91529Y106 | 1,281 | 58,203 |
| UNUM GROUP | COM | 91529Y106 | 552 | 25,100 |
| UNUM GROUP | COM | 91529Y106 | 956 | 43,924 |
| UNUM GROUP | COM | 91529Y106 | 92 | 4,165 |
| UNUM GROUP | COM | 91529Y106 | 228 | 10,366 |
| V F CORP | COM | 918204108 | 17 | 221 |
| V F CORP | COM | 918204108 | 3 | 39 |
| V F CORP | COM | 918204108 | 19 | 250 |
| V F CORP | COM | 918204108 | 901 | 11,897 |

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

| | | | | |
|------------------------------|---------------|-----------|--------|---------|
| VAALCO ENERGY INC | COM NEW | 91851C201 | 567 | 114,099 |
| VAALCO ENERGY INC | COM NEW | 91851C201 | 46 | 9,200 |
| VAIL RESORTS INC | COM | 91879Q109 | 3,448 | 71,400 |
| VAIL RESORTS INC | COM | 91879Q109 | 234 | 4,847 |
| VAIL RESORTS INC | COM | 91879Q109 | 16 | 324 |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 2,080 | 191,679 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 79 | 1,600 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 71 | 1,446 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 889 | 18,111 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 634 | 12,900 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 147 | 3,000 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 442 | 9,001 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 3,047 | 62,246 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 83 | 1,693 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 312 | 6,350 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 4,590 | 93,470 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 1,850 | 37,669 |
| VALMONT INDS INC | COM | 920253101 | 3,974 | 45,215 |
| VALSPAR CORP | COM | 920355104 | 1,472 | 74,200 |
| VALSPAR CORP | COM | 920355104 | 2 | 90 |
| VALUECLICK INC | COM | 92046N102 | 587 | 34,031 |
| VALUEVISION MEDIA INC | CL A | 92047K107 | 519 | 93,710 |
| VANGUARD INTL EQUITY INDEX F | EMR MKT ETF | 922042858 | 451 | 4,800 |
| VANGUARD INTL EQUITY INDEX F | EMR MKT ETF | 922042858 | 38 | 399 |
| VANGUARD INTL EQUITY INDEX F | EMR MKT ETF | 922042858 | 9 | 100 |
| VANGUARD INTL EQUITY INDEX F | EMR MKT ETF | 922042858 | 2,811 | 29,900 |
| VANGUARD INTL EQUITY INDEX F | EURPEAN ETF | 922042874 | 323 | 4,700 |
| VARIAN INC | COM | 922206107 | 6,287 | 108,544 |
| VARIAN MED SYS INC | COM | 92220P105 | 7 | 158 |
| VARIAN MED SYS INC | COM | 92220P105 | 555 | 11,769 |
| VASCO DATA SEC INTL INC | COM | 92230Y104 | 1,169 | 85,062 |
| VECTREN CORP | COM | 92240G101 | 325 | 12,128 |
| VEECO INSTRS INC DEL | COM | 922417100 | 954 | 56,757 |
| VENOCO INC | COM | 92275P307 | 1,162 | 99,959 |
| VANGUARD INDEX FDS | STK MRK ETF | 922908769 | 8,403 | 64,146 |
| VEOLIA ENVIRONNEMENT | SPONSORED ADR | 92334N103 | 1,276 | 18,250 |
| VEOLIA ENVIRONNEMENT | SPONSORED ADR | 92334N103 | 22 | 317 |
| VERASUN ENERGY CORP | COM | 92336G106 | 14 | 1,930 |
| VERASUN ENERGY CORP | COM | 92336G106 | 1,758 | 238,181 |
| VERIFONE HLDGS INC | COM | 92342Y109 | 179 | 11,300 |
| VERISIGN INC | COM | 92343E102 | 222 | 6,700 |
| VERISIGN INC | COM | 92343E102 | 481 | 14,542 |
| VERISIGN INC | COM | 92343E102 | 166 | 5,000 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 7 | 190 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 10,861 | 297,967 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 1,345 | 36,900 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 68 | 1,848 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 226 | 6,200 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 337 | 9,251 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 109 | 2,988 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 10,696 | 298,349 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 225 | 6,166 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 500 | 13,731 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 111 | 3,100 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 13 | 355 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 1,247 | 34,200 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 2,672 | 73,311 |
| VIAD CORP | COM NEW | 92552R406 | 2,250 | 62,495 |
| VIASAT INC | COM | 92552V100 | 958 | 44,291 |
| VIACOM INC NEW | CL B | 92553P201 | 6 | 150 |
| VIACOM INC NEW | CL B | 92553P201 | 2,975 | 75,100 |
| VIACOM INC NEW | CL B | 92553P201 | 482 | 12,174 |

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

| | | | | |
|------------------------------|---------------|-----------|-------|---------|
| VIACOM INC NEW | CL B | 92553P201 | 721 | 18,200 |
| VIACOM INC NEW | CL B | 92553P201 | 21 | 542 |
| VIACOM INC NEW | CL B | 92553P201 | 107 | 2,700 |
| VIACOM INC NEW | CL B | 92553P201 | 22 | 545 |
| VIACOM INC NEW | CL B | 92553P201 | 31 | 792 |
| VIACOM INC NEW | CL B | 92553P201 | 4,088 | 104,853 |
| VIACOM INC NEW | CL B | 92553P201 | 0 | 2 |
| VIACOM INC NEW | CL B | 92553P201 | 337 | 8,513 |
| VIACOM INC NEW | CL B | 92553P201 | 11 | 271 |
| VICOR CORP | COM | 925815102 | 793 | 66,000 |
| VIEWPOINT FINL GROUP | COM | 926727108 | 444 | 27,000 |
| VIGNETTE CORP | COM NEW | 926734401 | 888 | 68,644 |
| VILLAGE SUPER MKT INC | CL A NEW | 927107409 | 309 | 6,000 |
| VIOPHARMA INC | COM | 928241108 | 494 | 53,955 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 1 | 139 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 177 | 19,500 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 8 | 915 |
| VITAL SIGNS INC | COM | 928469105 | 799 | 15,717 |
| VITAL IMAGES INC | COM | 92846N104 | 400 | 26,947 |
| VIVO PARTICIPACOES S A | SPON ADR PFD | 92855S101 | 0 | 30 |
| VIVO PARTICIPACOES S A | SPON ADR PFD | 92855S101 | 21 | 3,581 |
| VIVO PARTICIPACOES S A | SPON ADR PFD | 92855S101 | 5 | 832 |
| VIVO PARTICIPACOES S A | SPON ADR PFD | 92855S101 | 3,072 | 515,440 |
| VIVO PARTICIPACOES S A | SPON ADR PFD | 92855S101 | 631 | 106,034 |
| VODAFONE GROUP PLC NEW | SPONS ADR NEW | 92857W209 | 1,279 | 43,348 |
| VODAFONE GROUP PLC NEW | SPONS ADR NEW | 92857W209 | 558 | 18,900 |
| VODAFONE GROUP PLC NEW | SPONS ADR NEW | 92857W209 | 1 | 44 |
| VODAFONE GROUP PLC NEW | SPONS ADR NEW | 92857W209 | 101 | 3,412 |
| VODAFONE GROUP PLC NEW | SPONS ADR NEW | 92857W209 | 283 | 9,581 |
| VODAFONE GROUP PLC NEW | SPONS ADR NEW | 92857W209 | 4,656 | 157,805 |
| VODAFONE GROUP PLC NEW | SPONS ADR NEW | 92857W209 | 927 | 31,400 |
| VOLCANO CORPORATION | COM | 928645100 | 1,216 | 97,242 |
| VOLCOM INC | COM | 92864N101 | 391 | 19,335 |
| VOLT INFORMATION SCIENCES IN | COM | 928703107 | 1,923 | 113,373 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 438 | 5,082 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 12 | 141 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 735 | 8,392 |
| VULCAN MATLS CO | COM | 929160109 | 4,645 | 69,961 |
| VULCAN MATLS CO | COM | 929160109 | 14 | 210 |
| VULCAN MATLS CO | COM | 929160109 | 0 | 1 |
| VULCAN MATLS CO | COM | 929160109 | 483 | 7,301 |
| VULCAN MATLS CO | COM | 929160109 | 5 | 74 |
| WD-40 CO | COM | 929236107 | 1,070 | 31,844 |
| WD-40 CO | COM | 929236107 | 286 | 8,612 |
| WD-40 CO | COM | 929236107 | 2 | 61 |
| WD-40 CO | COM | 929236107 | 74 | 2,232 |
| WGL HLDGS INC | COM | 92924F106 | 4,516 | 140,871 |
| W-H ENERGY SVCS INC | COM | 92925E108 | 1,553 | 22,562 |
| WMS INDS INC | COM | 929297109 | 1,124 | 31,257 |
| WMS INDS INC | COM | 929297109 | 280 | 8,000 |
| WPP GROUP PLC | SPON ADR 0905 | 929309409 | 28 | 467 |
| WPP GROUP PLC | SPON ADR 0905 | 929309409 | 368 | 6,175 |
| WSFS FINL CORP | COM | 929328102 | 1,528 | 31,000 |
| WUXI PHARMATECH CAYMAN INC | SPONS ADR SHS | 929352102 | 4,011 | 179,400 |
| WABASH NATL CORP | COM | 929566107 | 931 | 103,578 |
| WABTEC CORP | COM | 929740108 | 1,429 | 37,953 |
| WACHOVIA CORP NEW | COM | 929903102 | 105 | 3,890 |
| WACHOVIA CORP NEW | COM | 929903102 | 405 | 15,000 |
| WACHOVIA CORP NEW | COM | 929903102 | 110 | 4,085 |
| WACHOVIA CORP NEW | COM | 929903102 | 46 | 1,713 |
| WACHOVIA CORP NEW | COM | 929903102 | 362 | 13,418 |
| WACHOVIA CORP NEW | COM | 929903102 | 5,398 | 199,912 |

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

| | | | | |
|-----------------------------|------------|-----------|---------|-----------|
| WACHOVIA CORP NEW | COM | 929903102 | 198 | 7,342 |
| WACHOVIA CORP NEW | COM | 929903102 | 571 | 21,158 |
| WACHOVIA CORP NEW | COM | 929903102 | 1,541 | 57,062 |
| WADDELL & REED FINL INC | CL A | 930059100 | 14,701 | 457,828 |
| WADDELL & REED FINL INC | CL A | 930059100 | 1 | 37 |
| WAL MART STORES INC | COM | 931142103 | 63 | 1,200 |
| WAL MART STORES INC | COM | 931142103 | 26 | 500 |
| WAL MART STORES INC | COM | 931142103 | 134 | 2,550 |
| WAL MART STORES INC | COM | 931142103 | 208,020 | 3,948,000 |
| WAL MART STORES INC | COM | 931142103 | 1,956 | 37,112 |
| WAL MART STORES INC | COM | 931142103 | 1,575 | 29,900 |
| WAL MART STORES INC | COM | 931142103 | 120 | 2,210 |
| WAL MART STORES INC | COM | 931142103 | 221 | 4,200 |
| WAL MART STORES INC | COM | 931142103 | 42 | 800 |
| WAL MART STORES INC | COM | 931142103 | 1,718 | 32,615 |
| WAL MART STORES INC | COM | 931142103 | 14,358 | 275,483 |
| WAL MART STORES INC | COM | 931142103 | 72 | 1,366 |
| WAL MART STORES INC | COM | 931142103 | 680 | 12,907 |
| WAL MART STORES INC | COM | 931142103 | 774 | 14,690 |
| WAL MART STORES INC | COM | 931142103 | 16 | 310 |
| WAL MART STORES INC | COM | 931142103 | 2,427 | 46,068 |
| WAL MART STORES INC | COM | 931142103 | 221 | 4,200 |
| WAL MART STORES INC | COM | 931142103 | 14,225 | 270,028 |
| WALGREEN CO | COM | 931422109 | 1,074 | 28,200 |
| WALGREEN CO | COM | 931422109 | 42 | 1,100 |
| WALGREEN CO | COM | 931422109 | 3,726 | 99,543 |
| WALGREEN CO | COM | 931422109 | 1,162 | 30,496 |
| WALGREEN CO | COM | 931422109 | 545 | 14,299 |
| WARNACO GROUP INC | COM NEW | 934390402 | 14,029 | 355,716 |
| WARREN RES INC | COM | 93564A100 | 1,250 | 105,300 |
| WARREN RES INC | COM | 93564A100 | 2 | 180 |
| WASHINGTON FED INC | COM | 938824109 | 1,813 | 79,400 |
| WASHINGTON FED INC | COM | 938824109 | 2 | 84 |
| WASHINGTON MUT INC | COM | 939322103 | 32,000 | 3,125,000 |
| WASHINGTON MUT INC | COM | 939322103 | 14 | 1,405 |
| WASHINGTON MUT INC | COM | 939322103 | 169 | 16,400 |
| WASHINGTON MUT INC | COM | 939322103 | 14 | 1,338 |
| WASHINGTON MUT INC | COM | 939322103 | 90 | 8,705 |
| WASHINGTON MUT INC | COM | 939322103 | 804 | 79,467 |
| WASHINGTON MUT INC | COM | 939322103 | 80 | 7,814 |
| WASHINGTON MUT INC | COM | 939322103 | 208 | 20,190 |
| WASHINGTON POST CO | CL B | 939640108 | 521 | 787 |
| WASHINGTON POST CO | CL B | 939640108 | 36 | 54 |
| WASHINGTON POST CO | CL B | 939640108 | 377 | 570 |
| WASHINGTON REAL ESTATE INVT | SH BEN INT | 939653101 | 9,864 | 295,147 |
| WASHINGTON TR BANCORP | COM | 940610108 | 370 | 15,000 |
| WASTE CONNECTIONS INC | COM | 941053100 | 2,992 | 97,340 |
| WASTE CONNECTIONS INC | COM | 941053100 | 432 | 14,077 |
| WASTE CONNECTIONS INC | COM | 941053100 | 26 | 830 |
| WASTE CONNECTIONS INC | COM | 941053100 | 509 | 16,544 |
| WASTE INDUSTRIES USA INC | COM | 941057101 | 337 | 9,325 |
| WASTE MGMT INC DEL | COM | 94106L109 | 1,780 | 53,052 |
| WASTE MGMT INC DEL | COM | 94106L109 | 839 | 25,000 |
| WASTE MGMT INC DEL | COM | 94106L109 | 42 | 1,247 |
| WASTE MGMT INC DEL | COM | 94106L109 | 16 | 457 |
| WASTE MGMT INC DEL | COM | 94106L109 | 19 | 555 |
| WASTE MGMT INC DEL | COM | 94106L109 | 1,675 | 49,476 |
| WASTE MGMT INC DEL | COM | 94106L109 | 701 | 20,900 |
| WASTE MGMT INC DEL | COM | 94106L109 | 680 | 20,000 |
| WASTE MGMT INC DEL | COM | 94106L109 | 6,613 | 197,040 |
| WATERS CORP | COM | 941848103 | 2,390 | 42,900 |
| WATERS CORP | COM | 941848103 | 374 | 6,713 |

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

| | | | | |
|------------------------------|---------|-----------|---------|-----------|
| WATERS CORP | COM | 941848103 | 332 | 6,000 |
| WATERS CORP | COM | 941848103 | 139 | 2,500 |
| WATSON WYATT WORLDWIDE INC | CL A | 942712100 | 8,359 | 147,300 |
| WATSON WYATT WORLDWIDE INC | CL A | 942712100 | 4 | 78 |
| WATSON WYATT WORLDWIDE INC | CL A | 942712100 | 1 | 20 |
| WATSON WYATT WORLDWIDE INC | CL A | 942712100 | 279 | 5,000 |
| WATTS WATER TECHNOLOGIES INC | CL A | 942749102 | 654 | 23,324 |
| WATTS WATER TECHNOLOGIES INC | CL A | 942749102 | 1,493 | 53,406 |
| WAUSAU PAPER CORP | COM | 943315101 | 1,232 | 149,170 |
| WEBSense INC | COM | 947684106 | 4,284 | 227,745 |
| WEBSTER FINL CORP CONN | COM | 947890109 | 722 | 25,900 |
| WEIS MKTS INC | COM | 948849104 | 620 | 18,000 |
| WEIS MKTS INC | COM | 948849104 | 2 | 49 |
| WEIS MKTS INC | COM | 948849104 | 0 | 10 |
| WELLCARE HEALTH PLANS INC | COM | 94946T106 | 8,622 | 220,000 |
| WELLPOINT INC | COM | 94973V107 | 2,851 | 64,605 |
| WELLPOINT INC | COM | 94973V107 | 6,821 | 154,565 |
| WELLPOINT INC | COM | 94973V107 | 1 | 24 |
| WELLPOINT INC | COM | 94973V107 | 111 | 2,525 |
| WELLPOINT INC | COM | 94973V107 | 18 | 400 |
| WELLPOINT INC | COM | 94973V107 | 30 | 691 |
| WELLPOINT INC | COM | 94973V107 | 32 | 720 |
| WELLPOINT INC | COM | 94973V107 | 2,545 | 58,876 |
| WELLPOINT INC | COM | 94973V107 | 4 | 83 |
| WELLPOINT INC | COM | 94973V107 | 3,925 | 88,940 |
| WELLPOINT INC | COM | 94973V107 | 485 | 11,000 |
| WELLPOINT INC | COM | 94973V107 | 744 | 16,851 |
| WELLS FARGO & CO NEW | COM | 949746101 | 402 | 13,800 |
| WELLS FARGO & CO NEW | COM | 949746101 | 141 | 4,840 |
| WELLS FARGO & CO NEW | COM | 949746101 | 122,904 | 4,230,767 |
| WELLS FARGO & CO NEW | COM | 949746101 | 12,821 | 440,580 |
| WELLS FARGO & CO NEW | COM | 949746101 | 358 | 12,300 |
| WELLS FARGO & CO NEW | COM | 949746101 | 106 | 3,575 |
| WELLS FARGO & CO NEW | COM | 949746101 | 2,151 | 73,910 |
| WELLS FARGO & CO NEW | COM | 949746101 | 10,448 | 355,986 |
| WELLS FARGO & CO NEW | COM | 949746101 | 2,262 | 77,729 |
| WELLS FARGO & CO NEW | COM | 949746101 | 1 | 20 |
| WELLS FARGO & CO NEW | COM | 949746101 | 257 | 8,850 |
| WELLS FARGO & CO NEW | COM | 949746101 | 8,143 | 279,845 |
| WENDYS INTL INC | COM | 950590109 | 104 | 4,566 |
| WENDYS INTL INC | COM | 950590109 | 218 | 9,458 |
| WERNER ENTERPRISES INC | COM | 950755108 | 1,501 | 80,861 |
| WESBANCO INC | COM | 950810101 | 820 | 33,000 |
| WEST COAST BANCORP ORE NEW | COM | 952145100 | 390 | 27,000 |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 2,241 | 50,665 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 624 | 12,179 |
| WESTAR ENERGY INC | COM | 95709T100 | 6,831 | 300,000 |
| WESTERN DIGITAL CORP | COM | 958102105 | 1,985 | 73,400 |
| WESTERN DIGITAL CORP | COM | 958102105 | 127 | 4,700 |
| WESTERN DIGITAL CORP | COM | 958102105 | 265 | 10,000 |
| WESTERN DIGITAL CORP | COM | 958102105 | 585 | 21,630 |
| WESTERN GOLDFIELDS INC CDA | COM NEW | 95828P203 | 88 | 28,200 |
| WESTERN UN CO | COM | 959802109 | 6 | 300 |
| WESTERN UN CO | COM | 959802109 | 73 | 3,435 |
| WESTERN UN CO | COM | 959802109 | 1,480 | 70,553 |
| WESTERN UN CO | COM | 959802109 | 1,248 | 58,674 |
| WESTFIELD FINANCIAL INC NEW | COM | 96008P104 | 361 | 36,934 |
| WET SEAL INC | CL A | 961840105 | 470 | 138,571 |
| WET SEAL INC | CL A | 961840105 | 1 | 300 |
| WEYERHAEUSER CO | COM | 962166104 | 961 | 14,782 |
| WEYERHAEUSER CO | COM | 962166104 | 802 | 12,585 |
| WEYERHAEUSER CO | COM | 962166104 | 632 | 9,716 |

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

| | | | | |
|-----------------------------|----------------|-----------|--------|---------|
| WEYERHAEUSER CO | COM | 962166104 | 26 | 400 |
| WHIRLPOOL CORP | COM | 963320106 | 260 | 3,000 |
| WHIRLPOOL CORP | COM | 963320106 | 9,069 | 104,500 |
| WHIRLPOOL CORP | COM | 963320106 | 949 | 10,935 |
| WHIRLPOOL CORP | COM | 963320106 | 0 | 4 |
| WHIRLPOOL CORP | COM | 963320106 | 31 | 355 |
| WHIRLPOOL CORP | COM | 963320106 | 1,266 | 14,819 |
| WHIRLPOOL CORP | COM | 963320106 | 7 | 79 |
| WHITING PETE CORP NEW | COM | 966387102 | 6,886 | 106,517 |
| WHOLE FOODS MKT INC | COM | 966837106 | 138 | 4,190 |
| WHOLE FOODS MKT INC | COM | 966837106 | 66 | 2,000 |
| WHOLE FOODS MKT INC | COM | 966837106 | 217 | 6,689 |
| WHOLE FOODS MKT INC | COM | 966837106 | 10 | 300 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 402 | 10,116 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 27 | 685 |
| WILLIAMS COS INC DEL | COM | 969457100 | 12,970 | 393,277 |
| WILLIAMS COS INC DEL | COM | 969457100 | 153 | 4,630 |
| WILLIAMS COS INC DEL | COM | 969457100 | 1,729 | 53,260 |
| WILLIAMS COS INC DEL | COM | 969457100 | 75 | 2,280 |
| WILLIAMS COS INC DEL | COM | 969457100 | 415 | 12,610 |
| WILLIAMS COS INC DEL | COM | 969457100 | 3,722 | 112,862 |
| WILLIAMS CLAYTON ENERGY INC | COM | 969490101 | 1,192 | 22,711 |
| WILSHIRE BANCORP INC | COM | 97186T108 | 184 | 24,462 |
| WIMM BILL DANN FOODS OJSC | SPONSORED ADR | 97263M109 | 100 | 1,000 |
| WIMM BILL DANN FOODS OJSC | SPONSORED ADR | 97263M109 | 2,357 | 23,000 |
| WIND RIVER SYSTEMS INC | COM | 973149107 | 445 | 58,401 |
| WINDSTREAM CORP | COM | 97381W104 | 14 | 1,167 |
| WINDSTREAM CORP | COM | 97381W104 | 137 | 11,442 |
| WINDSTREAM CORP | COM | 97381W104 | 26 | 2,176 |
| WINDSTREAM CORP | COM | 97381W104 | 17 | 1,383 |
| WINDSTREAM CORP | COM | 97381W104 | 332 | 28,429 |
| WINDSTREAM CORP | COM | 97381W104 | 24 | 2,026 |
| WINN DIXIE STORES INC | COM NEW | 974280307 | 569 | 31,700 |
| WINN DIXIE STORES INC | COM NEW | 974280307 | 180 | 10,000 |
| WINN DIXIE STORES INC | PUT | 974280957 | 294 | 473 |
| WINTHROP RLTY TR | SH BEN INT | 976391102 | 1,299 | 315,400 |
| WINTRUST FINANCIAL CORP | COM | 97650W108 | 680 | 19,746 |
| WINTRUST FINANCIAL CORP | COM | 97650W108 | 4 | 118 |
| WIPRO LTD | SPON ADR 1 SH | 97651M109 | 960 | 84,500 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 615 | 13,989 |
| WISDOMTREE TRUST | INTL SMCAP DIV | 97717W760 | 246 | 4,000 |
| WISDOMTREE TRUST | EUROPE SMCP DV | 97717W869 | 256 | 4,400 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 5,256 | 181,179 |
| WOODWARD GOVERNOR CO | COM | 980745103 | 4,860 | 179,870 |
| WOODWARD GOVERNOR CO | COM | 980745103 | 96 | 3,600 |
| WORLD ACCEP CORP DEL | COM | 981419104 | 2,093 | 64,552 |
| WORLD ACCEP CORP DEL | COM | 981419104 | 88 | 2,751 |
| WORLD ACCEP CORP DEL | COM | 981419104 | 83 | 2,606 |
| WORLD FUEL SVCS CORP | COM | 981475106 | 325 | 11,596 |
| WORLD FUEL SVCS CORP | COM | 981475106 | 394 | 14,023 |
| WORLD FUEL SVCS CORP | COM | 981475106 | 2 | 77 |
| WORLD FUEL SVCS CORP | COM | 981475106 | 90 | 3,192 |
| WORTHINGTON INDS INC | COM | 981811102 | 936 | 55,472 |
| WRIGHT EXPRESS CORP | COM | 98233Q105 | 1,959 | 63,747 |
| WRIGHT MED GROUP INC | COM | 98235T107 | 2,222 | 92,026 |
| WRIGLEY WM JR CO | COM | 982526105 | 2,201 | 35,030 |
| WRIGLEY WM JR CO | COM | 982526105 | 3,247 | 51,676 |
| WRIGLEY WM JR CO | COM | 982526105 | 842 | 13,394 |
| WRIGLEY WM JR CO | COM | 982526105 | 228 | 3,625 |
| WRIGLEY WM JR CO | COM | 982526105 | 27 | 431 |
| WRIGLEY WM JR CO | COM | 982526105 | 108 | 1,716 |
| WRIGLEY WM JR CO | COM | 982526105 | 826 | 13,178 |

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

| | | | | |
|-----------------------------|---------------|-----------|---------|-----------|
| WRIGLEY WM JR CO | COM | 982526105 | 59 | 944 |
| WRIGLEY WM JR CO | COM | 982526105 | 18 | 285 |
| WRIGLEY WM JR CO | COM | 982526105 | 1,213 | 19,300 |
| WRIGLEY WM JR CO | COM | 982526105 | 169 | 2,700 |
| WYETH | COM | 983024100 | 336 | 8,050 |
| WYETH | COM | 983024100 | 9,855 | 235,990 |
| WYETH | COM | 983024100 | 156,638 | 3,750,000 |
| WYETH | COM | 983024100 | 9,973 | 238,821 |
| WYETH | COM | 983024100 | 848 | 20,300 |
| WYETH | COM | 983024100 | 355 | 8,485 |
| WYETH | COM | 983024100 | 150 | 3,600 |
| WYETH | COM | 983024100 | 9 | 220 |
| WYETH | COM | 983024100 | 874 | 20,925 |
| WYETH | COM | 983024100 | 23 | 550 |
| WYETH | COM | 983024100 | 6,587 | 158,649 |
| WYETH | COM | 983024100 | 161 | 3,862 |
| WYETH | COM | 983024100 | 825 | 19,758 |
| WYETH | COM | 983024100 | 9,862 | 236,149 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 2 | 101 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 116 | 5,600 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 2 | 112 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 5 | 260 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 676 | 33,180 |
| X-RITE INC | COM | 983857103 | 659 | 107,313 |
| XTO ENERGY INC | COM | 98385X106 | 75,667 | 1,223,000 |
| XTO ENERGY INC | COM | 98385X106 | 17 | 276 |
| XTO ENERGY INC | COM | 98385X106 | 54 | 880 |
| XTO ENERGY INC | COM | 98385X106 | 1 | 12 |
| XTO ENERGY INC | COM | 98385X106 | 2,494 | 41,084 |
| XTO ENERGY INC | COM | 98385X106 | 78 | 1,268 |
| XTO ENERGY INC | COM | 98385X106 | 955 | 15,438 |
| XCEL ENERGY INC | COM | 98389B100 | 695 | 34,816 |
| XCEL ENERGY INC | COM | 98389B100 | 1,107 | 55,723 |
| XCEL ENERGY INC | COM | 98389B100 | 68 | 3,413 |
| XCEL ENERGY INC | COM | 98389B100 | 16 | 800 |
| XILINX INC | COM | 983919101 | 328 | 13,769 |
| XILINX INC | COM | 983919101 | 1,824 | 76,800 |
| XILINX INC | COM | 983919101 | 356 | 15,000 |
| XILINX INC | COM | 983919101 | 465 | 20,128 |
| XEROX CORP | COM | 984121103 | 918 | 61,360 |
| XEROX CORP | COM | 984121103 | 567 | 37,905 |
| XEROX CORP | COM | 984121103 | 12 | 800 |
| XEROX CORP | COM | 984121103 | 1,888 | 126,862 |
| XEROX CORP | COM | 984121103 | 57 | 3,838 |
| XEROX CORP | COM | 984121103 | 14 | 900 |
| YPF SOCIEDAD ANONIMA | SPON ADR CL D | 984245100 | 1,879 | 42,809 |
| YRC WORLDWIDE INC | COM | 984249102 | 147 | 11,215 |
| YAHOO INC | COM | 984332106 | 15,066 | 519,500 |
| YAHOO INC | COM | 984332106 | 25 | 874 |
| YAHOO INC | COM | 984332106 | 16 | 562 |
| YAHOO INC | COM | 984332106 | 842 | 29,105 |
| YAHOO INC | COM | 984332106 | 155 | 5,370 |
| YAHOO INC | COM | 984332106 | 3,225 | 111,234 |
| YAHOO INC | COM | 984332106 | 247 | 8,520 |
| YAHOO INC | COM | 984332106 | 232 | 8,036 |
| YAHOO INC | COM | 984332106 | 1 | 33 |
| YAHOO INC | COM | 984332106 | 12 | 425 |
| YAHOO INC | COM | 984332106 | 3,942 | 136,251 |
| YAMANA GOLD INC | COM | 98462Y100 | 226 | 15,456 |
| YAMANA GOLD INC | COM | 98462Y100 | 19 | 1,323 |
| YAMANA GOLD INC | COM | 98462Y100 | 392 | 26,817 |
| YINGLI GREEN ENERGY HLDG CO | ADR | 98584B103 | 17 | 1,000 |

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

| | | | | |
|------------------------------|-----------|-----------|---------|-----------|
| YINGLI GREEN ENERGY HLDG CO | ADR | 98584B103 | 327 | 19,128 |
| YUM BRANDS INC | COM | 988498101 | 49 | 1,317 |
| YUM BRANDS INC | COM | 988498101 | 1,269 | 34,100 |
| YUM BRANDS INC | COM | 988498101 | 141 | 3,780 |
| YUM BRANDS INC | COM | 988498101 | 65 | 1,760 |
| YUM BRANDS INC | COM | 988498101 | 1,848 | 50,148 |
| YUM BRANDS INC | COM | 988498101 | 54 | 1,457 |
| YUM BRANDS INC | COM | 988498101 | 227 | 6,100 |
| YUM BRANDS INC | COM | 988498101 | 418 | 11,232 |
| ZENITH NATL INS CORP | COM | 989390109 | 4,652 | 129,724 |
| ZEP INC | COM | 98944B108 | 1,461 | 90,100 |
| ZIMMER HLDGS INC | COM | 98956P102 | 2,336 | 30,000 |
| ZIMMER HLDGS INC | COM | 98956P102 | 5,232 | 67,200 |
| ZIMMER HLDGS INC | COM | 98956P102 | 6,023 | 77,361 |
| ZIMMER HLDGS INC | COM | 98956P102 | 207 | 2,660 |
| ZIMMER HLDGS INC | COM | 98956P102 | 327 | 4,200 |
| ZIMMER HLDGS INC | COM | 98956P102 | 1,948 | 25,315 |
| ZIMMER HLDGS INC | COM | 98956P102 | 748 | 9,601 |
| ZIMMER HLDGS INC | COM | 98956P102 | 536 | 7,000 |
| ZIMMER HLDGS INC | COM | 98956P102 | 4,075 | 52,334 |
| ZIONS BANCORPORATION | COM | 989701107 | 1,104 | 24,247 |
| ZIONS BANCORPORATION | COM | 989701107 | 23 | 500 |
| ZIONS BANCORPORATION | COM | 989701107 | 312 | 6,771 |
| ZIONS BANCORPORATION | COM | 989701107 | 457 | 9,900 |
| ZORAN CORP | COM | 98975F101 | 2,521 | 184,535 |
| ZYGO CORP | COM | 989855101 | 1,483 | 119,200 |
| ZOLL MED CORP | COM | 989922109 | 2,194 | 82,512 |
| DAIMLER AG | REG SHS | D1668R123 | 155 | 1,817 |
| DAIMLER AG | REG SHS | D1668R123 | 19 | 224 |
| DAIMLER AG | REG SHS | D1668R123 | 99 | 1,155 |
| DAIMLER AG | REG SHS | D1668R123 | 792 | 9,260 |
| DAIMLER AG | REG SHS | D1668R123 | 103,352 | 1,205,408 |
| DEUTSCHE BANK AG | NAMEN AKT | D18190898 | 135 | 1,195 |
| DEUTSCHE BANK AG | NAMEN AKT | D18190898 | 195 | 1,726 |
| DEUTSCHE BANK AG | NAMEN AKT | D18190898 | 2,272 | 20,100 |
| DEUTSCHE BANK AG | NAMEN AKT | D18190898 | 69,519 | 610,673 |
| ACE LTD | ORD | G0070K103 | 216 | 3,917 |
| ACE LTD | ORD | G0070K103 | 633 | 11,500 |
| ACE LTD | ORD | G0070K103 | 18 | 320 |
| ACE LTD | ORD | G0070K103 | 17 | 304 |
| ACE LTD | ORD | G0070K103 | 6,174 | 112,140 |
| ACE LTD | ORD | G0070K103 | 165 | 3,000 |
| ACE LTD | ORD | G0070K103 | 2,235 | 40,586 |
| ARCH CAP GROUP LTD | ORD | G0450A105 | 551 | 8,023 |
| ARCH CAP GROUP LTD | ORD | G0450A105 | 37 | 539 |
| ASPEN INSURANCE HOLDINGS LTD | SHS | G05384105 | 264 | 10,000 |
| AXIS CAPITAL HOLDINGS | SHS | G0692U109 | 79 | 2,315 |
| AXIS CAPITAL HOLDINGS | SHS | G0692U109 | 133 | 3,900 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 1,717 | 48,831 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 2,205 | 62,700 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 61 | 1,740 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 174 | 4,935 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 55 | 1,550 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 137 | 3,900 |
| BUNGE LIMITED | COM | G16962105 | 2,727 | 31,393 |
| BUNGE LIMITED | COM | G16962105 | 7,684 | 88,446 |
| BUNGE LIMITED | COM | G16962105 | 269 | 3,100 |
| BUNGE LIMITED | COM | G16962105 | 889 | 10,235 |
| BUNGE LIMITED | COM | G16962105 | 312 | 3,590 |
| BUNGE LIMITED | COM | G16962105 | 174 | 2,000 |
| BUNGE LIMITED | COM | G16962105 | 19 | 219 |
| BUNGE LIMITED | COM | G16962105 | 22 | 250 |

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

| | | | | |
|------------------------------|---------|-----------|--------|-----------|
| BUNGE LIMITED | COM | G16962105 | 4,278 | 49,230 |
| BUNGE LIMITED | COM | G16962105 | 89 | 1,035 |
| BUNGE LIMITED | COM | G16962105 | 4,327 | 49,800 |
| CDC CORP | SHS A | G2022L106 | 21,158 | 5,993,826 |
| COOPER INDS LTD | CL A | G24182100 | 906 | 22,559 |
| COOPER INDS LTD | CL A | G24182100 | 91 | 2,277 |
| COOPER INDS LTD | CL A | G24182100 | 8 | 200 |
| COOPER INDS LTD | CL A | G24182100 | 1,880 | 46,819 |
| COSAN LTD | SHS A | G25343107 | 17 | 1,392 |
| COSAN LTD | SHS A | G25343107 | 231 | 18,735 |
| COVIDIEN LTD | COM | G2552X108 | 11 | 250 |
| COVIDIEN LTD | COM | G2552X108 | 0 | 4 |
| COVIDIEN LTD | COM | G2552X108 | 234 | 5,287 |
| COVIDIEN LTD | COM | G2552X108 | 330 | 7,450 |
| COVIDIEN LTD | COM | G2552X108 | 27 | 610 |
| COVIDIEN LTD | COM | G2552X108 | 126 | 2,848 |
| COVIDIEN LTD | COM | G2552X108 | 14 | 325 |
| COVIDIEN LTD | COM | G2552X108 | 60 | 1,357 |
| COVIDIEN LTD | COM | G2552X108 | 0 | 8 |
| COVIDIEN LTD | COM | G2552X108 | 21 | 476 |
| COVIDIEN LTD | COM | G2552X108 | 7 | 150 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 188 | 2,100 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 179 | 2,000 |
| FOSTER WHEELER LTD | SHS NEW | G36535139 | 37 | 648 |
| FOSTER WHEELER LTD | SHS NEW | G36535139 | 1,857 | 32,800 |
| FOSTER WHEELER LTD | SHS NEW | G36535139 | 12 | 210 |
| FOSTER WHEELER LTD | SHS NEW | G36535139 | 6 | 110 |
| FOSTER WHEELER LTD | SHS NEW | G36535139 | 91 | 1,600 |
| FOSTER WHEELER LTD | SHS NEW | G36535139 | 38 | 663 |
| FOSTER WHEELER LTD | SHS NEW | G36535139 | 753 | 13,300 |
| FOSTER WHEELER LTD | SHS NEW | G36535139 | 3,884 | 68,603 |
| GARMIN LTD | ORD | G37260109 | 22 | 400 |
| GARMIN LTD | ORD | G37260109 | 40 | 745 |
| GARMIN LTD | ORD | G37260109 | 681 | 12,612 |
| HELEN OF TROY CORP LTD | COM | G4388N106 | 335 | 20,000 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 1,027 | 23,041 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 4 | 80 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 95 | 2,130 |
| INVESCO LTD | SHS | G491BT108 | 537 | 22,047 |
| INVESCO LTD | SHS | G491BT108 | 12 | 500 |
| INVESCO LTD | SHS | G491BT108 | 579 | 23,778 |
| INVESCO LTD | SHS | G491BT108 | 231 | 9,500 |
| INVESCO LTD | SHS | G491BT108 | 57 | 2,341 |
| INVESCO LTD | SHS | G491BT108 | 162 | 6,655 |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 1,658 | 152,400 |
| MF GLOBAL LTD | SHS | G60642108 | 145 | 14,670 |
| MONTPELIER RE HOLDINGS LTD | SHS | G62185106 | 3 | 207 |
| MONTPELIER RE HOLDINGS LTD | SHS | G62185106 | 4 | 239 |
| MONTPELIER RE HOLDINGS LTD | SHS | G62185106 | 488 | 31,000 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 212 | 6,285 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 579 | 17,140 |
| NOBLE CORPORATION | SHS | G65422100 | 1,307 | 26,322 |
| NOBLE CORPORATION | SHS | G65422100 | 32 | 625 |
| NOBLE CORPORATION | SHS | G65422100 | 32 | 640 |
| NOBLE CORPORATION | SHS | G65422100 | 4,977 | 100,200 |
| NOBLE CORPORATION | SHS | G65422100 | 12,908 | 259,876 |
| NOBLE CORPORATION | SHS | G65422100 | 500 | 10,060 |
| OPENTV CORP | CL A | G67543101 | 92 | 78,319 |
| PARTNERRE LTD | COM | G6852T105 | 2 | 30 |
| PARTNERRE LTD | COM | G6852T105 | 4,090 | 53,606 |
| QIAO XING UNIVERSAL TELEPHON | ORD | G7303A109 | 110 | 20,000 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 34 | 1,647 |

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

| | | | | |
|------------------------------|---------|-----------|--------|---------|
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 3 | 144 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 147 | 7,000 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 6 | 290 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 233 | 11,120 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 266 | 12,700 |
| SINA CORP | ORD | G81477104 | 765 | 21,700 |
| SINA CORP | ORD | G81477104 | 247 | 7,000 |
| TEXTAINER GROUP HOLDINGS LTD | SHS | G8766E109 | 183 | 12,150 |
| TRANSOCEAN INC NEW | SHS | G90073100 | 631 | 4,669 |
| TRANSOCEAN INC NEW | SHS | G90073100 | 765 | 5,662 |
| TRANSOCEAN INC NEW | SHS | G90073100 | 31 | 230 |
| TRANSOCEAN INC NEW | SHS | G90073100 | 681 | 5,038 |
| TRANSOCEAN INC NEW | SHS | G90073100 | 187 | 1,384 |
| TRANSOCEAN INC NEW | SHS | G90073100 | 406 | 3,000 |
| TRANSOCEAN INC NEW | SHS | G90073100 | 10,208 | 75,504 |
| TRANSOCEAN INC NEW | SHS | G90073100 | 11,427 | 84,521 |
| TRANSOCEAN INC NEW | SHS | G90073100 | 7,082 | 52,383 |
| TYCO INTL LTD BERMUDA | SHS | G9143X208 | 11 | 250 |
| TYCO INTL LTD BERMUDA | SHS | G9143X208 | 0 | 4 |
| TYCO INTL LTD BERMUDA | SHS | G9143X208 | 176 | 3,989 |
| TYCO INTL LTD BERMUDA | SHS | G9143X208 | 328 | 7,450 |
| TYCO INTL LTD BERMUDA | SHS | G9143X208 | 28 | 610 |
| TYCO INTL LTD BERMUDA | SHS | G9143X208 | 15 | 350 |
| TYCO INTL LTD BERMUDA | SHS | G9143X208 | 125 | 2,848 |
| TYCO INTL LTD BERMUDA | SHS | G9143X208 | 55 | 1,240 |
| TYCO INTL LTD BERMUDA | SHS | G9143X208 | 72 | 1,637 |
| TYCO INTL LTD BERMUDA | SHS | G9143X208 | 0 | 2 |
| TYCO INTL LTD BERMUDA | SHS | G9143X208 | 4 | 88 |
| TYCO INTL LTD BERMUDA | SHS | G9143X208 | 286 | 6,500 |
| TYCO INTL LTD BERMUDA | SHS | G9143X208 | 7 | 150 |
| TYCO ELECTRONICS LTD | COM NEW | G9144P105 | 9 | 250 |
| TYCO ELECTRONICS LTD | COM NEW | G9144P105 | 0 | 4 |
| TYCO ELECTRONICS LTD | COM NEW | G9144P105 | 132 | 3,863 |
| TYCO ELECTRONICS LTD | COM NEW | G9144P105 | 256 | 7,450 |
| TYCO ELECTRONICS LTD | COM NEW | G9144P105 | 21 | 610 |
| TYCO ELECTRONICS LTD | COM NEW | G9144P105 | 77 | 2,250 |
| TYCO ELECTRONICS LTD | COM NEW | G9144P105 | 98 | 2,848 |
| TYCO ELECTRONICS LTD | COM NEW | G9144P105 | 187 | 5,450 |
| TYCO ELECTRONICS LTD | COM NEW | G9144P105 | 52 | 1,527 |
| TYCO ELECTRONICS LTD | COM NEW | G9144P105 | 0 | 2 |
| TYCO ELECTRONICS LTD | COM NEW | G9144P105 | 77 | 2,255 |
| TYCO ELECTRONICS LTD | COM NEW | G9144P105 | 223 | 6,500 |
| TYCO ELECTRONICS LTD | COM NEW | G9144P105 | 5 | 150 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 116 | 1,600 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 69 | 948 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 26 | 350 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 757 | 10,449 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 50 | 695 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 3 | 45 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 148 | 2,049 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 11,161 | 154,009 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 480 | 1,000 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 641 | 19,062 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 69 | 2,056 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 417 | 12,400 |
| XL CAP LTD | CL A | G98255105 | 1 | 45 |
| XL CAP LTD | CL A | G98255105 | 45 | 1,529 |
| XL CAP LTD | CL A | G98255105 | 77 | 2,600 |
| XL CAP LTD | CL A | G98255105 | 2 | 71 |
| XL CAP LTD | CL A | G98255105 | 280 | 9,500 |
| ALCON INC | COM SHS | H01301102 | 1,238 | 8,700 |
| ALCON INC | COM SHS | H01301102 | 142 | 1,000 |

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

| | | | | |
|------------------------------|---------|-----------|-------|---------|
| ALCON INC | COM SHS | H01301102 | 142 | 1,000 |
| ALCON INC | COM SHS | H01301102 | 4 | 30 |
| ALCON INC | COM SHS | H01301102 | 28 | 200 |
| ALCON INC | COM SHS | H01301102 | 484 | 3,399 |
| LOGITECH INTL S A | SHS | H50430232 | 441 | 17,332 |
| LOGITECH INTL S A | SHS | H50430232 | 24 | 950 |
| UBS AG | SHS NEW | H89231338 | 366 | 12,692 |
| UBS AG | SHS NEW | H89231338 | 35 | 1,200 |
| UBS AG | SHS NEW | H89231338 | 30 | 1,053 |
| UBS AG | SHS NEW | H89231338 | 143 | 4,980 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 327 | 14,610 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 29 | 1,273 |
| TOWER SEMICONDUCTOR LTD | ORD | M87915100 | 32 | 30,000 |
| CNH GLOBAL N V | SHS NEW | N20935206 | 982 | 18,866 |
| CNH GLOBAL N V | SHS NEW | N20935206 | 103 | 1,979 |
| QIAGEN N V | ORD | N72482107 | 258 | 12,423 |
| QIAGEN N V | ORD | N72482107 | 17 | 824 |
| QIAGEN N V | ORD | N72482107 | 4,457 | 214,390 |
| DRYSHIPS INC | SHS | Y2109Q101 | 374 | 6,250 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 223 | 23,774 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 735 | 78,281 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 5 | 480 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 19 | 2,044 |
| SEASPAN CORP | SHS | Y75638109 | 427 | 15,000 |
| SEASPAN CORP | SHS | Y75638109 | 432 | 15,150 |
| TEEKAY CORPORATION | COM | Y8564W103 | 276 | 6,500 |

HSBC HOLDINGS PLC
REGULATION 13F REPORTING
REPORT DATE: 31-MARCH-2008

| (A) | (B) | (C) | INVESTMENT DISCRETION | | | VOTING AUTHORITY | | | |
|-----------------------------|-----|-----|-----------------------|--------|------|------------------|---------|--------|---|
| | | | (A) | (B) | (C) | Managers | Sole | Shared | N |
| NAME OF ISSUER | | | Sole | Shared | None | | Sole | Shared | N |
| AAON INC | | | | X | | 3 | 101,700 | | 0 |
| AAR CORP | | | | X | | 3 | 186,984 | | 0 |
| AAR CORP | | | | X | | 1 | 3,374 | 5,250 | |
| AAR CORP | | | | X | | 4 | 115 | | 0 |
| ABB LTD | | | | X | | 1 | 22,693 | | 0 |
| ABB LTD | | | | X | | 3 | 12,880 | | 0 |
| ABB LTD | | | | X | | 4 | 250 | 920 | |
| ABB LTD | | | | X | | | 4,359 | | 0 |
| ABB LTD | | | | X | | 6 | 236,975 | | 0 |
| ABB LTD | | | | X | | 3 | 15,100 | | 0 |
| ABX HOLDINGS INC | | | | X | | 3 | 155,861 | | 0 |
| ACCO BRANDS CORP | | | | X | | 3 | 191,296 | | 0 |
| ACCO BRANDS CORP | | | | X | | 1 | 108 | | 0 |
| A C MOORE ARTS & CRAFTS INC | | | | X | | 3 | 11,777 | | 0 |
| A C MOORE ARTS & CRAFTS INC | | | | X | | 1 | 13,616 | | 0 |

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

| | | | | | |
|-----------------------------|---|---|---|---------|--------|
| ABM INDS INC | | X | 3 | 75,444 | 0 |
| ABM INDS INC | | X | 1 | 4,998 | 0 |
| ABM INDS INC | | X | | 4,255 | 0 |
| AEP INDS INC | | X | 3 | 27,831 | 0 |
| AFC ENTERPRISES INC | | X | 3 | 66,158 | 0 |
| AFLAC INC | | X | 3 | 148,255 | 0 |
| AFLAC INC | | X | 1 | 3,471 | 0 |
| AFLAC INC | | X | 2 | 14,600 | 0 |
| AFLAC INC | | X | 4 | 0 | 700 |
| AFLAC INC | | X | 5 | 53,294 | 0 |
| AFLAC INC | | X | | 1,351 | 0 |
| AFLAC INC | | X | 6 | 195 | 0 |
| AFLAC INC | | X | 3 | 4,500 | 0 |
| AFLAC INC | X | | 3 | 29,148 | 0 |
| AGCO CORP | | X | 3 | 35,000 | 0 |
| AGCO CORP | | X | 3 | 16,500 | 0 |
| AGCO CORP | | X | 1 | 6,097 | 0 |
| AGCO CORP | | X | 4 | 85 | 4,340 |
| AGCO CORP | | X | | 1,427 | 0 |
| AGCO CORP | | X | 6 | 30 | 0 |
| AGCO CORP | X | | 3 | 10,100 | 0 |
| A H BELO CORP | | X | 3 | 26,940 | 0 |
| AES CORP | | X | 3 | 315,700 | 0 |
| AES CORP | | X | 1 | 1,017 | 0 |
| AES CORP | | X | 5 | 38,527 | 0 |
| AES CORP | | X | 3 | 2,620 | 0 |
| AES CORP | X | | 3 | 528 | 0 |
| AK STL HLDG CORP | | X | 6 | 25 | 0 |
| AK STL HLDG CORP | X | | 3 | 7,800 | 0 |
| AMN HEALTHCARE SERVICES INC | | X | 3 | 125,431 | 0 |
| AMR CORP | X | | 3 | 94,639 | 0 |
| AT&T INC | | X | 3 | 9,300 | 0 |
| AT&T INC | | X | | 63,774 | 0 |
| AT&T INC | | X | 3 | 1,560 | 0 |
| AT&T INC | | X | 1 | 347,005 | 54,138 |
| AT&T INC | | X | 2 | 63,000 | 0 |
| AT&T INC | | X | 3 | 4,874 | 0 |
| AT&T INC | | X | 4 | 17,000 | 69,300 |
| AT&T INC | | X | 4 | 17,700 | 0 |
| AT&T INC | | X | 4 | 11,077 | 2,181 |
| AT&T INC | | X | | 0 | 1,234 |
| AT&T INC | | X | 5 | 683,957 | 0 |
| AT&T INC | | X | | 9,953 | 0 |
| AT&T INC | | X | 6 | 30,516 | 0 |
| AT&T INC | | X | 3 | 158 | 0 |
| AT&T INC | | X | | 56 | 0 |
| AT&T INC | | X | 3 | 50,800 | 0 |
| AT&T INC | X | | 3 | 478,091 | 0 |
| ATMI INC | | X | 3 | 74,771 | 0 |
| ATA INC | | X | 2 | 0 | 0 |
| AU OPTRONICS CORP | | X | 3 | 149,759 | 0 |
| AU OPTRONICS CORP | | X | 3 | 43,907 | 0 |
| AU OPTRONICS CORP | | X | 1 | 1,942 | 0 |
| AU OPTRONICS CORP | | X | 2 | 86,173 | 0 |
| AU OPTRONICS CORP | | X | 4 | 5,114 | 643 |
| AU OPTRONICS CORP | | X | | 0 | 49 |
| AU OPTRONICS CORP | | X | 5 | 34,311 | 0 |
| AU OPTRONICS CORP | | X | 6 | 95,088 | 0 |
| AU OPTRONICS CORP | | X | 3 | 2,861 | 0 |
| AZZ INC | | X | 3 | 97,400 | 0 |
| AARON RENTS INC | | X | 3 | 138,587 | 0 |
| AARON RENTS INC | | X | 1 | 1,434 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|-----------|--------|
| AARON RENTS INC | | X | 4 | 100 | 0 |
| AARON RENTS INC | | X | | 2,986 | 0 |
| ABAXIS INC | | X | 3 | 35,139 | 0 |
| ABAXIS INC | | X | 1 | 2,314 | 0 |
| ABAXIS INC | | X | | 3,592 | 0 |
| ABBOTT LABS | | X | 3 | 5,790 | 0 |
| ABBOTT LABS | | X | 3 | 2,610 | 0 |
| ABBOTT LABS | | X | 1 | 334,576 | 67,250 |
| ABBOTT LABS | | X | 2 | 3,200 | 0 |
| ABBOTT LABS | | X | 3 | 3,073 | 0 |
| ABBOTT LABS | | X | 4 | 0 | 2,700 |
| ABBOTT LABS | | X | 4 | 6,960 | 0 |
| ABBOTT LABS | | X | | 0 | 879 |
| ABBOTT LABS | | X | 5 | 160,141 | 0 |
| ABBOTT LABS | | X | | 5,530 | 0 |
| ABBOTT LABS | | X | 6 | 121,499 | 0 |
| ABBOTT LABS | | X | 3 | 34,000 | 0 |
| ABBOTT LABS | X | | 3 | 192,911 | 0 |
| ABERCROMBIE & FITCH CO | | X | 1 | 91 | 0 |
| ABERCROMBIE & FITCH CO | | X | 5 | 28,578 | 0 |
| ABERCROMBIE & FITCH CO | | X | 3 | 3,900 | 0 |
| ABERCROMBIE & FITCH CO | X | | 3 | 1 | 0 |
| ACACIA RESH CORP | | X | 3 | 60,450 | 0 |
| ACACIA RESH CORP | | X | 1 | 16,160 | 0 |
| ACADIA RLTY TR | | X | 3 | 33,700 | 0 |
| ACCURAY INC | | X | 3 | 68,534 | 0 |
| ACCURAY INC | | X | 1 | 13,000 | 0 |
| ACCURIDE CORP | | X | 3 | 23,097 | 0 |
| ACCURIDE CORP | | X | 6 | 1,750 | 0 |
| ACI WORLDWIDE INC | | X | 3 | 160,395 | 0 |
| ACME PACKET INC | | X | 3 | 57,153 | 0 |
| ACTEL CORP | | X | 3 | 60,619 | 0 |
| ACTIVIDENTITY CORP | | X | 3 | 772 | 0 |
| ACTIVIDENTITY CORP | | X | 4 | 1,025 | 0 |
| ACTIVIDENTITY CORP | | X | 9 | 20,000 | 0 |
| ACTIVIDENTITY CORP | X | | 3 | | 0 |
| ACTUATE CORP | | X | 3 | 365,700 | 0 |
| ACUITY BRANDS INC | | X | 3 | 180,201 | 0 |
| ADAPTEC INC | | X | 3 | 244,873 | 0 |
| ADMINISTAFF INC | | X | 3 | 21,741 | 0 |
| ADMINISTAFF INC | | X | 4 | 40 | 0 |
| ADOBE SYS INC | | X | 3 | 1,397,200 | 0 |
| ADOBE SYS INC | | X | 1 | 200,410 | 4,405 |
| ADOBE SYS INC | | X | 3 | 65 | 0 |
| ADOBE SYS INC | | X | 4 | 0 | 1,853 |
| ADOBE SYS INC | | X | 4 | 135 | 544 |
| ADOBE SYS INC | | X | | 7,000 | 0 |
| ADOBE SYS INC | | X | 5 | 47,662 | 0 |
| ADOBE SYS INC | | X | | 384 | 0 |
| ADOBE SYS INC | | X | 6 | 1,796 | 0 |
| ADOBE SYS INC | | X | 3 | 1,711 | 0 |
| ADOBE SYS INC | | X | | 170 | 0 |
| ADOBE SYS INC | | X | 3 | 9,900 | 0 |
| ADOBE SYS INC | | X | 9 | 7,950 | 0 |
| ADOBE SYS INC | X | | 3 | 79,196 | 0 |
| ADTRAN INC | | X | 3 | 73,314 | 0 |
| ADVANCE AMER CASH ADVANCE CT | | X | 3 | 165,181 | 0 |
| ADVANCED ANALOGIC TECHNOLOGI | | X | 3 | 69,727 | 0 |
| ADVANCED SEMICONDUCTOR ENGR | | X | 2 | 40,522 | 0 |
| ADVANCED SEMICONDUCTOR ENGR | | X | 6 | 9,619 | 0 |
| ADVANTAGE ENERGY INCOME FD | | X | 1 | 300 | 0 |
| ADVANTAGE ENERGY INCOME FD | | X | 4 | 2,000 | 0 |

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

| | | | | |
|------------------------------|---|---|---------|--------|
| ADVANTAGE ENERGY INCOME FD | X | 6 | 16,334 | 0 |
| ADVISORY BRD CO | X | 3 | 24,567 | 0 |
| ADVISORY BRD CO | X | 1 | 66 | 0 |
| AEROPOSTALE | X | 3 | 398,715 | 0 |
| AEROPOSTALE | X | 3 | 20,000 | 0 |
| AEROPOSTALE | X | 3 | 19,003 | 0 |
| ADVANCED MICRO DEVICES INC | X | 3 | 107,200 | 0 |
| ADVANCED MICRO DEVICES INC | X | 4 | 52,334 | 0 |
| ADVANCED MICRO DEVICES INC | X | 5 | 18,800 | 0 |
| ADVANCED MICRO DEVICES INC | X | 5 | 32,060 | 0 |
| ADVANCED MICRO DEVICES INC | X | 6 | 11,495 | 0 |
| ADVANCED MICRO DEVICES INC | X | 3 | 10,377 | 0 |
| ADVANCED MICRO DEVICES INC | X | | 106 | 0 |
| ADVANCED MICRO DEVICES INC | X | 3 | | 0 |
| AEGON N V | X | 1 | 5,422 | 0 |
| AEGON N V | X | 4 | 3,807 | 13,945 |
| AEGON N V | X | | 218 | 0 |
| AEGON N V | X | 6 | 39,405 | 0 |
| ADVANTA CORP | X | 3 | 137,938 | 0 |
| ADVANCED ENERGY INDS | X | 3 | 77,163 | 0 |
| ADVENT SOFTWARE INC | X | 3 | 38,385 | 0 |
| ADVENT SOFTWARE INC | X | | 0 | 130 |
| AEROVIRONMENT INC | X | 3 | 28,741 | 0 |
| AEROVIRONMENT INC | X | 1 | 5,600 | 0 |
| AETNA INC NEW | X | 1 | 18,921 | 23,920 |
| AETNA INC NEW | X | 4 | 10,500 | 3,400 |
| AETNA INC NEW | X | 4 | 197 | 0 |
| AETNA INC NEW | X | | 0 | 271 |
| AETNA INC NEW | X | 5 | 51,662 | 0 |
| AETNA INC NEW | X | | 5,744 | 0 |
| AETNA INC NEW | X | 6 | 80 | 0 |
| AETNA INC NEW | X | 3 | 3,695 | 0 |
| AFFILIATED COMPUTER SERVICES | X | 3 | 3,500 | 0 |
| AFFILIATED COMPUTER SERVICES | X | 3 | 214,300 | 0 |
| AFFILIATED COMPUTER SERVICES | X | 1 | 889 | 380 |
| AFFILIATED COMPUTER SERVICES | X | 5 | 18,549 | 0 |
| AFFILIATED COMPUTER SERVICES | X | 6 | 3,500 | 0 |
| AFFYMETRIX INC | X | 3 | 52,082 | 0 |
| AFTERMARKET TECHNOLOGY CORP | X | 3 | 60,764 | 0 |
| AGILENT TECHNOLOGIES INC | X | 1 | 2,556 | 1,573 |
| AGILENT TECHNOLOGIES INC | X | 4 | 107 | 170 |
| AGILENT TECHNOLOGIES INC | X | | 0 | 124 |
| AGILENT TECHNOLOGIES INC | X | 5 | 35,745 | 0 |
| AGILENT TECHNOLOGIES INC | X | 6 | 215 | 0 |
| AGILENT TECHNOLOGIES INC | X | 3 | | 0 |
| AGNICO EAGLE MINES LTD | X | 1 | 400 | 0 |
| AGNICO EAGLE MINES LTD | X | 6 | 29,995 | 0 |
| AGNICO EAGLE MINES LTD | X | 3 | 100 | 0 |
| AGILYSYS INC | X | 3 | 144,691 | 0 |
| AGREE REALTY CORP | X | 3 | 18,973 | 0 |
| AGRIUM INC | X | 3 | 50,000 | 0 |
| AGRIUM INC | X | 1 | 11 | 0 |
| AGRIUM INC | X | 4 | 428 | 0 |
| AGRIUM INC | X | 6 | 69,467 | 0 |
| AIR METHODS CORP | X | 3 | 43,402 | 0 |
| AIR PRODS & CHEMS INC | X | 1 | 133 | 0 |
| AIR PRODS & CHEMS INC | X | 4 | 0 | 3,000 |
| AIR PRODS & CHEMS INC | X | 4 | 570 | 450 |
| AIR PRODS & CHEMS INC | X | 5 | 29,704 | 0 |
| AIR PRODS & CHEMS INC | X | 3 | 11,705 | 0 |
| AIR PRODS & CHEMS INC | X | 3 | 44,800 | 0 |
| AIRTRAN HLDGS INC | X | 3 | 219,461 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|-----------|--------|
| AIRTRAN HLDGS INC | | X | | 0 | 100 |
| AKAMAI TECHNOLOGIES INC | | X | 1 | 135,461 | 800 |
| AKAMAI TECHNOLOGIES INC | | X | 4 | 7,130 | 0 |
| AKAMAI TECHNOLOGIES INC | | X | 5 | 9,680 | 0 |
| AKAMAI TECHNOLOGIES INC | | X | 9 | 5,210 | 0 |
| AKAMAI TECHNOLOGIES INC | X | | 3 | 13,115 | 0 |
| AKORN INC | | X | 3 | 20,000 | 0 |
| ALASKA AIR GROUP INC | | X | 3 | 49,300 | 0 |
| ALASKA COMMUNICATIONS SYS GR | | X | 3 | 18,550 | 0 |
| ALBANY INTL CORP | | X | 3 | 40,407 | 0 |
| ALBANY INTL CORP | | X | | 0 | 50 |
| ALBANY MOLECULAR RESH INC | | X | 3 | 11,204 | 0 |
| ALBEMARLE CORP | | X | 1 | 7,614 | 0 |
| ALBEMARLE CORP | | X | | 581 | 0 |
| ALCOA INC | | X | 1 | 32,688 | 0 |
| ALCOA INC | | X | 2 | 20,900 | 0 |
| ALCOA INC | | X | 3 | 101 | 0 |
| ALCOA INC | | X | 4 | 6,804 | 0 |
| ALCOA INC | | X | | 0 | 400 |
| ALCOA INC | | X | 5 | 79,595 | 0 |
| ALCOA INC | | X | 6 | 16,250 | 0 |
| ALCOA INC | | X | 3 | 6,400 | 0 |
| ALCOA INC | | X | | 100 | 0 |
| ALCOA INC | | X | 3 | 22,300 | 0 |
| ALCOA INC | X | | 3 | 178,390 | 0 |
| ALCATEL-LUCENT | | X | 3 | 6,783 | 0 |
| ALCATEL-LUCENT | | X | 1 | 26 | 0 |
| ALCATEL-LUCENT | | X | 3 | 58 | 0 |
| ALCATEL-LUCENT | | X | 4 | 643 | 0 |
| ALCATEL-LUCENT | | X | 4 | 11,910 | 28,192 |
| ALCATEL-LUCENT | | X | | 4,095 | 0 |
| ALCATEL-LUCENT | | X | 6 | 53,760 | 0 |
| ALCATEL-LUCENT | | X | 3 | 155 | 0 |
| ALCATEL-LUCENT | | X | 3 | 781 | 0 |
| ALCATEL-LUCENT | | X | 9 | 195 | 0 |
| ALEXION PHARMACEUTICALS INC | | X | 3 | 43,300 | 0 |
| ALFA CORP | | X | 3 | 54,000 | 0 |
| ALICO INC | | X | 3 | 9,000 | 0 |
| ALIGN TECHNOLOGY INC | | X | 3 | 92,534 | 0 |
| ALIGN TECHNOLOGY INC | | X | 1 | 7,503 | 0 |
| ALKERMES INC | | X | 3 | 2,829,789 | 0 |
| ALLEGHANY CORP DEL | | X | 3 | 700 | 0 |
| ALLEGHANY CORP DEL | | X | 1 | 7 | 0 |
| ALLEGHANY CORP DEL | | X | 4 | 8 | 0 |
| ALLEGHENY ENERGY INC | | X | 1 | 74 | 0 |
| ALLEGHENY ENERGY INC | | X | 5 | 9,599 | 0 |
| ALLEGHENY TECHNOLOGIES INC | | X | 3 | 33,300 | 0 |
| ALLEGHENY TECHNOLOGIES INC | | X | 3 | 2,000 | 0 |
| ALLEGHENY TECHNOLOGIES INC | | X | 1 | 84 | 0 |
| ALLEGHENY TECHNOLOGIES INC | | X | 4 | 41 | 0 |
| ALLEGHENY TECHNOLOGIES INC | | X | 5 | 5,595 | 0 |
| ALLEGHENY TECHNOLOGIES INC | | X | 6 | 36,500 | 0 |
| ALLEGHENY TECHNOLOGIES INC | X | | 3 | 892 | 0 |
| ALLERGAN INC | | X | 1 | 165 | 400 |
| ALLERGAN INC | | X | 2 | 23,600 | 0 |
| ALLERGAN INC | | X | 4 | 0 | 800 |
| ALLERGAN INC | | X | 5 | 30,217 | 0 |
| ALLERGAN INC | | X | | 104 | 0 |
| ALLERGAN INC | | X | 6 | 109,385 | 0 |
| ALLETE INC | | X | 3 | 17,013 | 0 |
| ALLIANCE IMAGING INC | | X | 3 | 105,148 | 0 |
| ALLIANZ SE | | X | 1 | 12,811 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|-----------|--------|
| ALLIANZ SE | | X | 4 | 2,357 | 295 |
| ALLIANZ SE | | X | | 5,257 | 0 |
| ALLIANZ SE | | X | 6 | 257,594 | 0 |
| ALLIANCEBERNSTEIN HOLDING LP | | X | 1 | 8,064 | 0 |
| ALLIANCEBERNSTEIN HOLDING LP | | X | | 463 | 0 |
| ALLIANCEBERNSTEIN HOLDING LP | | X | 6 | 8,510 | 0 |
| ALLIED CAP CORP NEW | | X | 1 | 8,000 | 0 |
| ALLIED CAP CORP NEW | | X | 4 | 1,000 | 0 |
| ALLIED CAP CORP NEW | X | | 3 | 45,900 | 0 |
| ALLIED IRISH BKS P L C | | X | 1 | 5,419 | 0 |
| ALLIED IRISH BKS P L C | | X | 4 | 370 | 0 |
| ALLIED IRISH BKS P L C | | X | | 106 | 0 |
| ALLIED IRISH BKS P L C | | X | 6 | 3,240 | 0 |
| ALLIED WASTE INDS INC | | X | 1 | 366 | 0 |
| ALLIED WASTE INDS INC | | X | 2 | 42,000 | 0 |
| ALLIED WASTE INDS INC | | X | 4 | 230 | 0 |
| ALLIED WASTE INDS INC | | X | 5 | 78,846 | 0 |
| ALLSCRIPTS HEALTHCARE SOLUTI | | X | 1 | 11,354 | 0 |
| ALLSTATE CORP | | X | 1 | 65,851 | 7,892 |
| ALLSTATE CORP | | X | 2 | 15,500 | 0 |
| ALLSTATE CORP | | X | 3 | 58 | 0 |
| ALLSTATE CORP | | X | 4 | 0 | 2,600 |
| ALLSTATE CORP | | X | 4 | 310 | 0 |
| ALLSTATE CORP | | X | 5 | 65,586 | 0 |
| ALLSTATE CORP | | X | 6 | 28,900 | 0 |
| ALLSTATE CORP | | X | 3 | 19,700 | 0 |
| ALLSTATE CORP | X | | 3 | 1,321 | 0 |
| ALON USA ENERGY INC | | X | 3 | 33,507 | 0 |
| ALPHARMA INC | | X | 3 | 32,627 | 0 |
| ALTERA CORP | | X | 1 | 576 | 0 |
| ALTERA CORP | | X | 4 | 19,500 | 0 |
| ALTERA CORP | | X | 5 | 23,411 | 0 |
| ALTRA HOLDINGS INC | | X | 3 | 42,893 | 0 |
| ALTRIA GROUP INC | | X | 3 | 155,511 | 0 |
| ALTRIA GROUP INC | | X | 3 | 43,859 | 0 |
| ALTRIA GROUP INC | | X | 3 | 169,438 | 0 |
| ALTRIA GROUP INC | | X | 3 | 69,043 | 0 |
| ALTRIA GROUP INC | | X | 1 | 27,868 | 4,200 |
| ALTRIA GROUP INC | | X | 2 | 24,600 | 0 |
| ALTRIA GROUP INC | | X | 3 | 6,740 | 0 |
| ALTRIA GROUP INC | | X | 4 | 0 | 7,000 |
| ALTRIA GROUP INC | | X | 4 | 16,185 | 24,128 |
| ALTRIA GROUP INC | | X | | 4,722 | 5,106 |
| ALTRIA GROUP INC | | X | 5 | 240,603 | 0 |
| ALTRIA GROUP INC | | X | | 6,144 | 0 |
| ALTRIA GROUP INC | | X | 6 | 85,597 | 0 |
| ALTRIA GROUP INC | | X | 3 | 2,350 | 0 |
| ALTRIA GROUP INC | | X | 3 | 27,075 | 0 |
| ALTRIA GROUP INC | | X | 9 | 6,000 | 0 |
| ALTRIA GROUP INC | X | | 3 | 169,869 | 0 |
| ALTUS PHARMACEUTICALS INC | | X | 3 | 27,073 | 0 |
| AMAZON COM INC | | X | 3 | 240 | 0 |
| AMAZON COM INC | | X | 3 | 1,292,000 | 0 |
| AMAZON COM INC | | X | 1 | 473 | 0 |
| AMAZON COM INC | | X | 2 | 48,200 | 0 |
| AMAZON COM INC | | X | 4 | 1,555 | 166 |
| AMAZON COM INC | | X | | 0 | 280 |
| AMAZON COM INC | | X | 5 | 23,354 | 0 |
| AMAZON COM INC | | X | 3 | 0 | 0 |
| AMAZON COM INC | | X | 3 | 124 | 0 |
| AMBAC FINL GROUP INC | | X | 5 | 22,282 | 0 |
| AMBAC FINL GROUP INC | X | | 3 | 71,400 | 0 |

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

| | | | | |
|------------------------------|---|---|---------|-------|
| AMBASSADORS GROUP INC | X | 3 | 51,000 | 0 |
| AMCOL INTL CORP | X | 3 | 34,141 | 0 |
| AMCOL INTL CORP | X | 1 | 145 | 0 |
| AMEDISYS INC | X | 3 | 25,032 | 0 |
| AMEDISYS INC | X | 4 | 55 | 0 |
| AMEREN CORP | X | 1 | 25,614 | 2,100 |
| AMEREN CORP | X | 2 | 11,800 | 0 |
| AMEREN CORP | X | 3 | 68 | 0 |
| AMEREN CORP | X | 4 | 375 | 0 |
| AMEREN CORP | X | 5 | 12,804 | 0 |
| AMEREN CORP | X | 6 | 50 | 0 |
| AMERICA MOVIL SAB DE CV | X | 3 | 55,970 | 0 |
| AMERICA MOVIL SAB DE CV | X | 3 | 51,249 | 0 |
| AMERICA MOVIL SAB DE CV | X | 1 | 6,781 | 0 |
| AMERICA MOVIL SAB DE CV | X | 3 | 9,000 | 0 |
| AMERICA MOVIL SAB DE CV | X | 4 | 0 | 700 |
| AMERICA MOVIL SAB DE CV | X | 4 | 94 | 2,708 |
| AMERICA MOVIL SAB DE CV | X | | 0 | 44 |
| AMERICA MOVIL SAB DE CV | X | 5 | 144,203 | 0 |
| AMERICA MOVIL SAB DE CV | X | | 3,020 | 0 |
| AMERICA MOVIL SAB DE CV | X | 6 | 79,535 | 0 |
| AMERICA MOVIL SAB DE CV | X | 8 | 82,380 | 0 |
| AMERICA MOVIL SAB DE CV | X | 3 | 5,900 | 0 |
| AMERICA MOVIL SAB DE CV | X | 3 | 36,700 | 0 |
| AMCORE FINL INC | X | 3 | 68,330 | 0 |
| AMERICAN AXLE & MFG HLDGS IN | X | 3 | 142,053 | 0 |
| AMERICAN AXLE & MFG HLDGS IN | X | 6 | 235 | 0 |
| AMERICAN CAMPUS CMNTYS INC | X | 3 | 61,929 | 0 |
| AMERICAN CAPITAL STRATEGIES | X | 3 | 60,000 | 0 |
| AMERICAN CAPITAL STRATEGIES | X | 3 | 7,020 | 0 |
| AMERICAN CAPITAL STRATEGIES | X | 5 | 10,200 | 0 |
| AMERICAN CAPITAL STRATEGIES | X | 6 | 7,850 | 0 |
| AMERICAN CAPITAL STRATEGIES | X | 3 | 59,318 | 0 |
| AMERICAN COMMERCIAL LINES | X | 3 | 50,891 | 0 |
| AMERICAN DENTAL PARTNERS | X | 3 | 79,600 | 0 |
| AMERICAN ECOLOGY CORP | X | 3 | 51,910 | 0 |
| AMERICAN ELEC PWR INC | X | 1 | 48,279 | 0 |
| AMERICAN ELEC PWR INC | X | 2 | 15,400 | 0 |
| AMERICAN ELEC PWR INC | X | 5 | 51,444 | 0 |
| AMERICAN ELEC PWR INC | X | | 4,103 | 0 |
| AMERICAN ELEC PWR INC | X | 3 | 12,600 | 0 |
| AMERICAN EAGLE OUTFITTERS NE | X | 1 | 189 | 0 |
| AMERICAN EAGLE OUTFITTERS NE | X | 4 | 174 | 0 |
| AMERICAN EAGLE OUTFITTERS NE | X | 6 | 400 | 0 |
| AMERICAN EAGLE OUTFITTERS NE | X | 3 | 10,000 | 0 |
| AMERICAN EAGLE OUTFITTERS NE | X | 3 | 1 | 0 |
| AMERICAN EQTY INVT LIFE HLD | X | 3 | 228,835 | 0 |
| AMERICAN EQTY INVT LIFE HLD | X | 1 | 142 | 0 |
| AMERICAN EXPRESS CO | X | 3 | 325 | 0 |
| AMERICAN EXPRESS CO | X | 3 | 1,020 | 0 |
| AMERICAN EXPRESS CO | X | 1 | 35,998 | 450 |
| AMERICAN EXPRESS CO | X | 3 | 1,610 | 0 |
| AMERICAN EXPRESS CO | X | 4 | 6,250 | 1,190 |
| AMERICAN EXPRESS CO | X | | 0 | 4,740 |
| AMERICAN EXPRESS CO | X | 5 | 117,908 | 0 |
| AMERICAN EXPRESS CO | X | | 191 | 0 |
| AMERICAN EXPRESS CO | X | 6 | 1,225 | 0 |
| AMERICAN EXPRESS CO | X | | 60 | 0 |
| AMERICAN EXPRESS CO | X | 3 | 50,738 | 0 |
| AMERICAN FINL RLTY TR | X | 3 | 529,900 | 0 |
| AMERICAN GREETINGS CORP | X | 3 | 198,062 | 0 |
| AMERICAN GREETINGS CORP | X | 6 | 155 | 0 |

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

| | | | | |
|-----------------------------|---|---|---------|---------|
| AMERICAN INTL GROUP INC | X | 3 | 1,447 | 0 |
| AMERICAN INTL GROUP INC | X | | 33,800 | 0 |
| AMERICAN INTL GROUP INC | X | 3 | 80,145 | 0 |
| AMERICAN INTL GROUP INC | X | 3 | 285,000 | 0 |
| AMERICAN INTL GROUP INC | X | 1 | 232,158 | 28,041 |
| AMERICAN INTL GROUP INC | X | 2 | 30,700 | 0 |
| AMERICAN INTL GROUP INC | X | 3 | 580 | 0 |
| AMERICAN INTL GROUP INC | X | 4 | 0 | 8,800 |
| AMERICAN INTL GROUP INC | X | 4 | 4,600 | 0 |
| AMERICAN INTL GROUP INC | X | 4 | 7,800 | 0 |
| AMERICAN INTL GROUP INC | X | 4 | 340,821 | 300,515 |
| AMERICAN INTL GROUP INC | X | | 2,900 | 11,422 |
| AMERICAN INTL GROUP INC | X | 5 | 265,616 | 0 |
| AMERICAN INTL GROUP INC | X | | 245 | 0 |
| AMERICAN INTL GROUP INC | X | 6 | 110,466 | 0 |
| AMERICAN INTL GROUP INC | X | | 30 | 0 |
| AMERICAN INTL GROUP INC | X | | 1,800 | 0 |
| AMERICAN INTL GROUP INC | X | 3 | 37,000 | 0 |
| AMERICAN INTL GROUP INC | X | 9 | 9,700 | 0 |
| AMERICAN INTL GROUP INC | X | 3 | 119,730 | 0 |
| AMERICAN MED SYS HLDGS INC | X | 3 | 11,300 | 0 |
| AMERICAN PHYSICIANS CAPITAL | X | 3 | 32,295 | 0 |
| AMERICAN REPROGRAPHICS CO | X | 3 | 20,015 | 0 |
| AMERICAN REPROGRAPHICS CO | X | 1 | 3,607 | 0 |
| AMERICAN REPROGRAPHICS CO | X | | 3,257 | 0 |
| AMERICAN TOWER CORP | X | 1 | 622 | 0 |
| AMERICAN TOWER CORP | X | 2 | 90,600 | 0 |
| AMERICAN TOWER CORP | X | 3 | 75 | 0 |
| AMERICAN TOWER CORP | X | 4 | 0 | 786 |
| AMERICAN TOWER CORP | X | | 13,000 | 456 |
| AMERICAN TOWER CORP | X | 6 | 4,000 | 0 |
| AMERICANWEST BANCORPORATION | X | 3 | 27,000 | 0 |
| AMERISTAR CASINOS INC | X | 3 | 70,045 | 0 |
| AMERISTAR CASINOS INC | X | 1 | 159 | 0 |
| AMERISTAR CASINOS INC | X | 4 | 176 | 0 |
| AMERON INTL INC | X | 3 | 17,496 | 0 |
| AMERON INTL INC | X | 3 | 385 | 0 |
| AMERISAFE INC | X | 3 | 94,300 | 0 |
| AMERISAFE INC | X | 1 | 167 | 0 |
| AMERISOURCEBERGEN CORP | X | 3 | 80,900 | 0 |
| AMERISOURCEBERGEN CORP | X | 1 | 220 | 0 |
| AMERISOURCEBERGEN CORP | X | 4 | 0 | 800 |
| AMERISOURCEBERGEN CORP | X | 5 | 22,573 | 0 |
| AMERISOURCEBERGEN CORP | X | 3 | 11,400 | 0 |
| AMERIPRISE FINL INC | X | 3 | 64 | 0 |
| AMERIPRISE FINL INC | X | 1 | 3,479 | 0 |
| AMERIPRISE FINL INC | X | 3 | 322 | 0 |
| AMERIPRISE FINL INC | X | 4 | 147 | 323 |
| AMERIPRISE FINL INC | X | 5 | 14,230 | 0 |
| AMERIPRISE FINL INC | X | | 37 | 0 |
| AMERIPRISE FINL INC | X | 6 | 25 | 0 |
| AMERIS BANCORP | X | 3 | 21,000 | 0 |
| AMETEK INC NEW | X | 1 | 4,503 | 0 |
| AMETEK INC NEW | X | | 393 | 0 |
| AMGEN INC | X | 3 | 52,705 | 0 |
| AMGEN INC | X | 3 | 62,840 | 0 |
| AMGEN INC | X | 3 | 187,900 | 0 |
| AMGEN INC | X | 1 | 32,022 | 700 |
| AMGEN INC | X | 3 | 3,700 | 0 |
| AMGEN INC | X | 4 | 15,798 | 620 |
| AMGEN INC | X | | 500 | 600 |
| AMGEN INC | X | 5 | 131,185 | 0 |

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

| | | | | | |
|------------------------|---|---|---|---------|-------|
| AMGEN INC | | X | | 4,455 | 0 |
| AMGEN INC | | X | 6 | 67,865 | 0 |
| AMGEN INC | | X | 3 | 30,322 | 0 |
| AMGEN INC | X | | 3 | 50,587 | 0 |
| AMIS HLDGS INC | | X | 3 | 98,306 | 0 |
| AMKOR TECHNOLOGY INC | | X | 3 | 116,969 | 0 |
| AMPHENOL CORP NEW | | X | 1 | 7,043 | 0 |
| AMPHENOL CORP NEW | | X | 4 | 0 | 900 |
| AMPHENOL CORP NEW | | X | 5 | 2,780 | 0 |
| AMPHENOL CORP NEW | | X | | 572 | 0 |
| AMSURG CORP | | X | 3 | 143,067 | 0 |
| ANADARKO PETE CORP | | X | 3 | 4,200 | 0 |
| ANADARKO PETE CORP | | X | 1 | 3,189 | 2,000 |
| ANADARKO PETE CORP | | X | 2 | 10,600 | 0 |
| ANADARKO PETE CORP | | X | 4 | 8,000 | 0 |
| ANADARKO PETE CORP | | X | | 0 | 240 |
| ANADARKO PETE CORP | | X | 5 | 39,504 | 0 |
| ANADARKO PETE CORP | | X | | 3,019 | 0 |
| ANADARKO PETE CORP | | X | 6 | 600 | 0 |
| ANADARKO PETE CORP | | X | 3 | 3,339 | 0 |
| ANADARKO PETE CORP | X | | 3 | 8,835 | 0 |
| ANALOG DEVICES INC | | X | 1 | 127 | 0 |
| ANALOG DEVICES INC | | X | 5 | 19,922 | 0 |
| ANALOG DEVICES INC | | X | | 2,132 | 0 |
| ANALOGIC CORP | | X | 3 | 61,037 | 0 |
| ANAREN INC | | X | 3 | 49,740 | 0 |
| ANCHOR BANCORP WIS INC | | X | 3 | 23,000 | 0 |
| ANDERSONS INC | X | | 3 | 10,568 | 0 |
| ANGIODYNAMICS INC | | X | 3 | 90,268 | 0 |
| ANGLO AMERN PLC | | X | 3 | 2,730 | 0 |
| ANGLO AMERN PLC | | X | 1 | 1,500 | 0 |
| ANGLO AMERN PLC | | X | 4 | 220 | 161 |
| ANGLO AMERN PLC | | X | | 0 | 33 |
| ANGLO AMERN PLC | | X | 6 | 14,656 | 0 |
| ANGLO AMERN PLC | X | | 3 | | 0 |
| ANGLOGOLD ASHANTI LTD | | X | 3 | 580 | 0 |
| ANGLOGOLD ASHANTI LTD | | X | 4 | 406 | 0 |
| ANGLOGOLD ASHANTI LTD | | X | 4 | 389 | 0 |
| ANGLOGOLD ASHANTI LTD | | X | 6 | 250 | 0 |
| ANGLOGOLD ASHANTI LTD | | X | 3 | 0 | 0 |
| ANGLOGOLD ASHANTI LTD | X | | 3 | 32,600 | 0 |
| ANHEUSER BUSCH COS INC | | X | 3 | 1,600 | 0 |
| ANHEUSER BUSCH COS INC | | X | 3 | 50,000 | 0 |
| ANHEUSER BUSCH COS INC | | X | 1 | 16,255 | 6,850 |
| ANHEUSER BUSCH COS INC | | X | 3 | 64 | 0 |
| ANHEUSER BUSCH COS INC | | X | 4 | 6,865 | 1,200 |
| ANHEUSER BUSCH COS INC | | X | | 150 | 0 |
| ANHEUSER BUSCH COS INC | | X | 5 | 71,589 | 0 |
| ANHEUSER BUSCH COS INC | | X | 6 | 6,007 | 0 |
| ANHEUSER BUSCH COS INC | | X | 3 | 0 | 0 |
| ANHEUSER BUSCH COS INC | X | | 3 | 9,987 | 0 |
| ANIMAL HEALTH INTL INC | | X | 3 | 50,630 | 0 |
| ANIXTER INTL INC | | X | 3 | 21,316 | 0 |
| ANNALY CAP MGMT INC | | X | 3 | 261,500 | 0 |
| ANNALY CAP MGMT INC | | X | 1 | 23,162 | 0 |
| ANNALY CAP MGMT INC | | X | 4 | 2,800 | 0 |
| ANNALY CAP MGMT INC | | X | | 2,991 | 0 |
| ANNALY CAP MGMT INC | | X | 6 | 2,000 | 0 |
| ANOORAQ RES CORP | | X | 6 | 50,000 | 0 |
| ANSOFT CORP | | X | 3 | 15,003 | 0 |
| ANSOFT CORP | | X | 1 | 4,378 | 0 |
| ANSYS INC | | X | 3 | 261,178 | 0 |

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

| | | | | | |
|----------------------------|---|---|---|---------|--------|
| ANSYS INC | | X | 1 | 9,759 | 0 |
| ANSYS INC | | X | | 789 | 0 |
| ANTHRACITE CAP INC | | X | 3 | 62,000 | 0 |
| ANWORTH MORTGAGE ASSET CP | | X | 3 | 75,808 | 0 |
| ANWORTH MORTGAGE ASSET CP | | X | 4 | 4,500 | 0 |
| AON CORP | | X | 1 | 20,613 | 0 |
| AON CORP | | X | 4 | 350 | 315 |
| AON CORP | | X | | 0 | 595 |
| AON CORP | | X | 5 | 17,666 | 0 |
| AON CORP | | X | | 2,619 | 0 |
| AON CORP | | X | 6 | 1,115 | 0 |
| AON CORP | | X | 3 | 1,100 | 0 |
| APACHE CORP | | X | 3 | 26,376 | 0 |
| APACHE CORP | | X | 3 | 77,881 | 0 |
| APACHE CORP | | X | 3 | 2,375 | 0 |
| APACHE CORP | | X | 3 | 650,000 | 0 |
| APACHE CORP | | X | 1 | 1,761 | 0 |
| APACHE CORP | | X | 2 | 10,627 | 0 |
| APACHE CORP | | X | 3 | 3,646 | 0 |
| APACHE CORP | | X | 4 | 459 | 12,290 |
| APACHE CORP | | X | | 0 | 61 |
| APACHE CORP | | X | 5 | 38,998 | 0 |
| APACHE CORP | | X | | 1,207 | 0 |
| APACHE CORP | | X | 6 | 25,806 | 0 |
| APACHE CORP | | X | 8 | 97,074 | 0 |
| APACHE CORP | | X | 3 | 49,025 | 0 |
| APACHE CORP | X | | 3 | 53,484 | 0 |
| APARTMENT INVT & MGMT CO | | X | | 2,000 | 0 |
| APARTMENT INVT & MGMT CO | | X | 1 | 189 | 0 |
| APARTMENT INVT & MGMT CO | | X | 5 | 5,214 | 0 |
| APOGEE ENTERPRISES INC | | X | 3 | 159,455 | 0 |
| APOLLO GROUP INC | | X | 3 | 37,800 | 0 |
| APOLLO GROUP INC | | X | 1 | 46 | 0 |
| APOLLO GROUP INC | | X | 4 | 0 | 2,400 |
| APOLLO GROUP INC | | X | 4 | 80 | 0 |
| APOLLO GROUP INC | | X | 5 | 18,361 | 0 |
| APOLLO GROUP INC | | X | 6 | 4,660 | 0 |
| APOLLO GROUP INC | X | | 3 | 4,500 | 0 |
| APOLLO INVT CORP | | X | 3 | 321,054 | 0 |
| APOLLO INVT CORP | | X | | 2,054 | 0 |
| APOLLO INVT CORP | X | | 3 | 62,959 | 0 |
| APPLE INC | | X | 3 | 19,842 | 0 |
| APPLE INC | | X | 3 | 2,000 | 0 |
| APPLE INC | | X | | 7,800 | 0 |
| APPLE INC | | X | 3 | 15,000 | 0 |
| APPLE INC | | X | 1 | 92,641 | 3,627 |
| APPLE INC | | X | 2 | 18,000 | 0 |
| APPLE INC | | X | 3 | 21,344 | 0 |
| APPLE INC | | X | 4 | 7,000 | 11,200 |
| APPLE INC | | X | 4 | 2,500 | 0 |
| APPLE INC | | X | 4 | 21,253 | 2,689 |
| APPLE INC | | X | | 9,325 | 221 |
| APPLE INC | | X | 5 | 85,431 | 0 |
| APPLE INC | | X | | 2,159 | 0 |
| APPLE INC | | X | 6 | 8,575 | 0 |
| APPLE INC | | X | 3 | 4,580 | 0 |
| APPLE INC | | X | | 150 | 0 |
| APPLE INC | | X | 3 | 67,424 | 0 |
| APPLE INC | | X | 9 | 1,590 | 0 |
| APPLE INC | X | | 3 | 99,954 | 0 |
| APRIA HEALTHCARE GROUP INC | | X | 3 | 171,033 | 0 |
| APPLERA CORP | | X | 1 | 308 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|-----------|-------|
| APPLERA CORP | | X | 5 | 9,345 | 0 |
| APPLERA CORP | X | | 3 | 88,712 | 0 |
| APPLERA CORP | | X | 3 | 186,301 | 0 |
| APPLIED INDL TECHNOLOGIES IN | | X | 3 | 35,310 | 0 |
| APPLIED MATLS INC | | X | 1 | 32,278 | 0 |
| APPLIED MATLS INC | | X | 2 | 74,000 | 0 |
| APPLIED MATLS INC | | X | 3 | 2,680 | 0 |
| APPLIED MATLS INC | | X | 4 | 0 | 3,900 |
| APPLIED MATLS INC | | X | 4 | 93,506 | 0 |
| APPLIED MATLS INC | | X | | 5,640 | 0 |
| APPLIED MATLS INC | | X | 5 | 163,849 | 0 |
| APPLIED MATLS INC | | X | 6 | 3,780 | 0 |
| APPLIED MATLS INC | | X | 3 | 33,016 | 0 |
| APPLIED MATLS INC | | X | | 68 | 0 |
| APPLIED MATLS INC | | X | 3 | 2,400 | 0 |
| APPLIED MATLS INC | X | | 3 | 153,687 | 0 |
| APPLIED MICRO CIRCUITS CORP | | X | 3 | 167,417 | 0 |
| APPLIED MICRO CIRCUITS CORP | | X | 6 | 500 | 0 |
| APTARGROUP INC | | X | 3 | 284,151 | 0 |
| APTARGROUP INC | | X | | 0 | 40 |
| AQUA AMERICA INC | | X | 6 | 358 | 0 |
| AQUA AMERICA INC | | X | 3 | 1,590 | 0 |
| AQUA AMERICA INC | X | | 3 | 59,169 | 0 |
| AQUILA INC | | X | 3 | 1,603,609 | 0 |
| AQUILA INC | | X | 6 | 13,500 | 0 |
| ARACRUZ CELULOSE S A | | X | 1 | 15 | 0 |
| ARACRUZ CELULOSE S A | | X | 6 | 67,055 | 0 |
| ARACRUZ CELULOSE S A | | X | 3 | 0 | 0 |
| ARACRUZ CELULOSE S A | X | | 3 | 319 | 0 |
| ARBITRON INC | | X | 3 | 157,687 | 0 |
| ARCH CHEMICALS INC | | X | 3 | 44,249 | 0 |
| ARCH CHEMICALS INC | | X | 3 | 400 | 0 |
| ARCELORMITTAL SA LUXEMBOURG | | X | 1 | 2,556 | 0 |
| ARCELORMITTAL SA LUXEMBOURG | | X | 3 | 323 | 0 |
| ARCELORMITTAL SA LUXEMBOURG | | X | 4 | 273 | 0 |
| ARCELORMITTAL SA LUXEMBOURG | | X | 6 | 58,500 | 0 |
| ARCELORMITTAL SA LUXEMBOURG | | X | 3 | 131,817 | 0 |
| ARCELORMITTAL SA LUXEMBOURG | X | | 3 | 1,700 | 0 |
| ARCHER DANIELS MIDLAND CO | | X | 3 | 85,006 | 0 |
| ARCHER DANIELS MIDLAND CO | | X | 3 | 272,816 | 0 |
| ARCHER DANIELS MIDLAND CO | | X | 3 | 35,700 | 0 |
| ARCHER DANIELS MIDLAND CO | | X | 1 | 1,224 | 4,500 |
| ARCHER DANIELS MIDLAND CO | | X | 2 | 23,900 | 0 |
| ARCHER DANIELS MIDLAND CO | | X | 3 | 3,669 | 0 |
| ARCHER DANIELS MIDLAND CO | | X | 4 | 0 | 4,100 |
| ARCHER DANIELS MIDLAND CO | | X | 4 | 0 | 1,100 |
| ARCHER DANIELS MIDLAND CO | | X | | 600 | 0 |
| ARCHER DANIELS MIDLAND CO | | X | 5 | 68,686 | 0 |
| ARCHER DANIELS MIDLAND CO | | X | | 1,826 | 0 |
| ARCHER DANIELS MIDLAND CO | | X | 6 | 57,928 | 0 |
| ARCHER DANIELS MIDLAND CO | | X | 3 | 63,981 | 0 |
| ARCHER DANIELS MIDLAND CO | | X | 8 | 235,506 | 0 |
| ARCHER DANIELS MIDLAND CO | | X | 3 | 255,860 | 0 |
| ARCHER DANIELS MIDLAND CO | X | | 3 | 266,058 | 0 |
| ARCTIC CAT INC | | X | 3 | 43,178 | 0 |
| ARDEN GROUP INC | | X | 1 | 2,400 | 0 |
| ARENA PHARMACEUTICALS INC | | X | 3 | 47,249 | 0 |
| ARES CAP CORP | | X | 3 | 22,693 | 0 |
| ARES CAP CORP | | X | 1 | 7,220 | 0 |
| ARES CAP CORP | | X | | 6,104 | 0 |
| ARES CAP CORP | X | | 3 | 70,647 | 0 |
| ARGON ST INC | | X | 3 | 19,771 | 0 |

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

| | | | | |
|------------------------------|---|---|---------|--------|
| ARGON ST INC | X | 1 | 151 | 0 |
| ARIAD PHARMACEUTICALS INC | X | 3 | 75,074 | 0 |
| ARIBA INC | X | 3 | 185,800 | 0 |
| ARIBA INC | X | 6 | 65 | 0 |
| ARIBA INC | X | 3 | 149,125 | 0 |
| ARKANSAS BEST CORP DEL | X | 3 | 38,792 | 0 |
| ARRIS GROUP INC | X | 3 | 1,500 | 0 |
| ARRIS GROUP INC | X | 3 | 69,608 | 0 |
| ARRIS GROUP INC | X | 4 | 820 | 0 |
| ARRAY BIOPHARMA INC | X | 3 | 14,964 | 0 |
| ARRAY BIOPHARMA INC | X | 4 | 4,800 | 0 |
| ARROW ELECTRS INC | X | 2 | 12,900 | 0 |
| ART TECHNOLOGY GROUP INC | X | 3 | 326,703 | 0 |
| ARTHROCARE CORP | X | 3 | 103,490 | 0 |
| ARVINMERITOR INC | X | 3 | 306,746 | 0 |
| ARVINMERITOR INC | X | 3 | 600 | 0 |
| ARVINMERITOR INC | X | 4 | 700 | 0 |
| ASHFORD HOSPITALITY TR INC | X | 3 | 520,629 | 0 |
| ASHLAND INC NEW | X | 5 | 3,428 | 0 |
| ASHLAND INC NEW | X | 3 | 5,300 | 0 |
| ASIAINFO HLDGS INC | X | 3 | 55,500 | 0 |
| ASSET ACCEP CAP CORP | X | 3 | 68,073 | 0 |
| ASSOCIATED ESTATES RLTY CORP | X | 3 | 46,700 | 0 |
| ASSURANT INC | X | 1 | 7,513 | 0 |
| ASSURANT INC | X | 5 | 20,010 | 0 |
| ASSURANT INC | X | | 813 | 0 |
| ASTEC INDS INC | X | 3 | 23,327 | 0 |
| ASTRAZENECA PLC | X | 1 | 1,126 | 0 |
| ASTRAZENECA PLC | X | 4 | 1,633 | 6,900 |
| ASTRAZENECA PLC | X | 6 | 35,227 | 0 |
| ASYST TECHNOLOGY CORP | X | 3 | 177,000 | 0 |
| ATHEROS COMMUNICATIONS INC | X | 3 | 111,087 | 0 |
| ATLANTIC TELE NETWORK INC | X | 3 | 24,359 | 0 |
| ATLAS AIR WORLDWIDE HLDGS IN | X | 3 | 66,000 | 0 |
| ATLAS AMER INC | X | 3 | 78,285 | 0 |
| ATLAS AMER INC | X | 1 | 7,500 | 0 |
| ATWOOD OCEANICS INC | X | 6 | 3,195 | 0 |
| ATWOOD OCEANICS INC | X | 3 | 5,496 | 0 |
| AUDIOVOX CORP | X | 3 | 39,000 | 0 |
| AUTODESK INC | X | 3 | 219,100 | 0 |
| AUTODESK INC | X | 1 | 630 | 0 |
| AUTODESK INC | X | 2 | 14,100 | 0 |
| AUTODESK INC | X | | 0 | 200 |
| AUTODESK INC | X | 5 | 38,433 | 0 |
| AUTODESK INC | X | | 206 | 0 |
| AUTODESK INC | X | 6 | 1,095 | 0 |
| AUTODESK INC | X | 3 | 13,135 | 0 |
| AUTOLIV INC | X | 2 | 5,200 | 0 |
| AUTOLIV INC | X | 3 | 4,900 | 0 |
| AUTOMATIC DATA PROCESSING IN | X | 3 | 1,000 | 0 |
| AUTOMATIC DATA PROCESSING IN | X | 1 | 67,754 | 30,050 |
| AUTOMATIC DATA PROCESSING IN | X | 2 | 21,400 | 0 |
| AUTOMATIC DATA PROCESSING IN | X | 3 | 11,760 | 0 |
| AUTOMATIC DATA PROCESSING IN | X | 4 | 350 | 0 |
| AUTOMATIC DATA PROCESSING IN | X | 5 | 54,456 | 0 |
| AUTOMATIC DATA PROCESSING IN | X | | 2,203 | 0 |
| AUTOMATIC DATA PROCESSING IN | X | | 5 | 0 |
| AUTOMATIC DATA PROCESSING IN | X | 3 | 1,184 | 0 |
| AUTONATION INC | X | 3 | 55,000 | 0 |
| AUTONATION INC | X | 1 | 296 | 0 |
| AUTONATION INC | X | 2 | 19,500 | 0 |
| AUTONATION INC | X | 5 | 7,214 | 0 |

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

| | | | | | |
|--------------------------|---|---|---|-----------|--------|
| AUTOZONE INC | | X | 3 | 20,800 | 0 |
| AUTOZONE INC | | X | 1 | 34 | 0 |
| AUTOZONE INC | | X | 5 | 7,651 | 0 |
| AVALONBAY CMNTYS INC | | X | 1 | 83 | 0 |
| AVALONBAY CMNTYS INC | | X | 5 | 5,398 | 0 |
| AVERY DENNISON CORP | | X | 1 | 69 | 5,000 |
| AVERY DENNISON CORP | | X | 5 | 6,954 | 0 |
| AVIS BUDGET GROUP | | X | 2 | 11,000 | 0 |
| AVISTA CORP | | X | 3 | 133,256 | 0 |
| AVNET INC | | X | 2 | 13,500 | 0 |
| AVNET INC | | X | 6 | 2,995 | 0 |
| AVOCENT CORP | | X | 3 | 158,489 | 0 |
| AVOCENT CORP | | X | 1 | 93 | 0 |
| AVON PRODS INC | | X | 1 | 192 | 0 |
| AVON PRODS INC | | X | 3 | 1,300 | 0 |
| AVON PRODS INC | | X | 4 | 960 | 0 |
| AVON PRODS INC | | X | 5 | 30,116 | 0 |
| AVON PRODS INC | | X | | 2,852 | 0 |
| AVON PRODS INC | | X | 6 | 800 | 0 |
| AVON PRODS INC | | X | 3 | 17,300 | 0 |
| AVON PRODS INC | X | | 3 | 24,315 | 0 |
| AXA | | X | 1 | 14,894 | 0 |
| AXA | | X | 3 | 26 | 0 |
| AXA | | X | 4 | 1,370 | 0 |
| AXA | | X | | 1,648 | 0 |
| AXA | | X | 6 | 16,595 | 0 |
| AXCELIS TECHNOLOGIES INC | | X | 3 | 113,706 | 0 |
| BB&T CORP | | X | 1 | 30,931 | 0 |
| BB&T CORP | | X | | 847 | 0 |
| BB&T CORP | | X | 5 | 51,712 | 0 |
| BB&T CORP | | X | | 3,129 | 0 |
| BB&T CORP | X | | 3 | 19,400 | 0 |
| BCE INC | | X | 6 | 247,963 | 0 |
| BCE INC | | X | 3 | 0 | 0 |
| BHP BILLITON PLC | | X | 1 | 313 | 0 |
| BHP BILLITON PLC | | X | 4 | 175 | 0 |
| BHP BILLITON PLC | | X | 6 | 19,631 | 0 |
| BJ SVCS CO | | X | 3 | 2,250,000 | 0 |
| BJ SVCS CO | | X | 1 | 201 | 0 |
| BJ SVCS CO | | X | | 600 | 0 |
| BJ SVCS CO | | X | 5 | 47,054 | 0 |
| BJ SVCS CO | X | | 3 | 27,962 | 0 |
| BP PLC | | X | 3 | 3,440 | 0 |
| BP PLC | | X | 3 | 305,000 | 0 |
| BP PLC | | X | 1 | 161,420 | 29,284 |
| BP PLC | | X | 2 | 7,800 | 0 |
| BP PLC | | X | 3 | 551 | 0 |
| BP PLC | | X | 4 | 6,701 | 252 |
| BP PLC | | X | | 3,369 | 0 |
| BP PLC | | X | 6 | 75,921 | 0 |
| BP PLC | | X | 3 | 21,100 | 0 |
| BT GROUP PLC | | X | 1 | 1,079 | 0 |
| BT GROUP PLC | | X | 4 | 315 | 0 |
| BT GROUP PLC | | X | | 74 | 0 |
| BT GROUP PLC | | X | 6 | 33,946 | 0 |
| BMC SOFTWARE INC | | X | 3 | 97,500 | 0 |
| BMC SOFTWARE INC | | X | 1 | 2,210 | 0 |
| BMC SOFTWARE INC | | X | 5 | 37,981 | 0 |
| BMC SOFTWARE INC | | X | 6 | 185 | 0 |
| BMC SOFTWARE INC | X | | 3 | 131,766 | 0 |
| BAIDU COM INC | | X | 4 | 0 | 12 |
| BAIDU COM INC | | X | | 400 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|-----------|--------|
| BAIDU COM INC | | X | 6 | 5 | 0 |
| BAIDU COM INC | X | | 3 | 5,719 | 0 |
| BAKER MICHAEL CORP | | X | 3 | 40,100 | 0 |
| BAKER HUGHES INC | | X | 3 | 200 | 0 |
| BAKER HUGHES INC | | X | 1 | 20,234 | 1,377 |
| BAKER HUGHES INC | | X | 4 | 0 | 4,668 |
| BAKER HUGHES INC | | X | 4 | 5,000 | 1,550 |
| BAKER HUGHES INC | | X | | 0 | 120 |
| BAKER HUGHES INC | | X | 5 | 26,490 | 0 |
| BAKER HUGHES INC | | X | 6 | 1,000 | 0 |
| BAKER HUGHES INC | | X | 3 | 100 | 0 |
| BAKER HUGHES INC | | X | 3 | 8,000 | 0 |
| BAKER HUGHES INC | X | | 3 | 26,267 | 0 |
| BALCHEM CORP | | X | 3 | 48,600 | 0 |
| BALCHEM CORP | | X | 1 | 2,262 | 0 |
| BALCHEM CORP | | X | | 2,483 | 0 |
| BALDOR ELEC CO | | X | 3 | 2,500 | 0 |
| BALDOR ELEC CO | | X | 3 | 56,669 | 0 |
| BALDWIN & LYONS INC | | X | 3 | 15,000 | 0 |
| BALL CORP | | X | 1 | 79,935 | 4,600 |
| BALL CORP | | X | 2 | 10,800 | 0 |
| BALL CORP | | X | 5 | 20,566 | 0 |
| BALLARD PWR SYS INC | | X | 3 | 635 | 0 |
| BALLARD PWR SYS INC | | X | 4 | 15,000 | 0 |
| BALLARD PWR SYS INC | | X | 6 | 3,950 | 0 |
| BALLARD PWR SYS INC | | X | 3 | 11,390 | 0 |
| BALLY TECHNOLOGIES INC | | X | 3 | 101,000 | 0 |
| BALLY TECHNOLOGIES INC | | X | 1 | 2,469 | 0 |
| BALLY TECHNOLOGIES INC | | X | 4 | 96 | 0 |
| BALLY TECHNOLOGIES INC | | X | 6 | 2,340 | 0 |
| BANCFIRST CORP | | X | 3 | 7,821 | 0 |
| BANCFIRST CORP | | X | 6 | 4,710 | 0 |
| BANCO BRADESCO S A | | X | 3 | 46,000 | 0 |
| BANCO BRADESCO S A | | X | 3 | 3,100 | 0 |
| BANCO BRADESCO S A | | X | 1 | 11,886 | 0 |
| BANCO BRADESCO S A | | X | 4 | 0 | 58 |
| BANCO BRADESCO S A | | X | | 0 | 17 |
| BANCO BRADESCO S A | | X | 5 | 102,222 | 0 |
| BANCO BRADESCO S A | | X | | 981 | 0 |
| BANCO BRADESCO S A | | X | 6 | 1,000 | 0 |
| BANCO BRADESCO S A | X | | 3 | 131,942 | 0 |
| BANCO ITAU HLDG FINANCIERA S | | X | 4 | 0 | 307 |
| BANCO ITAU HLDG FINANCIERA S | | X | | 0 | 27 |
| BANCO ITAU HLDG FINANCIERA S | X | | 3 | 312,629 | 0 |
| BANCO MACRO SA | | X | | 43,956 | 0 |
| BANCO MACRO SA | X | | 3 | 600 | 0 |
| BANCO SANTANDER SA | | X | 1 | 16,030 | 0 |
| BANCO SANTANDER SA | | X | 3 | 74 | 0 |
| BANCO SANTANDER SA | | X | 4 | 2,108 | 301 |
| BANCO SANTANDER SA | | X | | 4,663 | 0 |
| BANCO SANTANDER SA | | X | 6 | 33,130 | 0 |
| BANCORP INC DEL | | X | 3 | 33,000 | 0 |
| BANK OF AMERICA CORPORATION | | X | 3 | 500 | 0 |
| BANK OF AMERICA CORPORATION | | X | 3 | 2,027,000 | 0 |
| BANK OF AMERICA CORPORATION | | X | 1 | 352,531 | 21,759 |
| BANK OF AMERICA CORPORATION | | X | 2 | 46,300 | 0 |
| BANK OF AMERICA CORPORATION | | X | 3 | 3,772 | 0 |
| BANK OF AMERICA CORPORATION | | X | 4 | 0 | 5,100 |
| BANK OF AMERICA CORPORATION | | X | 4 | 76,225 | 0 |
| BANK OF AMERICA CORPORATION | | X | | 5,884 | 400 |
| BANK OF AMERICA CORPORATION | | X | 5 | 436,583 | 0 |
| BANK OF AMERICA CORPORATION | | X | | 12,716 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|-------|
| BANK OF AMERICA CORPORATION | | X | 6 | 182,841 | 0 |
| BANK OF AMERICA CORPORATION | | X | 3 | 0 | 0 |
| BANK OF AMERICA CORPORATION | | X | | 185 | 0 |
| BANK OF AMERICA CORPORATION | | X | 3 | 43,000 | 0 |
| BANK OF AMERICA CORPORATION | | X | 9 | 3,740 | 0 |
| BANK OF AMERICA CORPORATION | X | | 3 | 204,973 | 0 |
| BANK MONTREAL QUE | | X | 6 | 291,605 | 0 |
| BANK MONTREAL QUE | | X | 3 | 3,200 | 0 |
| BANK MUTUAL CORP NEW | | X | 3 | 120,125 | 0 |
| BANK OF THE OZARKS INC | | X | 3 | 42,000 | 0 |
| BANK OF NEW YORK MELLON CORP | | X | 3 | 84 | 0 |
| BANK OF NEW YORK MELLON CORP | | X | 1 | 108,585 | 5,831 |
| BANK OF NEW YORK MELLON CORP | | X | 4 | 200 | 280 |
| BANK OF NEW YORK MELLON CORP | | X | 5 | 156,775 | 0 |
| BANK OF NEW YORK MELLON CORP | | X | | 2,364 | 0 |
| BANK OF NEW YORK MELLON CORP | | X | 6 | 7,169 | 0 |
| BANK OF NEW YORK MELLON CORP | | X | 9 | 1,000 | 0 |
| BANK OF NEW YORK MELLON CORP | X | | 3 | 141,096 | 0 |
| BANK NOVA SCOTIA HALIFAX | | X | 1 | 1,705 | 0 |
| BANK NOVA SCOTIA HALIFAX | | X | 6 | 597,379 | 0 |
| BANKFINANCIAL CORP | | X | 3 | 40,000 | 0 |
| BANKUNITED FINL CORP | | X | 3 | 55,607 | 0 |
| BANNER CORP | | X | 3 | 46,700 | 0 |
| BARD C R INC | | X | 3 | 125 | 0 |
| BARD C R INC | | X | 1 | 5,826 | 0 |
| BARD C R INC | | X | 4 | 120 | 0 |
| BARD C R INC | | X | 5 | 5,513 | 0 |
| BARD C R INC | | X | | 1,454 | 0 |
| BARD C R INC | | X | 6 | 35 | 0 |
| BARD C R INC | X | | 3 | 613 | 0 |
| BARCLAYS BK PLC | | X | 4 | 1,800 | 0 |
| BARCLAYS BK PLC | | X | 4 | 3,300 | 0 |
| BARCLAYS PLC | | X | 1 | 4,253 | 0 |
| BARCLAYS PLC | | X | 4 | 3,813 | 1,720 |
| BARCLAYS PLC | | X | 6 | 48,207 | 0 |
| BARCLAYS PLC | X | | 3 | 7,800 | 0 |
| BARNES GROUP INC | | X | 3 | 144,580 | 0 |
| BARNES GROUP INC | | X | 3 | 49 | 0 |
| BARRICK GOLD CORP | | X | 3 | 68,000 | 0 |
| BARRICK GOLD CORP | | X | 3 | 21,750 | 0 |
| BARRICK GOLD CORP | | X | 3 | 3,320 | 0 |
| BARRICK GOLD CORP | | X | 1 | 7,820 | 0 |
| BARRICK GOLD CORP | | X | 3 | 645 | 0 |
| BARRICK GOLD CORP | | X | 4 | 37,100 | 0 |
| BARRICK GOLD CORP | | X | 4 | 1,657 | 0 |
| BARRICK GOLD CORP | | X | | 1,800 | 0 |
| BARRICK GOLD CORP | | X | | 1 | 0 |
| BARRICK GOLD CORP | | X | 6 | 87,070 | 0 |
| BARRICK GOLD CORP | | X | 3 | 17,834 | 0 |
| BARRICK GOLD CORP | | X | | 2,000 | 0 |
| BARRICK GOLD CORP | | X | 3 | 309,533 | 0 |
| BARRICK GOLD CORP | X | | 3 | | 0 |
| BARR PHARMACEUTICALS INC | | X | 3 | 7,050 | 0 |
| BARR PHARMACEUTICALS INC | | X | 1 | 462 | 0 |
| BARR PHARMACEUTICALS INC | | X | 4 | 132 | 0 |
| BARR PHARMACEUTICALS INC | | X | 5 | 5,793 | 0 |
| BARR PHARMACEUTICALS INC | | X | 6 | 1,000 | 0 |
| BARRETT BUSINESS SERVICES IN | | X | 3 | 21,880 | 0 |
| BARRETT BUSINESS SERVICES IN | | X | 1 | 6,032 | 0 |
| BARRETT BILL CORP | | X | 3 | 35,108 | 0 |
| BARRETT BILL CORP | | X | 1 | 45 | 0 |
| BASIC ENERGY SVCS INC NEW | | X | 3 | 64,144 | 0 |

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

| | | | | | |
|----------------------------|---|---|---|-----------|--------|
| BAXTER INTL INC | | X | 3 | 7,650 | 0 |
| BAXTER INTL INC | | X | 3 | 1,000 | 0 |
| BAXTER INTL INC | | X | 1 | 3,891 | 2,300 |
| BAXTER INTL INC | | X | 2 | 8,700 | 0 |
| BAXTER INTL INC | | X | 3 | 65 | 0 |
| BAXTER INTL INC | | X | 4 | 0 | 12,580 |
| BAXTER INTL INC | | X | 5 | 76,165 | 0 |
| BAXTER INTL INC | | X | | 1,228 | 0 |
| BAXTER INTL INC | | X | 6 | 1,226 | 0 |
| BAXTER INTL INC | X | | 3 | 22,747 | 0 |
| BAYTEX ENERGY TR | | X | 6 | 19,493 | 0 |
| BBVA BANCO FRANCES S A | | X | | 712,695 | 0 |
| BEA SYS INC | | X | 3 | 595,800 | 0 |
| BEA SYS INC | | X | 1 | 67,128 | 990 |
| BEA SYS INC | | X | 5 | 4,870 | 0 |
| BEA SYS INC | | X | 9 | 21,160 | 0 |
| BEAR STEARNS COS INC | | X | 3 | 2,520 | 0 |
| BEAR STEARNS COS INC | | X | 5 | 13,543 | 0 |
| BEAR STEARNS COS INC | | X | 6 | 50 | 0 |
| BEAR STEARNS COS INC | X | | 3 | 116,376 | 0 |
| BEARINGPOINT INC | | X | 3 | 363,923 | 0 |
| BEARINGPOINT INC | | X | 6 | 150 | 0 |
| BEAZER HOMES USA INC | | X | 3 | 1,550 | 0 |
| BEAZER HOMES USA INC | | X | | 27,500 | 0 |
| BEBE STORES INC | | X | 3 | 18,069 | 0 |
| BEBE STORES INC | | X | 4 | 183 | 0 |
| BEBE STORES INC | | X | 6 | 200 | 0 |
| BECTON DICKINSON & CO | | X | 1 | 2,864 | 0 |
| BECTON DICKINSON & CO | | X | 2 | 6,006 | 0 |
| BECTON DICKINSON & CO | | X | 3 | 40 | 0 |
| BECTON DICKINSON & CO | | X | 4 | 0 | 1,100 |
| BECTON DICKINSON & CO | | X | 5 | 28,398 | 0 |
| BECTON DICKINSON & CO | | X | 6 | 25 | 0 |
| BECTON DICKINSON & CO | | X | 3 | 4,500 | 0 |
| BECTON DICKINSON & CO | X | | 3 | 8,503 | 0 |
| BED BATH & BEYOND INC | | X | 3 | 1,704,900 | 0 |
| BED BATH & BEYOND INC | | X | 1 | 7,046 | 0 |
| BED BATH & BEYOND INC | | X | 2 | 31,400 | 0 |
| BED BATH & BEYOND INC | | X | 4 | 1,050 | 0 |
| BED BATH & BEYOND INC | | X | 4 | 2,000 | 200 |
| BED BATH & BEYOND INC | | X | | 0 | 440 |
| BED BATH & BEYOND INC | | X | 5 | 17,023 | 0 |
| BED BATH & BEYOND INC | | X | 6 | 500 | 0 |
| BEL FUSE INC | | X | 3 | 19,820 | 0 |
| BELDEN INC | | X | 3 | 19,655 | 0 |
| BELDEN INC | | X | 1 | 95 | 0 |
| BELDEN INC | | X | 4 | 106 | 0 |
| BELO CORP | | X | 3 | 134,704 | 0 |
| BEMIS INC | | X | 1 | 604 | 0 |
| BEMIS INC | | X | 5 | 26,959 | 0 |
| BENCHMARK ELECTRS INC | | X | 3 | 249,871 | 0 |
| BENCHMARK ELECTRS INC | | X | 6 | 13,550 | 0 |
| BERKSHIRE HATHAWAY INC DEL | | X | 3 | 15 | 0 |
| BERKSHIRE HATHAWAY INC DEL | | X | 3 | 50 | 0 |
| BERKSHIRE HATHAWAY INC DEL | | X | 1 | 5 | 0 |
| BERKSHIRE HATHAWAY INC DEL | | X | 3 | 4 | 0 |
| BERKSHIRE HATHAWAY INC DEL | | X | 4 | 3 | 0 |
| BERKSHIRE HATHAWAY INC DEL | | X | 4 | 50 | 93 |
| BERKSHIRE HATHAWAY INC DEL | | X | | 1 | 8 |
| BERKSHIRE HATHAWAY INC DEL | | X | 5 | 4 | 0 |
| BERKSHIRE HATHAWAY INC DEL | | X | 3 | 7 | 0 |
| BERKSHIRE HATHAWAY INC DEL | X | | 3 | 55 | 0 |

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

| | | | | | |
|-----------------------------|---|---|---|-----------|-------|
| BERKSHIRE HATHAWAY INC DEL | | X | 3 | 935 | 0 |
| BERKSHIRE HATHAWAY INC DEL | | X | 3 | 351 | 0 |
| BERKSHIRE HATHAWAY INC DEL | | X | 3 | 47 | 0 |
| BERKSHIRE HATHAWAY INC DEL | | X | 1 | 526 | 0 |
| BERKSHIRE HATHAWAY INC DEL | | X | 2 | 26 | 0 |
| BERKSHIRE HATHAWAY INC DEL | | X | 3 | 123 | 0 |
| BERKSHIRE HATHAWAY INC DEL | | X | 4 | 8 | 0 |
| BERKSHIRE HATHAWAY INC DEL | | X | 4 | 190 | 58 |
| BERKSHIRE HATHAWAY INC DEL | | X | | 239 | 69 |
| BERKSHIRE HATHAWAY INC DEL | | X | 5 | 67 | 0 |
| BERKSHIRE HATHAWAY INC DEL | | X | 6 | 135 | 0 |
| BERKSHIRE HATHAWAY INC DEL | | X | 3 | 0 | 0 |
| BERKSHIRE HATHAWAY INC DEL | | X | 9 | 30 | 0 |
| BERKSHIRE HATHAWAY INC DEL | X | | 3 | 1,732 | 0 |
| BERKSHIRE HILLS BANCORP INC | | X | 3 | 12,000 | 0 |
| BERRY PETE CO | | X | 3 | 36,106 | 0 |
| BERRY PETE CO | | X | 1 | 3,550 | 0 |
| BERRY PETE CO | | X | | 292 | 0 |
| BEST BUY INC | | X | 3 | 1,300,000 | 0 |
| BEST BUY INC | | X | 1 | 143,086 | 620 |
| BEST BUY INC | | X | 5 | 45,875 | 0 |
| BEST BUY INC | | X | | 155 | 0 |
| BEST BUY INC | | X | 6 | 1,140 | 0 |
| BEST BUY INC | | X | 3 | 800 | 0 |
| BEST BUY INC | | X | 9 | 6,000 | 0 |
| BEST BUY INC | X | | 3 | 128,337 | 0 |
| BHP BILLITON LTD | | X | 3 | 1,500 | 0 |
| BHP BILLITON LTD | | X | 3 | 184,270 | 0 |
| BHP BILLITON LTD | | X | 1 | 145 | 0 |
| BHP BILLITON LTD | | X | 3 | 3,000 | 0 |
| BHP BILLITON LTD | | X | 4 | 1,166 | 0 |
| BHP BILLITON LTD | | X | 6 | 6,582 | 0 |
| BIG 5 SPORTING GOODS CORP | | X | 3 | 63,491 | 0 |
| BIG LOTS INC | | X | 3 | 138,700 | 0 |
| BIG LOTS INC | | X | 5 | 6,301 | 0 |
| BIGBAND NETWORKS INC | | X | 3 | 10,700 | 0 |
| BIO RAD LABS INC | | X | 3 | 42,000 | 0 |
| BIO-REFERENCE LABS INC | | X | 3 | 16,157 | 0 |
| BIOMARIN PHARMACEUTICAL INC | | X | 3 | 410,318 | 0 |
| BIOGEN IDEC INC | | X | 1 | 18,598 | 0 |
| BIOGEN IDEC INC | | X | 4 | 680 | 0 |
| BIOGEN IDEC INC | | X | | 0 | 650 |
| BIOGEN IDEC INC | | X | 5 | 39,785 | 0 |
| BIOGEN IDEC INC | | X | | 712 | 0 |
| BIOGEN IDEC INC | | X | 3 | 597 | 0 |
| BIOGEN IDEC INC | | X | 3 | 300 | 0 |
| BIOGEN IDEC INC | X | | 3 | 2,410 | 0 |
| BIOMED REALTY TRUST INC | | X | 3 | 346,102 | 0 |
| BIOMED REALTY TRUST INC | | X | | 0 | 50 |
| BIOTECH HOLDRS TR | | X | 3 | 8,700 | 0 |
| BIOTECH HOLDRS TR | | X | 4 | 600 | 0 |
| BIOVAIL CORP | | X | 6 | 24,232 | 0 |
| BLACK & DECKER CORP | | X | 1 | 24,066 | 700 |
| BLACK & DECKER CORP | | X | 3 | 44 | 0 |
| BLACK & DECKER CORP | | X | 4 | 0 | 1,500 |
| BLACK & DECKER CORP | | X | 4 | 225 | 0 |
| BLACK & DECKER CORP | | X | 5 | 13,367 | 0 |
| BLACK & DECKER CORP | | X | 6 | 4,626 | 0 |
| BLACK & DECKER CORP | | X | 3 | 3,200 | 0 |
| BJS RESTAURANTS INC | | X | 3 | 35,688 | 0 |
| BLACK BOX CORP DEL | | X | 3 | 61,252 | 0 |
| BLACK BOX CORP DEL | | X | | 0 | 20 |

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

| | | | | | |
|------------------------------|--|---|---|---------|--------|
| BLACKBOARD INC | | X | 3 | 118,924 | 0 |
| BLACK HILLS CORP | | X | 3 | 37,668 | 0 |
| BLACK HILLS CORP | | X | 1 | 150 | 3,910 |
| BLACKBAUD INC | | X | 3 | 241,703 | 0 |
| BLACKSTONE GROUP L P | | X | 3 | 950 | 0 |
| BLACKSTONE GROUP L P | | X | 1 | 295,560 | 22,925 |
| BLACKSTONE GROUP L P | | X | 4 | 29,250 | 0 |
| BLACKSTONE GROUP L P | | X | | 2,600 | 0 |
| BLACKSTONE GROUP L P | | X | 6 | 1,600 | 0 |
| BLACKSTONE GROUP L P | | X | 3 | 699,538 | 0 |
| BLOCK H & R INC | | X | 4 | 340 | 800 |
| BLOCK H & R INC | | X | 5 | 20,985 | 0 |
| BLOCK H & R INC | | X | 6 | 580 | 0 |
| BLOUNT INTL INC NEW | | X | 3 | 163,487 | 0 |
| BLUE COAT SYSTEMS INC | | X | 3 | 101,214 | 0 |
| BLUE COAT SYSTEMS INC | | X | 6 | 3,870 | 0 |
| BLUEGREEN CORP | | X | 3 | 48,000 | 0 |
| BLUELINK HLDGS INC | | X | 3 | 31,775 | 0 |
| BOB EVANS FARMS INC | | X | 3 | 51,034 | 0 |
| BOEING CO | | X | 3 | 34,715 | 0 |
| BOEING CO | | X | 3 | 128,212 | 0 |
| BOEING CO | | X | 3 | 700 | 0 |
| BOEING CO | | X | 1 | 98,039 | 4,476 |
| BOEING CO | | X | 2 | 20,720 | 0 |
| BOEING CO | | X | 4 | 4,600 | 0 |
| BOEING CO | | X | 4 | 140 | 0 |
| BOEING CO | | X | 4 | 48,275 | 778 |
| BOEING CO | | X | | 300 | 466 |
| BOEING CO | | X | 5 | 93,549 | 0 |
| BOEING CO | | X | | 1,549 | 0 |
| BOEING CO | | X | 6 | 53,118 | 0 |
| BOEING CO | | X | 3 | 250 | 0 |
| BOEING CO | | X | | 50 | 0 |
| BOEING CO | | X | 3 | 26,625 | 0 |
| BOIS D ARC ENERGY INC | | X | 3 | 38,119 | 0 |
| BOOKS-A-MILLION INC | | X | 3 | 77,824 | 0 |
| BORGWARNER INC | | X | 3 | 41,000 | 0 |
| BORGWARNER INC | | X | 3 | 13,200 | 0 |
| BORGWARNER INC | | X | 3 | 9,705 | 0 |
| BORLAND SOFTWARE CORP | | X | 3 | 305,362 | 0 |
| BORLAND SOFTWARE CORP | | X | 3 | 500 | 0 |
| BOSTON BEER INC | | X | 3 | 40,277 | 0 |
| BOSTON PRIVATE FINL HLDGS IN | | X | 3 | 66,439 | 0 |
| BOSTON PRIVATE FINL HLDGS IN | | X | 1 | 126 | 0 |
| BOSTON PROPERTIES INC | | X | 1 | 41 | 0 |
| BOSTON PROPERTIES INC | | X | 5 | 9,668 | 0 |
| BOSTON SCIENTIFIC CORP | | X | 1 | 4,670 | 0 |
| BOSTON SCIENTIFIC CORP | | X | 3 | 15,000 | 0 |
| BOSTON SCIENTIFIC CORP | | X | 4 | 6,805 | 4,150 |
| BOSTON SCIENTIFIC CORP | | X | 5 | 119,140 | 0 |
| BOSTON SCIENTIFIC CORP | | X | 6 | 17,350 | 0 |
| BOSTON SCIENTIFIC CORP | | X | 3 | 600 | 0 |
| BOTTOMLINE TECH DEL INC | | X | 3 | 87,949 | 0 |
| BOWNE & CO INC | | X | 3 | 108,703 | 0 |
| BRADY CORP | | X | 3 | 239,471 | 0 |
| BRADY CORP | | X | 1 | 1,300 | 0 |
| BRIGGS & STRATTON CORP | | X | 3 | 64,602 | 0 |
| BRIGGS & STRATTON CORP | | X | 4 | 785 | 0 |
| BRIGHAM EXPLORATION CO | | X | 3 | 132,083 | 0 |
| BRIGHT HORIZON FAMILY SOLUTI | | X | 3 | 71,847 | 0 |
| BRIGHT HORIZON FAMILY SOLUTI | | X | 1 | 953 | 618 |
| BRIGHT HORIZON FAMILY SOLUTI | | X | | 2,065 | 0 |

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

| | | | | |
|------------------------------|---|---|---------|---------|
| BRIGHT HORIZON FAMILY SOLUTI | X | 3 | 0 | 0 |
| BRIGHTPOINT INC | X | 3 | 215,762 | 0 |
| BRIGHTPOINT INC | X | 6 | 500 | 0 |
| BRINKER INTL INC | X | 3 | 54,500 | 0 |
| BRINKER INTL INC | X | 4 | 112 | 0 |
| BRISTOL MYERS SQUIBB CO | X | 3 | 4,650 | 0 |
| BRISTOL MYERS SQUIBB CO | X | 3 | 200 | 0 |
| BRISTOL MYERS SQUIBB CO | X | 3 | 555,000 | 0 |
| BRISTOL MYERS SQUIBB CO | X | 1 | 484,200 | 143,734 |
| BRISTOL MYERS SQUIBB CO | X | 3 | 500 | 0 |
| BRISTOL MYERS SQUIBB CO | X | 4 | 27,005 | 7,975 |
| BRISTOL MYERS SQUIBB CO | X | 5 | 192,815 | 0 |
| BRISTOL MYERS SQUIBB CO | X | | 3,627 | 0 |
| BRISTOL MYERS SQUIBB CO | X | 6 | 8,568 | 0 |
| BRISTOL MYERS SQUIBB CO | X | 3 | 31,128 | 0 |
| BRISTOW GROUP INC | X | 3 | 119,994 | 0 |
| BRITISH AMERN TOB PLC | X | 1 | 1,484 | 0 |
| BRITISH AMERN TOB PLC | X | 4 | 101 | 180 |
| BRITISH AMERN TOB PLC | X | | 2,207 | 0 |
| BRITISH AMERN TOB PLC | X | 6 | 9,867 | 0 |
| BRITISH SKY BROADCASTING GRO | X | 1 | 6,027 | 0 |
| BRITISH SKY BROADCASTING GRO | X | 4 | 0 | 2,640 |
| BRITISH SKY BROADCASTING GRO | X | | 553 | 0 |
| BRITISH SKY BROADCASTING GRO | X | 6 | 11,040 | 0 |
| BROADCOM CORP | X | 1 | 349 | 0 |
| BROADCOM CORP | X | 2 | 64,900 | 0 |
| BROADCOM CORP | X | 4 | 0 | 2,700 |
| BROADCOM CORP | X | 4 | 18,500 | 0 |
| BROADCOM CORP | X | | 0 | 205 |
| BROADCOM CORP | X | 5 | 30,063 | 0 |
| BROADCOM CORP | X | 6 | 1,505 | 0 |
| BROADCOM CORP | X | 3 | 20,600 | 0 |
| BROADCOM CORP | X | 3 | 902 | 0 |
| BROADRIDGE FINL SOLUTIONS IN | X | 3 | 400 | 0 |
| BROADRIDGE FINL SOLUTIONS IN | X | 1 | 5,932 | 5,386 |
| BROADRIDGE FINL SOLUTIONS IN | X | 5 | 1,282 | 0 |
| BRONCO DRILLING CO INC | X | 3 | 10,301 | 0 |
| BROOKFIELD ASSET MGMT INC | X | 1 | 125 | 0 |
| BROOKFIELD ASSET MGMT INC | X | | 18,000 | 0 |
| BROOKFIELD ASSET MGMT INC | X | 6 | 144,261 | 0 |
| BROOKFIELD ASSET MGMT INC | X | 3 | 0 | 0 |
| BROOKLINE BANCORP INC DEL | X | 3 | 115,273 | 0 |
| BROOKS AUTOMATION INC | X | 3 | 238,559 | 0 |
| BROOKS AUTOMATION INC | X | 1 | 333 | 0 |
| BROOKS AUTOMATION INC | X | 3 | 444 | 0 |
| BROWN & BROWN INC | X | 3 | 35,000 | 0 |
| BROWN & BROWN INC | X | 6 | 1,310 | 0 |
| BROWN FORMAN CORP | X | 1 | 4,991 | 0 |
| BROWN FORMAN CORP | X | 5 | 4,819 | 0 |
| BROWN FORMAN CORP | X | | 360 | 0 |
| BROWN SHOE INC NEW | X | 3 | 299,500 | 0 |
| BRUKER CORP | X | 3 | 204,348 | 0 |
| BRUNSWICK CORP | X | 1 | 691 | 0 |
| BRUNSWICK CORP | X | 2 | 9,900 | 0 |
| BRUNSWICK CORP | X | 4 | 455 | 0 |
| BRUNSWICK CORP | X | 5 | 4,485 | 0 |
| BRUNSWICK CORP | X | 6 | 255 | 0 |
| BRUSH ENGINEERED MATLS INC | X | 3 | 8,414 | 0 |
| BUCKEYE TECHNOLOGIES INC | X | 3 | 156,051 | 0 |
| BUCKLE INC | X | 3 | 22,184 | 0 |
| BUCKLE INC | X | | 0 | 10 |
| BUCYRUS INTL INC NEW | X | 3 | 59,233 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|--------|
| BUCYRUS INTL INC NEW | | X | 4 | 82 | 0 |
| BUFFALO WILD WINGS INC | | X | 3 | 19,928 | 0 |
| BUILDERS FIRSTSOURCE INC | | X | 3 | 64,600 | 0 |
| BUILDING MATLS HLDG CORP | | X | 3 | 75,374 | 0 |
| BUILDING MATLS HLDG CORP | | X | 6 | 3,855 | 0 |
| BURGER KING HLDGS INC | X | | 3 | 14,000 | 0 |
| BURLINGTON NORTHN SANTA FE C | | X | 3 | 12,798 | 0 |
| BURLINGTON NORTHN SANTA FE C | | X | 1 | 107,031 | 27,714 |
| BURLINGTON NORTHN SANTA FE C | | X | 4 | 7,900 | 0 |
| BURLINGTON NORTHN SANTA FE C | | X | 5 | 24,509 | 0 |
| BURLINGTON NORTHN SANTA FE C | | X | 6 | 490 | 0 |
| BURLINGTON NORTHN SANTA FE C | | X | 3 | 1,200 | 0 |
| BURLINGTON NORTHN SANTA FE C | | X | | 2,000 | 0 |
| BURLINGTON NORTHN SANTA FE C | X | | 3 | 3,852 | 0 |
| CAE INC | | X | 6 | 300,660 | 0 |
| CBIZ INC | | X | 3 | 156,884 | 0 |
| CBS CORP NEW | | X | 1 | 12,054 | 0 |
| CBS CORP NEW | | X | 2 | 22,400 | 0 |
| CBS CORP NEW | | X | 3 | 671 | 0 |
| CBS CORP NEW | | X | 4 | 0 | 8,400 |
| CBS CORP NEW | | X | 4 | 685 | 0 |
| CBS CORP NEW | | X | | 0 | 112 |
| CBS CORP NEW | | X | 5 | 55,685 | 0 |
| CBS CORP NEW | | X | | 2 | 0 |
| CBS CORP NEW | | X | 6 | 31,118 | 0 |
| CBS CORP NEW | | X | 3 | 0 | 0 |
| CBS CORP NEW | | X | 3 | 27,400 | 0 |
| CBRL GROUP INC | | X | 3 | 20,188 | 0 |
| CB RICHARD ELLIS GROUP INC | | X | 5 | 10,557 | 0 |
| C D I CORP | | X | 3 | 9,344 | 0 |
| CEC ENTMT INC | | X | 3 | 132,582 | 0 |
| CF INDS HLDGS INC | | X | 1 | 4,030 | 0 |
| CF INDS HLDGS INC | | X | 4 | 245 | 0 |
| CF INDS HLDGS INC | | X | 6 | 1,000 | 0 |
| CF INDS HLDGS INC | X | | 3 | 488 | 0 |
| CH ENERGY GROUP INC | | X | 3 | 41,600 | 0 |
| C H ROBINSON WORLDWIDE INC | | X | 1 | 210 | 0 |
| C H ROBINSON WORLDWIDE INC | | X | | 4,000 | 0 |
| C H ROBINSON WORLDWIDE INC | | X | 5 | 11,750 | 0 |
| CIGNA CORP | | X | 1 | 2,266 | 0 |
| CIGNA CORP | | X | 5 | 28,516 | 0 |
| CIGNA CORP | X | | 3 | 7,400 | 0 |
| CIT GROUP INC | | X | 1 | 0 | 0 |
| CIT GROUP INC | | X | 4 | 810 | 420 |
| CIT GROUP INC | | X | 5 | 20,029 | 0 |
| CIT GROUP INC | | X | | 2,470 | 0 |
| CIT GROUP INC | | X | 6 | 1,840 | 0 |
| CIT GROUP INC | X | | 3 | 13,900 | 0 |
| CKE RESTAURANTS INC | | X | 3 | 170,401 | 0 |
| CLECO CORP NEW | | X | 3 | 79,654 | 0 |
| CLECO CORP NEW | X | | 3 | 17,702 | 0 |
| CME GROUP INC | | X | 3 | 33,785 | 0 |
| CME GROUP INC | | X | 1 | 26 | 0 |
| CME GROUP INC | | X | 4 | 0 | 552 |
| CME GROUP INC | | X | 4 | 50 | 0 |
| CME GROUP INC | | X | 5 | 4,760 | 0 |
| CME GROUP INC | | X | | 30 | 0 |
| CME GROUP INC | | X | 3 | 4,100 | 0 |
| CME GROUP INC | X | | 3 | 6,312 | 0 |
| CMGI INC | | X | 3 | 341,420 | 0 |
| CMGI INC | | X | 4 | 6,400 | 0 |
| CMS ENERGY CORP | | X | 5 | 39,076 | 0 |

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

| | | | | |
|-----------------------------|---|---|---------|--------|
| CPI CORP | X | 3 | 30,000 | 0 |
| CSS INDS INC | X | 3 | 21,338 | 0 |
| CSK AUTO CORP | X | 3 | 145,914 | 0 |
| CSK AUTO CORP | X | 3 | 29,045 | 0 |
| CNA SURETY CORP | X | 3 | 45,000 | 0 |
| CNOOC LTD | X | 4 | 0 | 64 |
| CNOOC LTD | X | | 0 | 14 |
| CNOOC LTD | X | 6 | 1,376 | 0 |
| CNET NETWORKS INC | X | 3 | 240,834 | 0 |
| CPFL ENERGIA S A | X | 3 | 24,600 | 0 |
| CPFL ENERGIA S A | X | 3 | 1,600 | 0 |
| CPFL ENERGIA S A | X | 3 | 2,247 | 0 |
| CPI INTERNATIONAL INC | X | 3 | 30,000 | 0 |
| CRA INTL INC | X | 3 | 63,626 | 0 |
| CRH PLC | X | 1 | 8,928 | 0 |
| CRH PLC | X | 4 | 300 | 275 |
| CRH PLC | X | | 3,229 | 0 |
| CRH PLC | X | 6 | 60 | 0 |
| CSG SYS INTL INC | X | 3 | 77,075 | 0 |
| CSX CORP | X | 1 | 662 | 0 |
| CSX CORP | X | 4 | 4,000 | 0 |
| CSX CORP | X | 5 | 54,133 | 0 |
| CSX CORP | X | | 1,605 | 0 |
| CSX CORP | X | 3 | 2,300 | 0 |
| CTC MEDIA INC | X | 3 | 6,700 | 0 |
| CTC MEDIA INC | X | 8 | 162,200 | 0 |
| CTS CORP | X | 3 | 81,442 | 0 |
| CVS CAREMARK CORPORATION | X | 3 | 86,400 | 0 |
| CVS CAREMARK CORPORATION | X | 3 | 48,500 | 0 |
| CVS CAREMARK CORPORATION | X | | 31,100 | 0 |
| CVS CAREMARK CORPORATION | X | 3 | 3,600 | 0 |
| CVS CAREMARK CORPORATION | X | 3 | 61,985 | 0 |
| CVS CAREMARK CORPORATION | X | 1 | 445,049 | 17,365 |
| CVS CAREMARK CORPORATION | X | 2 | 63,400 | 0 |
| CVS CAREMARK CORPORATION | X | 3 | 97 | 0 |
| CVS CAREMARK CORPORATION | X | 4 | 0 | 42,100 |
| CVS CAREMARK CORPORATION | X | 4 | 9,900 | 0 |
| CVS CAREMARK CORPORATION | X | 4 | 217 | 1,756 |
| CVS CAREMARK CORPORATION | X | | 1,500 | 1,148 |
| CVS CAREMARK CORPORATION | X | 5 | 146,904 | 0 |
| CVS CAREMARK CORPORATION | X | | 2,847 | 0 |
| CVS CAREMARK CORPORATION | X | 6 | 195,928 | 0 |
| CVS CAREMARK CORPORATION | X | 3 | 3,059 | 0 |
| CVS CAREMARK CORPORATION | X | 9 | 9,060 | 0 |
| CVS CAREMARK CORPORATION | X | 3 | 110,868 | 0 |
| CA INC | X | 1 | 430 | 0 |
| CA INC | X | | 0 | 325 |
| CA INC | X | 5 | 41,025 | 0 |
| CA INC | X | | 177 | 0 |
| CABELAS INC | X | 3 | 91,912 | 0 |
| CABLEVISION SYS CORP | X | 3 | 53,400 | 0 |
| CABLEVISION SYS CORP | X | | 0 | 330 |
| CABOT MICROELECTRONICS CORP | X | 3 | 43,828 | 0 |
| CABOT MICROELECTRONICS CORP | X | 1 | 1,070 | 0 |
| CABOT MICROELECTRONICS CORP | X | | 2,156 | 0 |
| CACI INTL INC | X | 3 | 168,056 | 0 |
| CADBURY SCHWEPPEES PLC | X | 1 | 1,628 | 0 |
| CADBURY SCHWEPPEES PLC | X | 4 | 0 | 115 |
| CADBURY SCHWEPPEES PLC | X | | 1,743 | 0 |
| CADBURY SCHWEPPEES PLC | X | 6 | 16,299 | 0 |
| CALAMOS ASSET MGMT INC | X | 3 | 18,055 | 0 |
| CALAMOS ASSET MGMT INC | X | 4 | 40 | 0 |

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

| | | | | |
|------------------------------|---|---|---------|-------|
| CALIFORNIA PIZZA KITCHEN INC | X | 3 | 47,944 | 0 |
| CALLAWAY GOLF CO | X | 3 | 149,192 | 0 |
| CALLAWAY GOLF CO | X | | 0 | 55 |
| CALLON PETE CO DEL | X | 3 | 24,032 | 0 |
| CALPINE CORP | X | | 214,755 | 0 |
| CAMBREX CORP | X | 3 | 66,013 | 0 |
| CAMECO CORP | X | 3 | 140 | 0 |
| CAMECO CORP | X | 3 | 3,650 | 0 |
| CAMECO CORP | X | 1 | 2,779 | 0 |
| CAMECO CORP | X | 3 | 6,300 | 0 |
| CAMECO CORP | X | 4 | 64,170 | 0 |
| CAMECO CORP | X | 6 | 57,079 | 0 |
| CAMECO CORP | X | 3 | 171,669 | 0 |
| CAMERON INTERNATIONAL CORP | X | 3 | 86,300 | 0 |
| CAMERON INTERNATIONAL CORP | X | 1 | 15,205 | 0 |
| CAMERON INTERNATIONAL CORP | X | 4 | 0 | 4,500 |
| CAMERON INTERNATIONAL CORP | X | 4 | 228 | 0 |
| CAMERON INTERNATIONAL CORP | X | 5 | 12,200 | 0 |
| CAMERON INTERNATIONAL CORP | X | | 4,664 | 0 |
| CAMERON INTERNATIONAL CORP | X | 6 | 75 | 0 |
| CAMERON INTERNATIONAL CORP | X | 8 | 163,800 | 0 |
| CAMERON INTERNATIONAL CORP | X | 3 | 7,105 | 0 |
| CAMERON INTERNATIONAL CORP | X | 3 | 6,400 | 0 |
| CAMPBELL SOUP CO | X | 4 | 1,000 | 0 |
| CAMPBELL SOUP CO | X | 5 | 14,919 | 0 |
| CAMPBELL SOUP CO | X | 6 | 741 | 0 |
| CAMPBELL SOUP CO | X | 3 | 1,200 | 0 |
| CDN IMPERIAL BK OF COMMERCE | X | 4 | 2,500 | 0 |
| CDN IMPERIAL BK OF COMMERCE | X | 6 | 172,788 | 0 |
| CDN IMPERIAL BK OF COMMERCE | X | 3 | 1,600 | 0 |
| CANADIAN NATL RY CO | X | 1 | 85 | 0 |
| CANADIAN NATL RY CO | X | 6 | 330,693 | 0 |
| CANADIAN NATL RY CO | X | 3 | 7,500 | 0 |
| CANADIAN NAT RES LTD | X | 1 | 3,929 | 0 |
| CANADIAN NAT RES LTD | X | 3 | 56 | 0 |
| CANADIAN NAT RES LTD | X | 4 | 2,990 | 335 |
| CANADIAN NAT RES LTD | X | 6 | 203,901 | 0 |
| CANADIAN NAT RES LTD | X | 3 | 6,400 | 0 |
| CANADIAN PAC RY LTD | X | 1 | 285 | 0 |
| CANADIAN PAC RY LTD | X | 4 | 1,587 | 0 |
| CANADIAN PAC RY LTD | X | 6 | 21,002 | 0 |
| CANADIAN SUPERIOR ENERGY INC | X | 6 | 560,680 | 0 |
| CANDELA CORP | X | 6 | 10,125 | 0 |
| CANON INC | X | 3 | 270 | 0 |
| CANON INC | X | 1 | 3,786 | 0 |
| CANON INC | X | 3 | 32 | 0 |
| CANON INC | X | 4 | 1,149 | 277 |
| CANON INC | X | | 3,032 | 0 |
| CANON INC | X | 6 | 15,053 | 0 |
| CANTEL MEDICAL CORP | X | 3 | 30,600 | 0 |
| CAPELLA EDUCATION COMPANY | X | 3 | 16,530 | 0 |
| CAPITAL CORP OF THE WEST | X | 3 | 24,000 | 0 |
| CAPLEASE INC | X | 3 | 256,234 | 0 |
| CAPITAL ONE FINL CORP | X | 3 | 686,000 | 0 |
| CAPITAL ONE FINL CORP | X | 1 | 21,249 | 0 |
| CAPITAL ONE FINL CORP | X | 5 | 41,106 | 0 |
| CAPITAL ONE FINL CORP | X | | 1,530 | 0 |
| CAPITAL ONE FINL CORP | X | 6 | 11,447 | 0 |
| CAPITAL ONE FINL CORP | X | 9 | 80 | 0 |
| CAPITAL SR LIVING CORP | X | 3 | 78,000 | 0 |
| CAPITAL SOUTHWEST CORP | X | 3 | 6,000 | 0 |
| CAPITOL BANCORP LTD | X | 3 | 15,841 | 0 |

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

| | | | | |
|------------------------------|---|---|---------|-------|
| CAPSTONE TURBINE CORP | X | 3 | 50,900 | 0 |
| CARACO PHARMACEUTICAL LABS L | X | 3 | 36,000 | 0 |
| CARBO CERAMICS INC | X | 3 | 8,870 | 0 |
| CARBO CERAMICS INC | X | 1 | 859 | 0 |
| CARBO CERAMICS INC | X | | 1,685 | 0 |
| CARDINAL HEALTH INC | X | 1 | 13,881 | 150 |
| CARDINAL HEALTH INC | X | 2 | 11,700 | 0 |
| CARDINAL HEALTH INC | X | 4 | 655 | 240 |
| CARDINAL HEALTH INC | X | 5 | 29,759 | 0 |
| CARDINAL HEALTH INC | X | | 10 | 0 |
| CARDINAL HEALTH INC | X | 6 | 900 | 0 |
| CARDINAL HEALTH INC | X | 3 | 6,000 | 0 |
| CARDINAL HEALTH INC | X | | | |
| CARDIOTECH INTL INC | X | 4 | 12,000 | 0 |
| CARNIVAL CORP | X | 3 | 14,202 | 0 |
| CARNIVAL CORP | X | 3 | 600 | 0 |
| CARNIVAL CORP | X | 1 | 5,300 | 300 |
| CARNIVAL CORP | X | 3 | 2,158 | 0 |
| CARNIVAL CORP | X | | 1,708 | 0 |
| CARNIVAL CORP | X | 6 | 7,655 | 0 |
| CARRIZO OIL & CO INC | X | 3 | 10,251 | 0 |
| CARROLS RESTAURANT GROUP INC | X | 3 | 36,000 | 0 |
| CARTER INC | X | 3 | 64,997 | 0 |
| CASCADE CORP | X | 3 | 46,155 | 0 |
| CASEYS GEN STORES INC | X | 3 | 123,000 | 0 |
| CASEYS GEN STORES INC | X | | 0 | 30 |
| CASH AMER INTL INC | X | 3 | 63,183 | 0 |
| CASH AMER INTL INC | X | 4 | 65 | 0 |
| CASTLE A M & CO | X | 3 | 80,200 | 0 |
| CATERPILLAR INC DEL | X | 3 | 5,300 | 0 |
| CATERPILLAR INC DEL | X | 3 | 505,000 | 0 |
| CATERPILLAR INC DEL | X | 1 | 36,646 | 3,000 |
| CATERPILLAR INC DEL | X | 2 | 13,500 | 0 |
| CATERPILLAR INC DEL | X | 3 | 8 | 0 |
| CATERPILLAR INC DEL | X | 4 | 0 | 2,900 |
| CATERPILLAR INC DEL | X | 4 | 4,860 | 0 |
| CATERPILLAR INC DEL | X | | 1,550 | 0 |
| CATERPILLAR INC DEL | X | 5 | 64,427 | 0 |
| CATERPILLAR INC DEL | X | 6 | 6,805 | 0 |
| CATERPILLAR INC DEL | X | 3 | 4,105 | 0 |
| CATERPILLAR INC DEL | X | | 356 | 0 |
| CATERPILLAR INC DEL | X | 3 | 10,500 | 0 |
| CATERPILLAR INC DEL | X | 3 | 77,178 | 0 |
| CATHAY GENERAL BANCORP | X | 1 | 3,645 | 0 |
| CATHAY GENERAL BANCORP | X | 4 | 7,212 | 0 |
| CATHAY GENERAL BANCORP | X | | 3,346 | 0 |
| CATO CORP NEW | X | 3 | 49,600 | 0 |
| CATO CORP NEW | X | | 0 | 40 |
| CBEYOND INC | X | 3 | 12,617 | 0 |
| CEDAR SHOPPING CTRS INC | X | 3 | 124,000 | 0 |
| CELADON GROUP INC | X | 3 | 53,851 | 0 |
| CELANESE CORP DEL | X | 1 | 25,335 | 0 |
| CELANESE CORP DEL | X | | 4,790 | 0 |
| CELANESE CORP DEL | X | 3 | 3,600 | 0 |
| CELGENE CORP | X | 3 | 408,415 | 0 |
| CELGENE CORP | X | 1 | 283 | 0 |
| CELGENE CORP | X | 2 | 22,400 | 0 |
| CELGENE CORP | X | | 0 | 532 |
| CELGENE CORP | X | 5 | 35,565 | 0 |
| CELGENE CORP | X | 6 | 9,705 | 0 |
| CELGENE CORP | X | 3 | 21,900 | 0 |
| CELGENE CORP | X | 3 | 2,000 | 0 |
| CEMEX SAB DE CV | X | 1 | 2,212 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|-----|
| CEMEX SAB DE CV | | X | 3 | 14,343 | 0 |
| CEMEX SAB DE CV | | X | 4 | 125 | 68 |
| CEMEX SAB DE CV | | X | | 0 | 560 |
| CEMEX SAB DE CV | | X | 6 | 6,294 | 0 |
| CEMEX SAB DE CV | | X | 3 | 0 | 0 |
| CEMEX SAB DE CV | X | | 3 | 6,278 | 0 |
| CENTENNIAL COMMUNCTNS CORP N | | X | 3 | 97,871 | 0 |
| CENTENNIAL BK HLDGS INC DEL | | X | 3 | 187,547 | 0 |
| CENTENE CORP DEL | | X | 3 | 65,667 | 0 |
| CENTER FINL CORP CALIF | | X | 3 | 39,000 | 0 |
| CENTERPOINT ENERGY INC | | X | 1 | 343 | 0 |
| CENTERPOINT ENERGY INC | | X | 3 | 800 | 0 |
| CENTERPOINT ENERGY INC | | X | 5 | 58,206 | 0 |
| CENTERPOINT ENERGY INC | X | | 3 | 224,123 | 0 |
| CENTEX CORP | | X | 1 | 16 | 0 |
| CENTEX CORP | | X | 2 | 9,900 | 0 |
| CENTEX CORP | | X | 4 | 1,100 | 0 |
| CENTEX CORP | | X | 5 | 6,949 | 0 |
| CENTEX CORP | | X | 6 | 80 | 0 |
| CENTRAL EUROPEAN DIST CORP | | X | 3 | 60,635 | 0 |
| CENTRAL EUROPEAN DIST CORP | | X | 3 | 51,777 | 0 |
| CENTRAL EUROPEAN DIST CORP | | X | 3 | 73,920 | 0 |
| CENTRAL EUROPEAN DIST CORP | | X | 4 | 0 | 200 |
| CENTRAL EUROPEAN DIST CORP | | X | 6 | 19,775 | 0 |
| CENTRAL GARDEN & PET CO | | X | 3 | 138,000 | 0 |
| CENTRAL GARDEN & PET CO | | X | | 0 | 100 |
| CENTRAL PAC FINL CORP | | X | 3 | 124,300 | 0 |
| CENTRAL PAC FINL CORP | | X | | 0 | 30 |
| CENTRAL VT PUB SVC CORP | | X | 3 | 47,700 | 0 |
| CENTURY ALUM CO | | X | 3 | 60,170 | 0 |
| CENTURY ALUM CO | | X | 1 | 2,000 | 0 |
| CENTURY ALUM CO | | X | 4 | 274 | 0 |
| CEPHALON INC | | X | 6 | 2,000 | 0 |
| CEPHALON INC | X | | 3 | 1,100 | 0 |
| CEPHEID | | X | 3 | 42,042 | 0 |
| CENVEO INC | | X | 3 | 135,682 | 0 |
| CERADYNE INC | | X | 3 | 30,068 | 0 |
| CERADYNE INC | | X | 1 | 52 | 0 |
| CERADYNE INC | | X | 4 | 45 | 0 |
| CERADYNE INC | | X | 6 | 2,460 | 0 |
| CERNER CORP | | X | 1 | 15,855 | 0 |
| CERNER CORP | | X | 4 | 195 | 0 |
| CERNER CORP | | X | | 2,825 | 0 |
| CERNER CORP | | X | 6 | 70 | 0 |
| CHAMPION ENTERPRISES INC | | X | 3 | 288,083 | 0 |
| CHAMPION ENTERPRISES INC | X | | 3 | 500 | 0 |
| CHARLES RIV LABS INTL INC | | X | 1 | 200 | 0 |
| CHARLES RIV LABS INTL INC | | X | 6 | 4,065 | 0 |
| CHARLOTTE RUSSE HLDG INC | | X | 3 | 148,279 | 0 |
| CHARMING SHOPPES INC | | X | 3 | 939,880 | 0 |
| CHARMING SHOPPES INC | | X | | 0 | 280 |
| CHART INDS INC | | X | 3 | 23,000 | 0 |
| CHART INDS INC | | X | 3 | 3,660 | 0 |
| CHATTEM INC | | X | 3 | 34,514 | 0 |
| CHATTEM INC | | X | 1 | 1,791 | 0 |
| CHATTEM INC | | X | | 1,307 | 0 |
| CHECKPOINT SYS INC | | X | 3 | 186,939 | 0 |
| CHECKPOINT SYS INC | | X | 4 | 120 | 0 |
| CHEESECAKE FACTORY INC | | X | 1 | 10,143 | 0 |
| CHEESECAKE FACTORY INC | | X | 4 | 2,100 | 0 |
| CHEESECAKE FACTORY INC | | X | 4 | 141 | 0 |
| CHEESECAKE FACTORY INC | | X | | 2,069 | 0 |

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

| | | | | |
|------------------------------|---|---|-----------|----------|
| CHEESECAKE FACTORY INC | X | 6 | 5,300 | 0 |
| CHEMED CORP NEW | X | 3 | 20,529 | 0 |
| CHEMICAL FINL CORP | X | 3 | 54,000 | 0 |
| CHEMTURA CORP | X | 3 | 71,300 | 0 |
| CHEMTURA CORP | X | 4 | 1,535 | 0 |
| CHEMTURA CORP | X | 6 | 1,400 | 0 |
| CHEROKEE INC DEL NEW | X | 1 | 1,405 | 0 |
| CHEROKEE INC DEL NEW | X | | 1,475 | 0 |
| CHESAPEAKE CORP | X | 3 | 71,053 | 0 |
| CHESAPEAKE ENERGY CORP | X | 3 | 3,750 | 0 |
| CHESAPEAKE ENERGY CORP | X | 3 | 4,000 | 0 |
| CHESAPEAKE ENERGY CORP | X | 3 | 3,000 | 0 |
| CHESAPEAKE ENERGY CORP | X | 3 | 1,840,165 | 0 |
| CHESAPEAKE ENERGY CORP | X | 1 | 2,613 | 0 |
| CHESAPEAKE ENERGY CORP | X | 3 | 4,000 | 0 |
| CHESAPEAKE ENERGY CORP | X | 4 | 2,800 | 547 |
| CHESAPEAKE ENERGY CORP | X | 5 | 59,429 | 0 |
| CHESAPEAKE ENERGY CORP | X | 6 | 281 | 0 |
| CHEVRON CORP NEW | X | 3 | 8,340 | 0 |
| CHEVRON CORP NEW | X | 3 | 34,273 | 0 |
| CHEVRON CORP NEW | X | 3 | 4,471 | 0 |
| CHEVRON CORP NEW | X | 3 | 450,000 | 0 |
| CHEVRON CORP NEW | X | 1 | 185,398 | 51,851 3 |
| CHEVRON CORP NEW | X | 2 | 23,900 | 0 |
| CHEVRON CORP NEW | X | 3 | 1,891 | 0 |
| CHEVRON CORP NEW | X | 4 | 0 | 4,300 |
| CHEVRON CORP NEW | X | 4 | 5,807 | 0 |
| CHEVRON CORP NEW | X | | 0 | 220 |
| CHEVRON CORP NEW | X | 5 | 217,599 | 0 |
| CHEVRON CORP NEW | X | | 3,805 | 0 |
| CHEVRON CORP NEW | X | 6 | 67,258 | 0 |
| CHEVRON CORP NEW | X | 3 | 5,500 | 0 |
| CHEVRON CORP NEW | X | | 241 | 0 |
| CHEVRON CORP NEW | X | 3 | 24,174 | 0 |
| CHEVRON CORP NEW | X | 3 | 1,032 | 0 |
| CHEVRON CORP NEW | X | 3 | 158,989 | 0 |
| CHILDRENS PL RETAIL STORES I | X | 3 | 157,148 | 0 |
| CHINA ARCHITECTURAL ENGR INC | X | 6 | 15,000 | 0 |
| CHINA LIFE INS CO LTD | X | 4 | 0 | 93 |
| CHINA LIFE INS CO LTD | X | 6 | 4,550 | 0 |
| CHINA LIFE INS CO LTD | X | 3 | 900 | 0 |
| CHINA NETCOM GROUP CORP HK L | X | 1 | 432 | 0 |
| CHINA NETCOM GROUP CORP HK L | X | 4 | 93 | 0 |
| CHINA NETCOM GROUP CORP HK L | X | 6 | 39,152 | 0 |
| CHINA MOBILE LIMITED | X | 3 | 5,000 | 0 |
| CHINA MOBILE LIMITED | X | 1 | 430 | 0 |
| CHINA MOBILE LIMITED | X | 2 | 0 | 0 7 |
| CHINA MOBILE LIMITED | X | 4 | 0 | 368 |
| CHINA MOBILE LIMITED | X | | 0 | 48 |
| CHINA MOBILE LIMITED | X | 6 | 20,218 | 0 |
| CHINA MOBILE LIMITED | X | 3 | 54,850 | 0 |
| CHINA PETE & CHEM CORP | X | 3 | 1,050 | 0 |
| CHINA PETE & CHEM CORP | X | 1 | 1,053 | 0 |
| CHINA PETE & CHEM CORP | X | 4 | 121 | 0 |
| CHINA PETE & CHEM CORP | X | | 28 | 0 |
| CHINA PETE & CHEM CORP | X | 6 | 17,170 | 0 |
| CHINA TECHFAITH WIRLS COMM T | X | 4 | 1,796,377 | 0 |
| CHINA TELECOM CORP LTD | X | 1 | 2,235 | 0 |
| CHINA TELECOM CORP LTD | X | | 222 | 0 |
| CHINA TELECOM CORP LTD | X | 6 | 5,080 | 0 |
| CHIQUITA BRANDS INTL INC | X | 3 | 31,900 | 0 |
| CHIQUITA BRANDS INTL INC | X | 6 | 25,580 | 0 |

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

| | | | | |
|---------------------------|---|---|-----------|-----------|
| CHORDIANT SOFTWARE INC | X | 3 | 24,581 | 0 |
| CHRISTOPHER & BANKS CORP | X | 3 | 143,136 | 0 |
| CHUBB CORP | X | 1 | 64,110 | 2,000 |
| CHUBB CORP | X | 2 | 23,500 | 0 |
| CHUBB CORP | X | 4 | 670 | 0 |
| CHUBB CORP | X | 5 | 49,463 | 0 |
| CHUBB CORP | X | | 1,475 | 0 |
| CHUNGHWA TELECOM CO LTD | X | 3 | 115,013 | 0 |
| CHUNGHWA TELECOM CO LTD | X | 1 | 7,614 | 0 |
| CHUNGHWA TELECOM CO LTD | X | 2 | 24,127 | 0 49 |
| CHUNGHWA TELECOM CO LTD | X | 4 | 0 | 85,081 |
| CHUNGHWA TELECOM CO LTD | X | 4 | 841 | 335 |
| CHUNGHWA TELECOM CO LTD | X | | 0 | 124 |
| CHUNGHWA TELECOM CO LTD | X | | 720 | 0 |
| CHUNGHWA TELECOM CO LTD | X | 6 | 1,738 | 0 |
| CHUNGHWA TELECOM CO LTD | X | 3 | 0 | 0 |
| CHURCH & DWIGHT INC | X | 3 | 150,000 | 0 |
| CHURCH & DWIGHT INC | X | 1 | 25 | 0 |
| CHURCHILL DOWNS INC | X | 3 | 36,046 | 0 |
| CIBER INC | X | 3 | 236,338 | 0 |
| CIBER INC | X | 1 | 8,000 | 0 |
| CIMAREX ENERGY CO | X | 3 | 2,000 | 0 |
| CIMAREX ENERGY CO | X | 1 | 6,462 | 0 |
| CIMAREX ENERGY CO | X | | 76 | 0 |
| CIMAREX ENERGY CO | X | 3 | 3,500 | 0 |
| CINCINNATI BELL INC NEW | X | 3 | 6,365,439 | 0 |
| CINCINNATI BELL INC NEW | X | 4 | 2,015 | 0 |
| CINCINNATI FINL CORP | X | 5 | 17,688 | 0 |
| CIRCUIT CITY STORE INC | X | 3 | 117,000 | 0 |
| CIRCUIT CITY STORE INC | X | 1 | 774 | 0 |
| CIRCUIT CITY STORE INC | X | 4 | 1,475 | 0 |
| CIRCUIT CITY STORE INC | X | 6 | 685 | 0 |
| CIRCOR INTL INC | X | 3 | 40,411 | 0 |
| CIRRUS LOGIC INC | X | 3 | 95,715 | 0 |
| CISCO SYS INC | X | 3 | 117,895 | 0 |
| CISCO SYS INC | X | 3 | 290,677 | 0 |
| CISCO SYS INC | X | | 38,700 | 0 |
| CISCO SYS INC | X | 3 | 38,600 | 0 |
| CISCO SYS INC | X | 3 | 2,606,000 | 0 |
| CISCO SYS INC | X | 1 | 673,970 | 43,486 11 |
| CISCO SYS INC | X | 2 | 83,159 | 0 |
| CISCO SYS INC | X | 3 | 43,300 | 0 |
| CISCO SYS INC | X | 4 | 36,600 | 79,164 |
| CISCO SYS INC | X | 4 | 20,450 | 0 |
| CISCO SYS INC | X | 4 | 132,211 | 766 |
| CISCO SYS INC | X | | 9,030 | 1,788 |
| CISCO SYS INC | X | 5 | 618,609 | 0 |
| CISCO SYS INC | X | | 9,555 | 0 |
| CISCO SYS INC | X | 6 | 188,620 | 0 |
| CISCO SYS INC | X | 3 | 50,716 | 0 |
| CISCO SYS INC | X | | 17 | 0 |
| CISCO SYS INC | X | 3 | 91,800 | 0 |
| CISCO SYS INC | X | 3 | 1,080 | 0 |
| CISCO SYS INC | X | 9 | 30,510 | 0 |
| CISCO SYS INC | X | 3 | 1,176,177 | 0 |
| CITADEL BROADCASTING CORP | X | 3 | 729 | 0 |
| CITADEL BROADCASTING CORP | X | 3 | 57 | 0 |
| CITADEL BROADCASTING CORP | X | 3 | 46,600 | 0 |
| CITADEL BROADCASTING CORP | X | 1 | 1,321 | 38 |
| CITADEL BROADCASTING CORP | X | 2 | 1 | 0 |
| CITADEL BROADCASTING CORP | X | 3 | 667 | 0 |
| CITADEL BROADCASTING CORP | X | 4 | 153 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|-----------|--------|
| CITADEL BROADCASTING CORP | | X | | 6 | 0 |
| CITADEL BROADCASTING CORP | | X | 6 | 289 | 0 |
| CITADEL BROADCASTING CORP | | X | 3 | 92 | 0 |
| CITADEL BROADCASTING CORP | | X | 9 | 458 | 0 |
| CITADEL BROADCASTING CORP | X | | 3 | | 0 |
| CINTAS CORP | | X | 1 | 17 | 0 |
| CINTAS CORP | | X | 5 | 7,166 | 0 |
| CINTAS CORP | X | | 3 | 8,203 | 0 |
| CITIGROUP INC | | X | 3 | 4,929 | 0 |
| CITIGROUP INC | | X | 3 | 74,651 | 0 |
| CITIGROUP INC | | X | | 32,350 | 0 |
| CITIGROUP INC | | X | 3 | 950 | 0 |
| CITIGROUP INC | | X | 3 | 410,000 | 0 |
| CITIGROUP INC | | X | 1 | 559,750 | 52,930 |
| CITIGROUP INC | | X | 2 | 61,100 | 0 |
| CITIGROUP INC | | X | 3 | 125,900 | 0 |
| CITIGROUP INC | | X | 4 | 0 | 5,100 |
| CITIGROUP INC | | X | 4 | 13,200 | 0 |
| CITIGROUP INC | | X | 4 | 323,411 | 61,597 |
| CITIGROUP INC | | X | | 481,630 | 34,900 |
| CITIGROUP INC | | X | 5 | 502,285 | 0 |
| CITIGROUP INC | | X | | 3,002 | 0 |
| CITIGROUP INC | | X | 6 | 134,530 | 0 |
| CITIGROUP INC | | X | 3 | 20,001 | 0 |
| CITIGROUP INC | | X | | 200 | 0 |
| CITIGROUP INC | | X | | 23,700 | 0 |
| CITIGROUP INC | | X | 3 | 67,100 | 0 |
| CITIGROUP INC | | X | 9 | 17,570 | 0 |
| CITIGROUP INC | X | | 3 | 1,780,472 | 0 |
| CITIZENS COMMUNICATIONS CO | | X | 3 | 260,550 | 0 |
| CITIZENS COMMUNICATIONS CO | | X | 3 | 332,883 | 0 |
| CITIZENS COMMUNICATIONS CO | | X | 1 | 771 | 0 |
| CITIZENS COMMUNICATIONS CO | | X | 4 | 266 | 0 |
| CITIZENS COMMUNICATIONS CO | | X | 5 | 17,881 | 0 |
| CITIZENS COMMUNICATIONS CO | | X | 6 | 244,050 | 0 |
| CITIZENS COMMUNICATIONS CO | | X | 3 | 2,000 | 0 |
| CITRIX SYS INC | | X | 3 | 92,573 | 0 |
| CITRIX SYS INC | | X | 3 | 87,913 | 0 |
| CITRIX SYS INC | | X | 5 | 10,272 | 0 |
| CITRIX SYS INC | | X | 6 | 32,575 | 0 |
| CITY BK LYNNWOOD WASH | | X | 3 | 12,000 | 0 |
| CITY BK LYNNWOOD WASH | | X | | 0 | 30 |
| CITY BK LYNNWOOD WASH | | X | 6 | 5,385 | 0 |
| CITY HLDG CO | | X | 3 | 39,000 | 0 |
| CITY NATL CORP | | X | 3 | 16,100 | 0 |
| CITY NATL CORP | | X | | 0 | 10 |
| CITY NATL CORP | | X | 5 | 830 | 0 |
| CLARCOR INC | | X | 3 | 138,000 | 0 |
| CLARCOR INC | | X | 1 | 3,316 | 0 |
| CLARCOR INC | | X | | 3,181 | 0 |
| CLAYMORE EXCHANGE TRADED FD | X | | 3 | 109,200 | 0 |
| CLAYTON HLDGS INC | | X | 3 | 36,971 | 0 |
| CLEAN HARBORS INC | | X | 3 | 30,294 | 0 |
| CLEAR CHANNEL COMMUNICATIONS | | X | 1 | 198 | 0 |
| CLEAR CHANNEL COMMUNICATIONS | | X | | 0 | 95 |
| CLEAR CHANNEL COMMUNICATIONS | | X | 5 | 44,308 | 0 |
| CLOROX CO DEL | | X | 3 | 9,264 | 0 |
| CLOROX CO DEL | | X | 1 | 7,803 | 558 |
| CLOROX CO DEL | | X | 5 | 21,277 | 0 |
| CLOROX CO DEL | | X | 6 | 5,050 | 0 |
| COACH INC | | X | 3 | 680 | 0 |
| COACH INC | | X | 3 | 44,600 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|--------|
| COACH INC | | X | 1 | 184,420 | 11,700 |
| COACH INC | | X | 4 | 0 | 14,140 |
| COACH INC | | X | | 1,340 | 0 |
| COACH INC | | X | 5 | 43,698 | 0 |
| COACH INC | | X | 6 | 2,783 | 0 |
| COACH INC | X | | 3 | 49,106 | 0 |
| COBIZ FINANCIAL INC | | X | 3 | 48,000 | 0 |
| COCA COLA CO | | X | | 30,600 | 0 |
| COCA COLA CO | | X | 3 | 494,152 | 0 |
| COCA COLA CO | | X | 1 | 297,995 | 9,090 |
| COCA COLA CO | | X | 2 | 6,500 | 0 |
| COCA COLA CO | | X | 3 | 361 | 0 |
| COCA COLA CO | | X | 4 | 6,600 | 40,800 |
| COCA COLA CO | | X | 4 | 7,630 | 0 |
| COCA COLA CO | | X | 4 | 10,455 | 14,200 |
| COCA COLA CO | | X | | 1,000 | 23,695 |
| COCA COLA CO | | X | 5 | 204,208 | 0 |
| COCA COLA CO | | X | | 1,369 | 0 |
| COCA COLA CO | | X | 6 | 135,779 | 0 |
| COCA COLA CO | | X | 3 | 23,801 | 0 |
| COCA COLA CO | | X | | 110 | 0 |
| COCA COLA CO | | X | 8 | 110,100 | 0 |
| COCA COLA CO | | X | 3 | 100,800 | 0 |
| COCA COLA CO | | X | 9 | 4,960 | 0 |
| COCA COLA CO | X | | 3 | 299,060 | 0 |
| COCA COLA ENTERPRISES INC | | X | 1 | 63 | 0 |
| COCA COLA ENTERPRISES INC | | X | 2 | 27,200 | 0 |
| COCA COLA ENTERPRISES INC | | X | 5 | 43,579 | 0 |
| COCA COLA ENTERPRISES INC | X | | 3 | 28,856 | 0 |
| COCA COLA FEMSA S A B DE C V | | X | 1 | 1,829 | 0 |
| COCA COLA FEMSA S A B DE C V | | X | 4 | 400 | 0 |
| COCA COLA FEMSA S A B DE C V | | X | | 86 | 0 |
| COCA COLA FEMSA S A B DE C V | | X | 6 | 46,028 | 0 |
| COEUR D ALENE MINES CORP IDA | | X | 3 | 10,250 | 0 |
| COEUR D ALENE MINES CORP IDA | | X | 6 | 1,660 | 0 |
| COEUR D ALENE MINES CORP IDA | | X | 3 | 500 | 0 |
| COEUR D ALENE MINES CORP IDA | | X | 3 | 889,630 | 0 |
| COEUR D ALENE MINES CORP IDA | X | | 3 | 91,908 | 0 |
| COGENT COMM GROUP INC | | X | 3 | 315,045 | 0 |
| COGENT INC | | X | 3 | 60,202 | 0 |
| COGNEX CORP | | X | 3 | 214,718 | 0 |
| COGNIZANT TECHNOLOGY SOLUTIO | | X | 3 | 95,600 | 0 |
| COGNIZANT TECHNOLOGY SOLUTIO | | X | 1 | 283,529 | 12,855 |
| COGNIZANT TECHNOLOGY SOLUTIO | | X | 4 | 210 | 495 |
| COGNIZANT TECHNOLOGY SOLUTIO | | X | 5 | 16,214 | 0 |
| COGNIZANT TECHNOLOGY SOLUTIO | | X | | 2,750 | 0 |
| COGNIZANT TECHNOLOGY SOLUTIO | | X | 6 | 65 | 0 |
| COGNIZANT TECHNOLOGY SOLUTIO | | X | 9 | 11,690 | 0 |
| COGNIZANT TECHNOLOGY SOLUTIO | X | | 3 | 115,484 | 0 |
| COHERENT INC | | X | 3 | 55,725 | 0 |
| COHU INC | | X | 3 | 55,324 | 0 |
| COINSTAR INC | | X | 3 | 81,547 | 0 |
| COLE KENNETH PRODTNS INC | | X | 3 | 64,350 | 0 |
| COLGATE PALMOLIVE CO | | X | 3 | 800 | 0 |
| COLGATE PALMOLIVE CO | | X | 3 | 1,358 | 0 |
| COLGATE PALMOLIVE CO | | X | 1 | 279,723 | 7,525 |
| COLGATE PALMOLIVE CO | | X | 2 | 12,500 | 0 |
| COLGATE PALMOLIVE CO | | X | 3 | 8,980 | 0 |
| COLGATE PALMOLIVE CO | | X | 4 | 10,200 | 0 |
| COLGATE PALMOLIVE CO | | X | 4 | 1,675 | 10,890 |
| COLGATE PALMOLIVE CO | | X | 5 | 81,916 | 0 |
| COLGATE PALMOLIVE CO | | X | | 1,158 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|------------|--------|
| COLGATE PALMOLIVE CO | | X | 6 | 119,061 | 0 |
| COLGATE PALMOLIVE CO | | X | 3 | 88 | 0 |
| COLGATE PALMOLIVE CO | | X | 3 | 86,239 | 0 |
| COLGATE PALMOLIVE CO | | X | 9 | 5,570 | 0 |
| COLGATE PALMOLIVE CO | X | | 3 | 43,426 | 0 |
| COLLECTIVE BRANDS INC | | X | 3 | 135,000 | 0 |
| COLLECTIVE BRANDS INC | X | | 3 | 13,500 | 0 |
| COLUMBIA BKG SYS INC | | X | 3 | 48,611 | 0 |
| COLUMBIA SPORTSWEAR CO | | X | 3 | 72,956 | 0 |
| COLUMBUS MCKINNON CORP N Y | | X | 3 | 78,500 | 0 |
| COMFORT SYS USA INC | | X | 3 | 70,056 | 0 |
| COMCAST CORP NEW | | X | 3 | 91,165,000 | 0 |
| COMCAST CORP NEW | | X | 1 | 19,961 | 1,196 |
| COMCAST CORP NEW | | X | 2 | 5,300 | 0 |
| COMCAST CORP NEW | | X | 3 | 3,679 | 0 |
| COMCAST CORP NEW | | X | 4 | 0 | 32,650 |
| COMCAST CORP NEW | | X | 5 | 266,831 | 0 |
| COMCAST CORP NEW | | X | | 1 | 0 |
| COMCAST CORP NEW | | X | 6 | 28,081 | 0 |
| COMCAST CORP NEW | | X | 3 | 0 | 0 |
| COMCAST CORP NEW | X | | 3 | 6,254 | 0 |
| COMCAST CORP NEW | | X | 1 | 29,726 | 1,200 |
| COMCAST CORP NEW | | X | 4 | 982 | 2,017 |
| COMCAST CORP NEW | | X | | 0 | 1,129 |
| COMCAST CORP NEW | | X | 5 | 4,380 | 0 |
| COMCAST CORP NEW | | X | 6 | 142 | 0 |
| COMCAST CORP NEW | | X | 3 | 2,250 | 0 |
| COMERICA INC | | X | 2 | 9,900 | 0 |
| COMERICA INC | | X | 5 | 14,736 | 0 |
| COMERICA INC | | X | 6 | 100 | 0 |
| COMMERCE GROUP INC MASS | | X | 3 | 158,060 | 0 |
| COMMERCIAL VEH GROUP INC | | X | 3 | 55,382 | 0 |
| COMMSCOPE INC | | X | 3 | 638 | 0 |
| COMMSCOPE INC | | X | 1 | 4,168 | 0 |
| COMMSCOPE INC | | X | 4 | 105 | 0 |
| COMMSCOPE INC | | X | | 321 | 0 |
| COMMUNITY BANCORP NEV | | X | 3 | 65,143 | 0 |
| COMMUNITY BK SYS INC | | X | 3 | 66,000 | 0 |
| COMMUNITY HEALTH SYS INC NEW | | X | 6 | 18,516 | 0 |
| COMMUNITY TR BANCORP INC | | X | 3 | 33,000 | 0 |
| COMMVAULT SYSTEMS INC | | X | 3 | 54,878 | 0 |
| COMPANHIA ENERGETICA DE MINA | | X | 3 | 70,000 | 0 |
| COMPANHIA ENERGETICA DE MINA | | X | 3 | 8,500 | 0 |
| COMPANHIA ENERGETICA DE MINA | | X | 4 | 0 | 191 |
| COMPANHIA ENERGETICA DE MINA | | X | | 0 | 13 |
| COMPANHIA ENERGETICA DE MINA | | X | 3 | 0 | 0 |
| COMPANHIA ENERGETICA DE MINA | X | | 3 | 4,500 | 0 |
| COMPANHIA SIDERURGICA NACION | | X | 4 | 0 | 317 |
| COMPANHIA SIDERURGICA NACION | X | | 3 | 170,313 | 0 |
| COMPANHIA VALE DO RIO DOCE | | X | 1 | 10,407 | 0 |
| COMPANHIA VALE DO RIO DOCE | | X | 2 | 31,132 | 0 |
| COMPANHIA VALE DO RIO DOCE | | X | 4 | 0 | 7,900 |
| COMPANHIA VALE DO RIO DOCE | | X | 4 | 268 | 0 |
| COMPANHIA VALE DO RIO DOCE | | X | | 552 | 0 |
| COMPANHIA VALE DO RIO DOCE | | X | 5 | 376,114 | 0 |
| COMPANHIA VALE DO RIO DOCE | | X | 6 | 65,685 | 0 |
| COMPANHIA VALE DO RIO DOCE | | X | 3 | 0 | 0 |
| COMPANHIA VALE DO RIO DOCE | | X | 8 | 298,400 | 0 |
| COMPANHIA VALE DO RIO DOCE | X | | 3 | 73,200 | 0 |
| COMPANHIA VALE DO RIO DOCE | | X | 3 | 109,600 | 0 |
| COMPANHIA VALE DO RIO DOCE | | X | 3 | 154,981 | 0 |
| COMPANHIA VALE DO RIO DOCE | | X | 3 | 349,677 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|--------|
| COMPANHIA VALE DO RIO DOCE | | X | 1 | 260 | 0 |
| COMPANHIA VALE DO RIO DOCE | | X | 4 | 0 | 6,100 |
| COMPANHIA VALE DO RIO DOCE | | X | 4 | 3,000 | 594 |
| COMPANHIA VALE DO RIO DOCE | | X | | 4,000 | 798 |
| COMPANHIA VALE DO RIO DOCE | | X | 5 | 22,606 | 0 |
| COMPANHIA VALE DO RIO DOCE | | X | 6 | 62,010 | 0 |
| COMPANHIA VALE DO RIO DOCE | | X | 3 | 0 | 0 |
| COMPANHIA VALE DO RIO DOCE | X | | 3 | 103,274 | 0 |
| COMPANHIA DE SANEAMENTO BASI | | X | 3 | 0 | 0 |
| COMPANHIA DE SANEAMENTO BASI | X | | 3 | 167,415 | 0 |
| COMPANHIA DE BEBIDAS DAS AME | | X | 3 | 39,700 | 0 |
| COMPANHIA DE BEBIDAS DAS AME | | X | 3 | 1,250 | 0 |
| COMPANHIA DE BEBIDAS DAS AME | | X | 3 | 295 | 0 |
| COMPANHIA DE BEBIDAS DAS AME | | X | 1 | 2,097 | 0 |
| COMPANHIA DE BEBIDAS DAS AME | | X | | 0 | 7 |
| COMPANHIA DE BEBIDAS DAS AME | | X | 8 | 104,400 | 0 |
| COMPANHIA DE BEBIDAS DAS AME | X | | 3 | 17,361 | 0 |
| COMPASS MINERALS INTL INC | | X | 3 | 33,410 | 0 |
| COMPASS MINERALS INTL INC | | X | 1 | 100 | 0 |
| COMPASS DIVERSIFIED HOLDING | | X | 3 | 56,212 | 0 |
| COMPASS DIVERSIFIED HOLDING | X | | 3 | 15,627 | 0 |
| COMPLETE PRODUCTION SERVICES | | X | 3 | 111,706 | 0 |
| COMPUTER PROGRAMS & SYS INC | | X | 3 | 28,031 | 0 |
| COMPUTER PROGRAMS & SYS INC | | X | 1 | 89 | 0 |
| COMPUTER SCIENCES CORP | | X | 3 | 70,900 | 0 |
| COMPUTER SCIENCES CORP | | X | 1 | 91 | 0 |
| COMPUTER SCIENCES CORP | | X | 3 | 99,107 | 0 |
| COMPUTER SCIENCES CORP | | X | 4 | 3,000 | 0 |
| COMPUTER SCIENCES CORP | | X | 5 | 22,097 | 0 |
| COMPUTER SCIENCES CORP | | X | | 66 | 0 |
| COMPUTER SCIENCES CORP | X | | 3 | 4,900 | 0 |
| COMPUWARE CORP | | X | 1 | 953 | 0 |
| COMPUWARE CORP | | X | 5 | 90,182 | 0 |
| COMSTOCK RES INC | | X | 3 | 297,444 | 0 |
| COMSTOCK RES INC | | X | 1 | 179 | 0 |
| COMSTOCK RES INC | | X | 4 | 144 | 0 |
| COMSYS IT PARTNERS INC | | X | 3 | 51,465 | 0 |
| COMTECH GROUP INC | | X | 3 | 11,661 | 0 |
| COMTECH TELECOMMUNICATIONS C | | X | 3 | 86,947 | 0 |
| COMTECH TELECOMMUNICATIONS C | | X | 1 | 2,473 | 0 |
| COMTECH TELECOMMUNICATIONS C | | X | 3 | 6,500 | 0 |
| CONAGRA FOODS INC | | X | 1 | 1,831 | 900 |
| CONAGRA FOODS INC | | X | 5 | 30,972 | 0 |
| CONAGRA FOODS INC | | X | 6 | 600 | 0 |
| CONCEPTUS INC | | X | 3 | 108,539 | 0 |
| CONCUR TECHNOLOGIES INC | | X | 3 | 137,758 | 0 |
| CONCUR TECHNOLOGIES INC | | X | 1 | 3,625 | 0 |
| CONMED CORP | | X | 3 | 76,559 | 0 |
| CONOCOPHILLIPS | | X | 3 | 1,200 | 0 |
| CONOCOPHILLIPS | | X | 3 | 17,162 | 0 |
| CONOCOPHILLIPS | | X | 3 | 400,000 | 0 |
| CONOCOPHILLIPS | | X | 1 | 44,502 | 23,475 |
| CONOCOPHILLIPS | | X | 2 | 20,900 | 0 |
| CONOCOPHILLIPS | | X | 3 | 601 | 0 |
| CONOCOPHILLIPS | | X | 4 | 3,500 | 5,200 |
| CONOCOPHILLIPS | | X | 4 | 13,690 | 11,465 |
| CONOCOPHILLIPS | | X | | 450 | 9,590 |
| CONOCOPHILLIPS | | X | 5 | 194,088 | 0 |
| CONOCOPHILLIPS | | X | | 5,869 | 0 |
| CONOCOPHILLIPS | | X | 6 | 37,838 | 0 |
| CONOCOPHILLIPS | | X | 3 | 2,630 | 0 |
| CONOCOPHILLIPS | | X | 3 | 29,200 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|-------|
| CONOCOPHILLIPS | X | | 3 | 142,125 | 0 |
| CONSECO INC | | X | 3 | 31,100 | 0 |
| CONSECO INC | | X | 4 | 1,900 | 25 |
| CONSECO INC | | X | 6 | 8,085 | 0 |
| CONSOL ENERGY INC | | X | 3 | 56,300 | 0 |
| CONSOL ENERGY INC | | X | 1 | 552 | 0 |
| CONSOL ENERGY INC | | X | 4 | 119 | 146 |
| CONSOL ENERGY INC | | X | 5 | 10,077 | 0 |
| CONSOLIDATED COMM HLDGS INC | | X | 3 | 45,492 | 0 |
| CONSOLIDATED EDISON INC | | X | 1 | 195,543 | 4,867 |
| CONSOLIDATED EDISON INC | | X | 4 | 1,800 | 0 |
| CONSOLIDATED EDISON INC | | X | 5 | 14,956 | 0 |
| CONSOLIDATED EDISON INC | | X | 6 | 2,385 | 0 |
| CONSOLIDATED EDISON INC | | X | 9 | 7,380 | 0 |
| CONSOLIDATED EDISON INC | X | | 3 | 12,809 | 0 |
| CONSOLIDATED GRAPHICS INC | | X | 3 | 14,567 | 0 |
| CONSTELLATION BRANDS INC | | X | 3 | 94,500 | 0 |
| CONSTELLATION BRANDS INC | | X | 1 | 850 | 500 |
| CONSTELLATION BRANDS INC | | X | 5 | 10,697 | 0 |
| CONSTELLATION BRANDS INC | | X | 6 | 192 | 0 |
| CONSTELLATION BRANDS INC | X | | 3 | 1,700 | 0 |
| CONSTELLATION ENERGY GROUP I | | X | 1 | 2,459 | 0 |
| CONSTELLATION ENERGY GROUP I | | X | 4 | 0 | 600 |
| CONSTELLATION ENERGY GROUP I | | X | 5 | 15,455 | 0 |
| CONSTELLATION ENERGY GROUP I | | X | 3 | 1,900 | 0 |
| CONSTELLATION ENERGY GROUP I | X | | 3 | 149,914 | 0 |
| CONTINENTAL AIRLS INC | | X | 1 | 126 | 0 |
| CONTINENTAL AIRLS INC | | X | 4 | 166 | 0 |
| CONTINENTAL AIRLS INC | | X | 6 | 30 | 0 |
| CONTINENTAL AIRLS INC | X | | 3 | 45,100 | 0 |
| COOPER TIRE & RUBR CO | | X | 3 | 179,320 | 0 |
| COOPER TIRE & RUBR CO | | X | | 0 | 40 |
| CORE MARK HOLDING CO INC | | X | 3 | 27,000 | 0 |
| CORINTHIAN COLLEGES INC | | X | 3 | 219,763 | 0 |
| CORNELL COMPANIES INC | | X | 3 | 19,959 | 0 |
| CORNING INC | | X | 3 | 510 | 0 |
| CORNING INC | | X | 1 | 39,159 | 1,200 |
| CORNING INC | | X | 2 | 115,700 | 0 |
| CORNING INC | | X | 3 | 15,000 | 0 |
| CORNING INC | | X | 4 | 32,350 | 0 |
| CORNING INC | | X | | 0 | 765 |
| CORNING INC | | X | 5 | 221,181 | 0 |
| CORNING INC | | X | | 5,609 | 0 |
| CORNING INC | | X | 6 | 15,636 | 0 |
| CORNING INC | X | | 3 | 109,124 | 0 |
| CORPORATE OFFICE PPTYS TR | | X | 3 | 227,924 | 0 |
| CORUS BANKSHARES INC | | X | 1 | 3,712 | 0 |
| CORUS BANKSHARES INC | | X | | 4,017 | 0 |
| CORUS ENTERTAINMENT INC | | X | 1 | 7,893 | 0 |
| CORUS ENTERTAINMENT INC | | X | 6 | 169,239 | 0 |
| COSTCO WHSL CORP NEW | | X | 3 | 453,000 | 0 |
| COSTCO WHSL CORP NEW | | X | 1 | 6,010 | 400 |
| COSTCO WHSL CORP NEW | | X | 4 | 440 | 1,263 |
| COSTCO WHSL CORP NEW | | X | 5 | 36,904 | 0 |
| COSTCO WHSL CORP NEW | | X | | 805 | 0 |
| COSTCO WHSL CORP NEW | | X | 6 | 99,110 | 0 |
| COSTCO WHSL CORP NEW | | X | 3 | 4,800 | 0 |
| COSTAR GROUP INC | | X | 3 | 13,026 | 0 |
| COTT CORP QUE | | X | 3 | 658 | 0 |
| COTT CORP QUE | | X | 6 | 15,000 | 0 |
| COUNTRYWIDE FINANCIAL CORP | | X | 1 | 1,580 | 0 |
| COUNTRYWIDE FINANCIAL CORP | | X | 4 | 2,800 | 0 |

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

| | | | | | |
|----------------------------|---|---|---|---------|-------|
| COUNTRYWIDE FINANCIAL CORP | | X | 4 | 965 | 2,835 |
| COUNTRYWIDE FINANCIAL CORP | | X | | 0 | 174 |
| COUNTRYWIDE FINANCIAL CORP | | X | 5 | 36,096 | 0 |
| COUNTRYWIDE FINANCIAL CORP | | X | 6 | 6,035 | 0 |
| COUNTRYWIDE FINANCIAL CORP | X | | 3 | 66,725 | 0 |
| COURIER CORP | | X | 3 | 24,000 | 0 |
| COURIER CORP | | X | 1 | 83 | 0 |
| COURIER CORP | | X | 6 | 960 | 0 |
| COUSINS PPTYS INC | | X | 3 | 32,253 | 0 |
| COVANCE INC | | X | 1 | 96,017 | 4,750 |
| COVANCE INC | | X | 4 | 60 | 0 |
| COVANCE INC | | X | | 3,500 | 0 |
| COVANCE INC | | X | | 7 | 0 |
| COVANCE INC | | X | 9 | 5,370 | 0 |
| COVANTA HLDG CORP | | X | 6 | 600 | 0 |
| COVANTA HLDG CORP | X | | 3 | 10,718 | 0 |
| COVENTRY HEALTH CARE INC | | X | 1 | 18 | 0 |
| COVENTRY HEALTH CARE INC | | X | 5 | 21,675 | 0 |
| COVENTRY HEALTH CARE INC | | X | 6 | 1,020 | 0 |
| COX RADIO INC | | X | 3 | 144,000 | 0 |
| CRANE CO | | X | 1 | 5,600 | 0 |
| CRAY INC | | X | 3 | 177,600 | 0 |
| CREDENCE SYS CORP | | X | 3 | 428,282 | 0 |
| CREDIT SUISSE GROUP | | X | 1 | 431 | 0 |
| CREDIT SUISSE GROUP | | X | 4 | 549 | 0 |
| CREDIT SUISSE GROUP | | X | | 244 | 0 |
| CREDIT SUISSE GROUP | | X | 6 | 66,334 | 0 |
| CREDIT SUISSE GROUP | X | | 3 | 4,260 | 0 |
| CROCS INC | | X | 3 | 80,200 | 0 |
| CROCS INC | | X | 6 | 1,200 | 0 |
| CROCS INC | X | | 3 | 8,345 | 0 |
| CROSS CTRY HEALTHCARE INC | | X | 3 | 101,584 | 0 |
| CROSS CTRY HEALTHCARE INC | | X | | 0 | 60 |
| CROSSHAIR EXPL & MNG CORP | | X | 4 | 6,065 | 0 |
| CROSSHAIR EXPL & MNG CORP | | X | 6 | 33,600 | 0 |
| CROSSTEX ENERGY INC | | X | 1 | 3,636 | 0 |
| CROSSTEX ENERGY INC | | X | | 2,446 | 0 |
| CROWN CASTLE INTL CORP | | X | 2 | 33,000 | 0 |
| CROWN CASTLE INTL CORP | | X | | 6,000 | 0 |
| CRYSTALLEX INTL CORP | | X | 6 | 14,000 | 0 |
| CUBIC CORP | | X | 3 | 36,457 | 0 |
| CUBIST PHARMACEUTICALS INC | | X | 3 | 95,412 | 0 |
| CULLEN FROST BANKERS INC | | X | 3 | 17,700 | 0 |
| CULLEN FROST BANKERS INC | | X | | 0 | 40 |
| CUMMINS INC | | X | 1 | 14,913 | 0 |
| CUMMINS INC | | X | 4 | 96 | 0 |
| CUMMINS INC | | X | 5 | 31,632 | 0 |
| CUMMINS INC | | X | | 2,709 | 0 |
| CUMMINS INC | | X | 6 | 640 | 0 |
| CUMMINS INC | X | | 3 | 70,499 | 0 |
| CURAGEN CORP | | X | 6 | 23,500 | 0 |
| CURTISS WRIGHT CORP | | X | 3 | 59,528 | 0 |
| CUTERA INC | | X | 3 | 75,800 | 0 |
| CYBERSOURCE CORP | | X | 3 | 60,056 | 0 |
| CYMER INC | | X | 3 | 36,183 | 0 |
| CYMER INC | | X | 1 | 3,718 | 0 |
| CYNOSURE INC | | X | 3 | 40,000 | 0 |
| CYPRESS BIOSCIENCES INC | | X | 3 | 137,458 | 0 |
| CYPRESS BIOSCIENCES INC | | X | 3 | 1,000 | 0 |
| CYPRESS SEMICONDUCTOR CORP | | X | 3 | 106,600 | 0 |
| CYPRESS SEMICONDUCTOR CORP | | X | 3 | 20,783 | 0 |
| CYTOKINETICS INC | | X | 3 | 90,000 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|-------|
| DCT INDUSTRIAL TRUST INC | | X | 3 | 387,629 | 0 |
| D R HORTON INC | | X | 1 | 14,410 | 0 |
| D R HORTON INC | | X | 3 | 3,200 | 0 |
| D R HORTON INC | | X | 4 | 380 | 0 |
| D R HORTON INC | | X | 5 | 15,840 | 0 |
| D R HORTON INC | | X | | 2,424 | 0 |
| D R HORTON INC | | X | 6 | 950 | 0 |
| D R HORTON INC | X | | 3 | 24,750 | 0 |
| DST SYS INC DEL | | X | 1 | 11,776 | 0 |
| DST SYS INC DEL | | X | 4 | 150 | 0 |
| DST SYS INC DEL | | X | | 2,428 | 0 |
| DST SYS INC DEL | | X | 6 | 60 | 0 |
| DSP GROUP INC | | X | 3 | 101,904 | 0 |
| DTE ENERGY CO | | X | 1 | 237 | 0 |
| DTE ENERGY CO | | X | 5 | 9,332 | 0 |
| DTS INC | | X | 3 | 96,472 | 0 |
| DAKTRONICS INC | | X | 1 | 1,657 | 0 |
| DAKTRONICS INC | | X | | 3,099 | 0 |
| DAKTRONICS INC | | X | 6 | 9,815 | 0 |
| DANAHER CORP DEL | | X | 1 | 91,492 | 1,095 |
| DANAHER CORP DEL | | X | 2 | 47,000 | 0 |
| DANAHER CORP DEL | | X | 3 | 37 | 0 |
| DANAHER CORP DEL | | X | 4 | 10,700 | 700 |
| DANAHER CORP DEL | | X | 4 | 590 | 0 |
| DANAHER CORP DEL | | X | | 500 | 0 |
| DANAHER CORP DEL | | X | 5 | 25,450 | 0 |
| DANAHER CORP DEL | | X | | 1,555 | 0 |
| DANAHER CORP DEL | | X | 6 | 850 | 0 |
| DANAHER CORP DEL | | X | 3 | 400 | 0 |
| DANAHER CORP DEL | | X | 9 | 2,140 | 0 |
| DANAHER CORP DEL | X | | 3 | 19,751 | 0 |
| DARDEN RESTAURANTS INC | | X | 1 | 3,614 | 0 |
| DARDEN RESTAURANTS INC | | X | 5 | 25,735 | 0 |
| DARLING INTL INC | | X | 3 | 346,783 | 0 |
| DARWIN PROFESSIONAL UNDERWRI | | X | 3 | 22,388 | 0 |
| DATASCOPE CORP | | X | 3 | 49,500 | 0 |
| DAVITA INC | | X | 3 | 38,400 | 0 |
| DAVITA INC | | X | 1 | 77 | 0 |
| DAVITA INC | | X | 4 | 53 | 0 |
| DAVITA INC | | X | 6 | 500 | 0 |
| DAVITA INC | X | | 3 | 1,500 | 0 |
| DAWSON GEOPHYSICAL CO | | X | 3 | 11,592 | 0 |
| DEAN FOODS CO NEW | | X | 1 | 12,301 | 0 |
| DEAN FOODS CO NEW | | X | 5 | 7,752 | 0 |
| DEAN FOODS CO NEW | | X | | 839 | 0 |
| DEAN FOODS CO NEW | | X | 6 | 1,620 | 0 |
| DECKERS OUTDOOR CORP | | X | 3 | 44,504 | 0 |
| DEERE & CO | | X | 3 | 4,300 | 0 |
| DEERE & CO | | X | 3 | 42,212 | 0 |
| DEERE & CO | | X | 1 | 25,840 | 900 |
| DEERE & CO | | X | 2 | 15,300 | 0 |
| DEERE & CO | | X | 3 | 6,940 | 0 |
| DEERE & CO | | X | 4 | 10,300 | 900 |
| DEERE & CO | | X | 4 | 0 | 802 |
| DEERE & CO | | X | | 500 | 176 |
| DEERE & CO | | X | 5 | 53,394 | 0 |
| DEERE & CO | | X | | 637 | 0 |
| DEERE & CO | | X | 6 | 1,570 | 0 |
| DEERE & CO | | X | 3 | 3,050 | 0 |
| DEERE & CO | | X | 3 | 16,200 | 0 |
| DEERE & CO | X | | 3 | 90,013 | 0 |
| DEERFIELD CAPITAL CORP | | X | 3 | 51,731 | 0 |

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

| | | | | |
|-----------------------------|---|---|---------|--------|
| DEL MONTE FOODS CO | X | 3 | 223 | 0 |
| DEL MONTE FOODS CO | X | 1 | 133 | 0 |
| DEL MONTE FOODS CO | X | 2 | 22,700 | 0 |
| DEL MONTE FOODS CO | X | | 0 | 190 |
| DEL MONTE FOODS CO | X | 6 | 5,740 | 0 |
| DELEK US HLDGS INC | X | 3 | 26,592 | 0 |
| DELL INC | X | 3 | 2,100 | 0 |
| DELL INC | X | 3 | 1,240 | 0 |
| DELL INC | X | 3 | 369,100 | 0 |
| DELL INC | X | 1 | 208,449 | 2,955 |
| DELL INC | X | 2 | 83,900 | 0 |
| DELL INC | X | 3 | 2,495 | 0 |
| DELL INC | X | 4 | 400 | 0 |
| DELL INC | X | 4 | 2,025 | 2,515 |
| DELL INC | X | | 6,800 | 4,588 |
| DELL INC | X | 5 | 250,752 | 0 |
| DELL INC | X | 6 | 25,215 | 0 |
| DELL INC | X | 3 | 29,128 | 0 |
| DELL INC | X | | 8 | 0 |
| DELL INC | X | 3 | 10,700 | 0 |
| DELL INC | X | 9 | 10,190 | 0 |
| DELL INC | X | 3 | 14,924 | 0 |
| DELPHI FINL GROUP INC | X | 3 | 99,000 | 0 |
| DELPHI FINL GROUP INC | X | 4 | 67 | 0 |
| DELTA AIR LINES INC DEL | X | 3 | 63,300 | 0 |
| DELTIC TIMBER CORP | X | 3 | 19,935 | 0 |
| DENBURY RES INC | X | 1 | 5,919 | 0 |
| DENBURY RES INC | X | | 26,000 | 20 |
| DENBURY RES INC | X | | 390 | 0 |
| DENBURY RES INC | X | 6 | 1,000 | 0 |
| DENBURY RES INC | X | 3 | 8,050 | 0 |
| DELUXE CORP | X | 3 | 81,149 | 0 |
| DELUXE CORP | X | 3 | 600 | 0 |
| DENISON MINES CORP | X | 6 | 24,845 | 0 |
| DENISON MINES CORP | X | 3 | 0 | 0 |
| DENNYS CORP | X | 3 | 461,000 | 0 |
| DENNYS CORP | X | 6 | 2,000 | 0 |
| DENTSPLY INTL INC NEW | X | 1 | 38,480 | 4,400 |
| DENTSPLY INTL INC NEW | X | 4 | 1,800 | 0 |
| DENTSPLY INTL INC NEW | X | 5 | 2,220 | 0 |
| DENTSPLY INTL INC NEW | X | | 381 | 0 |
| DENTSPLY INTL INC NEW | X | 6 | 2,050 | 0 |
| DENTSPLY INTL INC NEW | X | 3 | 0 | 0 |
| DESARROLLADORA HOMEX S A DE | X | 3 | 60,950 | 0 |
| DESARROLLADORA HOMEX S A DE | X | 3 | 112,653 | 0 |
| DESARROLLADORA HOMEX S A DE | X | 4 | 0 | 200 |
| DESARROLLADORA HOMEX S A DE | X | | 0 | 14 |
| DESARROLLADORA HOMEX S A DE | X | 6 | 8,175 | 0 |
| DEUTSCHE TELEKOM AG | X | 1 | 1,635 | 0 |
| DEUTSCHE TELEKOM AG | X | 3 | 434 | 0 |
| DEUTSCHE TELEKOM AG | X | 4 | 3,138 | 24,790 |
| DEUTSCHE TELEKOM AG | X | 6 | 36,990 | 0 |
| DEVELOPERS DIVERSIFIED RLTY | X | 1 | 280 | 0 |
| DEVELOPERS DIVERSIFIED RLTY | X | 5 | 8,370 | 0 |
| DEVON ENERGY CORP NEW | X | 3 | 250,000 | 0 |
| DEVON ENERGY CORP NEW | X | 1 | 7,346 | 0 |
| DEVON ENERGY CORP NEW | X | 4 | 382 | 465 |
| DEVON ENERGY CORP NEW | X | | 0 | 210 |
| DEVON ENERGY CORP NEW | X | 5 | 37,084 | 0 |
| DEVON ENERGY CORP NEW | X | | 1,482 | 0 |
| DEVON ENERGY CORP NEW | X | 6 | 3,730 | 0 |
| DEVON ENERGY CORP NEW | X | 3 | 7,186 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|-----------|----------|
| DEVRY INC DEL | | X | 3 | 114,669 | 0 |
| DIAGEO P L C | | X | 1 | 2,516 | 0 |
| DIAGEO P L C | | X | 4 | 270 | 940 |
| DIAGEO P L C | | X | | 3,260 | 0 |
| DIAGEO P L C | | X | 6 | 118,289 | 0 |
| DIAMOND MGMT & TECHNOLOGY CO | | X | 3 | 42,025 | 0 |
| DIAMOND OFFSHORE DRILLING IN | | X | 1 | 3,080 | 0 |
| DIAMOND OFFSHORE DRILLING IN | | X | 3 | 16 | 0 |
| DIAMOND OFFSHORE DRILLING IN | | X | 4 | 144 | 0 |
| DIAMOND OFFSHORE DRILLING IN | X | | 3 | 9,413 | 0 |
| DIAMONDROCK HOSPITALITY CO | | X | 3 | 381,220 | 0 |
| DIAMONDS TR | | X | 4 | 1,310 | 0 |
| DIAMONDS TR | | X | 6 | 3,795 | 0 |
| DIAMONDS TR | | X | | 17,400 | 0 |
| DIAMONDS TR | | X | 3 | 26,639 | 0 |
| DIAMONDS TR | | X | 9 | 4,300 | 0 |
| DIAMONDS TR | | X | 3 | 0 | 0 |
| DIAMONDS TR | X | | 3 | 53,000 | 0 |
| DIGI INTL INC | | X | 3 | 119,400 | 0 |
| DIGI INTL INC | | X | | 0 | 80 |
| DIGITAL RIV INC | | X | 3 | 58,769 | 0 |
| DIME CMNTY BANCSHARES | | X | 3 | 50,076 | 0 |
| DIODES INC | | X | 3 | 23,643 | 0 |
| DIODES INC | | X | 6 | 11,100 | 0 |
| DIONEX CORP | | X | 3 | 26,068 | 0 |
| DIONEX CORP | | X | 1 | 4,000 | 0 |
| DIRECTV GROUP INC | | X | 3 | 1,300,000 | 0 |
| DIRECTV GROUP INC | | X | 1 | 1,917 | 0 |
| DIRECTV GROUP INC | | X | 4 | 0 | 931 |
| DIRECTV GROUP INC | | X | 5 | 94,730 | 0 |
| DIRECTV GROUP INC | | X | 6 | 24 | 0 |
| DISNEY WALT CO | | X | 3 | 24,500 | 0 |
| DISNEY WALT CO | | X | 3 | 13,687 | 0 |
| DISNEY WALT CO | | X | | 58,100 | 0 |
| DISNEY WALT CO | | X | 1 | 425,180 | 25,410 2 |
| DISNEY WALT CO | | X | 2 | 60,100 | 0 |
| DISNEY WALT CO | | X | 3 | 8,681 | 0 |
| DISNEY WALT CO | | X | 4 | 0 | 63,800 |
| DISNEY WALT CO | | X | 4 | 15,300 | 0 |
| DISNEY WALT CO | | X | 4 | 10,590 | 12,000 |
| DISNEY WALT CO | | X | | 0 | 3,645 |
| DISNEY WALT CO | | X | 5 | 200,353 | 0 |
| DISNEY WALT CO | | X | | 2,629 | 0 |
| DISNEY WALT CO | | X | 6 | 20,694 | 0 |
| DISNEY WALT CO | | X | | 200 | 0 |
| DISNEY WALT CO | | X | 3 | 15,900 | 0 |
| DISNEY WALT CO | | X | 9 | 9,890 | 0 |
| DISNEY WALT CO | X | | 3 | 243,210 | 0 |
| DISCOVERY HOLDING CO | | X | 3 | 1,291,500 | 0 |
| DISCOVERY HOLDING CO | | X | 1 | 0 | 0 |
| DISCOVERY HOLDING CO | | X | | 0 | 28 |
| DISCOVERY HOLDING CO | | X | 5 | 3,468 | 0 |
| DISCOVER FINL SVCS | | X | 3 | 25,800 | 0 |
| DISCOVER FINL SVCS | | X | 1 | 10,039 | 19 |
| DISCOVER FINL SVCS | | X | 2 | 14,900 | 0 |
| DISCOVER FINL SVCS | | X | 4 | 10,000 | 250 |
| DISCOVER FINL SVCS | | X | 5 | 75,969 | 0 |
| DISCOVER FINL SVCS | | X | | 8 | 0 |
| DISCOVER FINL SVCS | X | | 3 | 19,014 | 0 |
| DISH NETWORK CORP | | X | 3 | 10,900 | 0 |
| DITECH NETWORKS INC | | X | 3 | 84,734 | 0 |
| DIVX INC | | X | 1 | 11,645 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|-----------|----------|
| DR REDDYS LABS LTD | | X | 1 | 4,654 | 0 |
| DR REDDYS LABS LTD | | X | 2 | 0 | 0 61 |
| DR REDDYS LABS LTD | X | X | 7 | 4,227,956 | 0 |
| DR REDDYS LABS LTD | X | | 3 | | 0 1 |
| DOLBY LABORATORIES INC | | X | 3 | 9,900 | 0 |
| DOLBY LABORATORIES INC | | X | 1 | 40 | 0 |
| DOLBY LABORATORIES INC | | X | 3 | 7,200 | 0 |
| DOLLAR FINL CORP | | X | 3 | 40,000 | 0 |
| DOLLAR THRIFTY AUTOMOTIVE GP | | X | 3 | 73,927 | 0 |
| DOLLAR TREE INC | | X | 3 | 18,000 | 0 |
| DOLLAR TREE INC | | X | 3 | 15,000 | 0 |
| DOMINION RES INC VA NEW | | X | 1 | 8,969 | 12,268 |
| DOMINION RES INC VA NEW | | X | 3 | 520 | 0 |
| DOMINION RES INC VA NEW | | X | 4 | 0 | 920 |
| DOMINION RES INC VA NEW | | X | 5 | 57,158 | 0 |
| DOMINION RES INC VA NEW | | X | 6 | 3,000 | 0 |
| DOMINION RES INC VA NEW | X | | 3 | 10,310 | 0 |
| DONEGAL GROUP INC | | X | 3 | 27,000 | 0 |
| DONNELLEY R R & SONS CO | | X | 1 | 295 | 0 |
| DONNELLEY R R & SONS CO | | X | 3 | 92 | 0 |
| DONNELLEY R R & SONS CO | | X | 4 | 530 | 0 |
| DONNELLEY R R & SONS CO | | X | 5 | 40,411 | 0 |
| DOUBLE-TAKE SOFTWARE INC | | X | 3 | 35,100 | 0 |
| DOVER CORP | | X | 1 | 2,056 | 0 |
| DOVER CORP | | X | 5 | 11,082 | 0 |
| DOVER CORP | | X | 6 | 500 | 0 |
| DOVER DOWNS GAMING & ENTMT I | | X | 3 | 24,493 | 0 |
| DOW CHEM CO | | X | 3 | 250 | 0 |
| DOW CHEM CO | | X | 3 | 1,300,000 | 0 |
| DOW CHEM CO | | X | 1 | 135,856 | 25,898 2 |
| DOW CHEM CO | | X | 2 | 19,000 | 0 |
| DOW CHEM CO | | X | 3 | 1,222 | 0 |
| DOW CHEM CO | | X | 4 | 0 | 5,500 |
| DOW CHEM CO | | X | 4 | 2,715 | 1,225 |
| DOW CHEM CO | | X | 5 | 90,719 | 0 |
| DOW CHEM CO | | X | | 15 | 0 |
| DOW CHEM CO | | X | 6 | 43,637 | 0 |
| DOW CHEM CO | | X | 3 | 25,900 | 0 |
| DOW CHEM CO | X | | 3 | 25,177 | 0 |
| DRDGOLD LIMITED | | X | 3 | 0 | 0 3 |
| DREAMWORKS ANIMATION SKG INC | | X | 3 | 17,200 | 0 |
| DRESS BARN INC | | X | 3 | 42,799 | 0 |
| DRESSER-RAND GROUP INC | | X | 3 | 19,000 | 0 |
| DRESSER-RAND GROUP INC | | X | 4 | 1,500 | 0 |
| DREW INDS INC | | X | 3 | 40,119 | 0 |
| DREW INDS INC | | X | 1 | 76 | 0 |
| DU PONT E I DE NEMOURS & CO | | X | 3 | 14,400 | 0 |
| DU PONT E I DE NEMOURS & CO | | X | 1 | 133,750 | 23,396 |
| DU PONT E I DE NEMOURS & CO | | X | 2 | 17,900 | 0 |
| DU PONT E I DE NEMOURS & CO | | X | 3 | 2,200 | 0 |
| DU PONT E I DE NEMOURS & CO | | X | 4 | 2,290 | 0 |
| DU PONT E I DE NEMOURS & CO | | X | | 3,000 | 0 |
| DU PONT E I DE NEMOURS & CO | | X | 5 | 111,498 | 0 |
| DU PONT E I DE NEMOURS & CO | | X | 6 | 46,574 | 0 |
| DU PONT E I DE NEMOURS & CO | | X | 3 | 4,100 | 0 |
| DU PONT E I DE NEMOURS & CO | | X | | 391 | 0 |
| DU PONT E I DE NEMOURS & CO | X | | 3 | 131,924 | 0 |
| DUKE ENERGY CORP NEW | | X | 1 | 59,080 | 900 |
| DUKE ENERGY CORP NEW | | X | 3 | 4,040 | 0 |
| DUKE ENERGY CORP NEW | | X | 4 | 1,755 | 0 |
| DUKE ENERGY CORP NEW | | X | 5 | 108,205 | 0 |
| DUKE ENERGY CORP NEW | | X | 6 | 19,320 | 0 |

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

| | | | | | | |
|------------------------------|---|---|---|-----------|-------|---|
| DUKE ENERGY CORP NEW | | X | 3 | 0 | 0 | 1 |
| DUKE ENERGY CORP NEW | X | | 3 | 49,500 | 0 | |
| DUN & BRADSTREET CORP DEL NE | | X | 1 | 700 | 0 | |
| DUN & BRADSTREET CORP DEL NE | | X | 3 | 200 | 0 | |
| DUN & BRADSTREET CORP DEL NE | | X | 4 | 90 | 0 | |
| DUN & BRADSTREET CORP DEL NE | | X | 5 | 900 | 0 | |
| DUN & BRADSTREET CORP DEL NE | X | | 3 | 1,600 | 0 | |
| DYCOM INDS INC | | X | 3 | 212,645 | 0 | |
| DYNAMEX INC | | X | 3 | 21,000 | 0 | |
| DYNAMIC MATLS CORP | | X | 3 | 30,272 | 0 | |
| DYNCORP INTL INC | | X | 3 | 157,740 | 0 | |
| DYNEGY INC DEL | | X | 1 | 927,713 | 1,822 | 2 |
| DYNEGY INC DEL | | X | 3 | 4,000 | 0 | |
| DYNEGY INC DEL | | X | 4 | 672 | 0 | |
| DYNEGY INC DEL | | X | 5 | 30,521 | 0 | |
| DYNEGY INC DEL | | X | 6 | 6,615 | 0 | |
| DYNEGY INC DEL | | X | 9 | 35,100 | 0 | |
| DYNEGY INC DEL | X | | 3 | 49,947 | 0 | |
| E M C CORP MASS | | X | 3 | 120,000 | 0 | |
| E M C CORP MASS | | X | 3 | 3,122,500 | 0 | |
| E M C CORP MASS | | X | 1 | 143,114 | 1,350 | 2 |
| E M C CORP MASS | | X | 3 | 143 | 0 | |
| E M C CORP MASS | | X | 4 | 0 | 4,118 | |
| E M C CORP MASS | | X | 4 | 87,660 | 0 | |
| E M C CORP MASS | | X | | 0 | 510 | |
| E M C CORP MASS | | X | 5 | 222,682 | 0 | |
| E M C CORP MASS | | X | 6 | 19,339 | 0 | |
| E M C CORP MASS | | X | 3 | 2,100 | 0 | |
| E M C CORP MASS | | X | | 42 | 0 | |
| E M C CORP MASS | X | | 3 | 4,946 | 0 | |
| E M C CORP MASS | | X | 4 | 13,000 | 0 | |
| EMC INS GROUP INC | | X | 3 | 11,005 | 0 | |
| EMC INS GROUP INC | | X | | 0 | 10 | |
| EMS TECHNOLOGIES INC | | X | 3 | 53,323 | 0 | |
| ENSCO INTL INC | | X | 1 | 67 | 0 | |
| ENSCO INTL INC | | X | 5 | 22,903 | 0 | |
| ENSCO INTL INC | X | | 3 | 56,867 | 0 | 3 |
| ENI S P A | | X | 1 | 3,462 | 0 | 1 |
| ENI S P A | | X | 4 | 661 | 204 | |
| ENI S P A | | X | | 2,763 | 0 | |
| ENI S P A | | X | 6 | 54,194 | 0 | |
| EOG RES INC | | X | 3 | 650,000 | 0 | |
| EOG RES INC | | X | 1 | 713 | 0 | |
| EOG RES INC | | X | 4 | 0 | 3,700 | |
| EOG RES INC | | X | 4 | 215 | 455 | |
| EOG RES INC | | X | 5 | 15,353 | 0 | |
| EOG RES INC | | X | | 137 | 0 | |
| EOG RES INC | | X | 6 | 330 | 0 | |
| EOG RES INC | | X | 3 | 12,100 | 0 | |
| EOG RES INC | X | | 3 | 4,680 | 0 | |
| EPIQ SYS INC | | X | 3 | 95,917 | 0 | |
| EPIQ SYS INC | | X | | 0 | 80 | |
| E TRADE FINANCIAL CORP | | X | 1 | 1,050 | 0 | |
| E TRADE FINANCIAL CORP | | X | 5 | 26,248 | 0 | |
| EV3 INC | | X | 3 | 23,440 | 0 | |
| EAGLE TEST SYS INC | | X | 3 | 34,498 | 0 | |
| EARTHLINK INC | | X | 3 | 233,816 | 0 | |
| EASTGROUP PPTY INC | | X | 3 | 70,676 | 0 | |
| EASTMAN CHEM CO | | X | 3 | 21,400 | 0 | |
| EASTMAN CHEM CO | | X | 1 | 10,051 | 175 | |
| EASTMAN CHEM CO | | X | 3 | 400 | 0 | |
| EASTMAN CHEM CO | | X | 5 | 17,250 | 0 | |

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

| | | | | | | |
|---------------------------|---|---|---|-----------|--------|----|
| EASTMAN KODAK CO | | X | 1 | 2,348 | 0 | 2 |
| EASTMAN KODAK CO | | X | 3 | 300 | 0 | |
| EASTMAN KODAK CO | | X | 4 | 800 | 2,010 | |
| EASTMAN KODAK CO | | X | 5 | 15,844 | 0 | |
| EASTMAN KODAK CO | | X | | 2 | 0 | |
| EASTMAN KODAK CO | | X | 6 | 3,930 | 0 | |
| EASTMAN KODAK CO | X | | 3 | | 0 | 12 |
| EATON CORP | | X | 3 | 550 | 0 | |
| EATON CORP | | X | 3 | 1,214 | 0 | |
| EATON CORP | | X | 1 | 15,707 | 0 | |
| EATON CORP | | X | 3 | 2,930 | 0 | |
| EATON CORP | | X | 4 | 0 | 2,400 | |
| EATON CORP | | X | 4 | 715 | 0 | |
| EATON CORP | | X | 5 | 18,212 | 0 | |
| EATON CORP | | X | 6 | 66,695 | 0 | |
| EATON CORP | X | | 3 | 3,400 | 0 | |
| EATON VANCE CORP | | X | 3 | 27,100 | 0 | |
| EATON VANCE CORP | | X | 4 | 135 | 0 | |
| EATON VANCE CORP | X | | 3 | 1 | 0 | |
| EBAY INC | | X | 3 | 4,000 | 0 | |
| EBAY INC | | X | | 44,900 | 0 | |
| EBAY INC | | X | 3 | 1,350,000 | 0 | |
| EBAY INC | | X | 1 | 15,341 | 0 | 3 |
| EBAY INC | | X | 4 | 0 | 44,800 | |
| EBAY INC | | X | 4 | 11,530 | 0 | |
| EBAY INC | | X | 4 | 23,985 | 0 | |
| EBAY INC | | X | | 500 | 420 | |
| EBAY INC | | X | 5 | 109,078 | 0 | |
| EBAY INC | | X | | 4,800 | 0 | |
| EBAY INC | | X | 6 | 3,423 | 0 | |
| EBAY INC | | X | 3 | 3,349 | 0 | |
| EBAY INC | | X | 9 | 1,600 | 0 | |
| EBAY INC | X | | 3 | 160,497 | 0 | |
| ECLIPSYS CORP | | X | 3 | 275,249 | 0 | |
| ECOLAB INC | | X | 1 | 57,248 | 6,300 | 2 |
| ECOLAB INC | | X | 4 | 179 | 0 | |
| ECOLAB INC | | X | | 6,000 | 0 | |
| ECOLAB INC | | X | 5 | 10,875 | 0 | |
| ECOLAB INC | | X | | 3,121 | 0 | |
| ECOLAB INC | | X | 6 | 65 | 0 | |
| ECOLAB INC | | X | 3 | 14,500 | 0 | |
| EDISON INTL | | X | 1 | 10,346 | 0 | 1 |
| EDISON INTL | | X | 5 | 42,653 | 0 | |
| EDISON INTL | | X | | 2,366 | 0 | |
| EDISON INTL | | X | 6 | 400 | 0 | |
| EDISON INTL | X | | 3 | 53,541 | 0 | |
| EDUCATION RLTY TR INC | | X | 3 | 67,794 | 0 | |
| EDWARDS LIFESCIENCES CORP | | X | 3 | 27,100 | 0 | |
| EDWARDS LIFESCIENCES CORP | | X | 1 | 0 | 3,500 | |
| EHEALTH INC | | X | 3 | 62,300 | 0 | |
| EL PASO CORP | | X | 3 | 623,000 | 0 | |
| EL PASO CORP | | X | 1 | 2,703 | 7,708 | |
| EL PASO CORP | | X | | 0 | 370 | |
| EL PASO CORP | | X | 5 | 72,223 | 0 | |
| EL PASO CORP | | X | 6 | 13,370 | 0 | |
| EL PASO ELEC CO | | X | 3 | 109,979 | 0 | |
| ELDORADO GOLD CORP NEW | | X | 6 | 12,500 | 0 | |
| ELECTRO RENT CORP | | X | 3 | 45,000 | 0 | |
| ELECTRO SCIENTIFIC INDS | | X | 3 | 55,379 | 0 | |
| ELECTRONIC ARTS INC | | X | 3 | 7,300 | 0 | |
| ELECTRONIC ARTS INC | | X | 3 | 99,200 | 0 | |
| ELECTRONIC ARTS INC | | X | 1 | 22,305 | 600 | 1 |

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

| | | | | | |
|------------------------------|---|---|---|---------|-------|
| ELECTRONIC ARTS INC | | X | 2 | 33,200 | 0 |
| ELECTRONIC ARTS INC | | X | 4 | 390 | 0 |
| ELECTRONIC ARTS INC | | X | 4 | 725 | 9,020 |
| ELECTRONIC ARTS INC | | X | | 0 | 345 |
| ELECTRONIC ARTS INC | | X | 5 | 18,969 | 0 |
| ELECTRONIC ARTS INC | | X | | 2,725 | 0 |
| ELECTRONIC ARTS INC | | X | 6 | 575 | 0 |
| ELECTRONIC ARTS INC | | X | 3 | 0 | 0 |
| ELECTRONIC ARTS INC | X | | 3 | 834 | 0 |
| ELECTRONIC DATA SYS NEW | | X | 2 | 14,800 | 0 |
| ELECTRONIC DATA SYS NEW | | X | 4 | 425 | 1,410 |
| ELECTRONIC DATA SYS NEW | | X | 5 | 44,928 | 0 |
| ELECTRONIC DATA SYS NEW | | X | 6 | 3,552 | 0 |
| ELECTRONIC DATA SYS NEW | | X | | 142 | 0 |
| ELECTRONICS FOR IMAGING INC | | X | 3 | 168,653 | 0 |
| ELITE PHARMACEUTICALS INC | | X | 6 | 124,900 | 0 |
| ELIZABETH ARDEN INC | | X | 3 | 61,326 | 0 |
| ELLIS PERRY INTL INC | | X | 3 | 28,694 | 0 |
| EMBARQ CORP | | X | 1 | 213 | 0 |
| EMBARQ CORP | | X | 3 | 100 | 0 |
| EMBARQ CORP | | X | 5 | 23,956 | 0 |
| EMBARQ CORP | | X | | 6 | 0 |
| EMBARQ CORP | | X | 6 | 564 | 0 |
| EMBARQ CORP | X | | 3 | 3,000 | 0 |
| EMBRAER-EMPRESA BRASILEIRA D | | X | 1 | 11,442 | 0 |
| EMBRAER-EMPRESA BRASILEIRA D | | X | 4 | 101 | 0 |
| EMBRAER-EMPRESA BRASILEIRA D | | X | | 1,016 | 0 |
| EMBRAER-EMPRESA BRASILEIRA D | | X | 6 | 3,600 | 0 |
| EMBRAER-EMPRESA BRASILEIRA D | X | | 3 | 5,580 | 0 |
| EMCOR GROUP INC | | X | 3 | 64,724 | 0 |
| EMCOR GROUP INC | | X | | 0 | 40 |
| EMCOR GROUP INC | | X | 6 | 12,300 | 0 |
| EMCOR GROUP INC | X | | 3 | 19,495 | 0 |
| EMERGENT BIOSOLUTIONS INC | | X | 3 | 21,407 | 0 |
| EMERGENCY MEDICAL SVCS CORP | | X | 3 | 77,500 | 0 |
| EMERSON ELEC CO | | X | 3 | 8,400 | 0 |
| EMERSON ELEC CO | | X | 1 | 174,482 | 3,200 |
| EMERSON ELEC CO | | X | 3 | 68 | 0 |
| EMERSON ELEC CO | | X | 4 | 0 | 3,200 |
| EMERSON ELEC CO | | X | 4 | 9,589 | 0 |
| EMERSON ELEC CO | | X | | 0 | 150 |
| EMERSON ELEC CO | | X | 5 | 78,629 | 0 |
| EMERSON ELEC CO | | X | | 4,250 | 0 |
| EMERSON ELEC CO | | X | 6 | 10,746 | 0 |
| EMERSON ELEC CO | | X | 3 | 11,090 | 0 |
| EMERSON ELEC CO | | X | 3 | 12,813 | 0 |
| EMERSON ELEC CO | X | | 3 | 40,215 | 0 |
| EMMIS COMMUNICATIONS CORP | | X | 3 | 25,588 | 0 |
| EMPLOYERS HOLDINGS INC | | X | 3 | 340,115 | 0 |
| EMPRESA DIST Y COMERCIAL NOR | | X | | 44,342 | 0 |
| EMPRESA NACIONAL DE ELCTRCID | | X | 8 | 57,510 | 0 |
| EMULEX CORP | | X | 3 | 280,479 | 0 |
| ENCANA CORP | | X | 3 | 713 | 0 |
| ENCANA CORP | | X | 3 | 150,135 | 0 |
| ENCANA CORP | | X | 1 | 1,496 | 0 |
| ENCANA CORP | | X | 4 | 4,431 | 0 |
| ENCANA CORP | | X | | 1,403 | 0 |
| ENCANA CORP | | X | 6 | 519,048 | 0 |
| ENCANA CORP | | X | 3 | 6,400 | 0 |
| ENBRIDGE INC | | X | 6 | 358,725 | 0 |
| ENBRIDGE ENERGY MANAGEMENT L | | X | | 6,462 | 0 |
| ENCORE ACQUISITION CO | | X | 3 | 97,675 | 0 |

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

| | | | | |
|------------------------------|---|---|---------|-------|
| ENDEAVOUR SILVER CORP | X | 3 | 33,000 | 0 |
| ENDO PHARMACEUTICALS HLDGS I | X | 3 | 87,000 | 0 |
| ENDO PHARMACEUTICALS HLDGS I | X | 1 | 31 | 0 |
| ENERGEN CORP | X | 3 | 11,400 | 0 |
| ENERGEN CORP | X | 3 | 32 | 0 |
| ENERGEN CORP | X | 3 | 7,252 | 0 |
| ENERGY EAST CORP | X | 1 | 11,559 | 0 |
| ENERGY EAST CORP | X | | 8 | 0 |
| ENERGIZER HLDGS INC | X | 3 | 504,100 | 0 |
| ENERGIZER HLDGS INC | X | 1 | 120 | 0 |
| ENERGY PARTNERS LTD | X | 3 | 123,138 | 0 |
| ENERGY PARTNERS LTD | X | 3 | 58,776 | 0 |
| ENERPLUS RES FD | X | 1 | 0 | 0 |
| ENERPLUS RES FD | X | 6 | 118,242 | 0 |
| ENERSIS S A | X | 8 | 89,000 | 0 |
| ENERSYS | X | 3 | 111,000 | 0 |
| ENERGYSOUTH INC | X | 3 | 21,000 | 0 |
| ENNIS INC | X | 3 | 100,819 | 0 |
| ENNIS INC | X | 3 | 122 | 0 |
| ENPRO INDS INC | X | 3 | 44,050 | 0 |
| ENTEGRIS INC | X | 3 | 532,255 | 0 |
| ENTEGRIS INC | X | | 0 | 160 |
| ENERGY CORP NEW | X | 5 | 18,834 | 0 |
| ENTERTAINMENT PPTYS TR | X | 3 | 58,672 | 0 |
| ENTERTAINMENT PPTYS TR | X | 1 | 1,712 | 0 |
| ENTERTAINMENT PPTYS TR | X | | 1,525 | 0 |
| ENTRAVISION COMMUNICATIONS C | X | 3 | 18,000 | 0 |
| ENTREE GOLD INC | X | 6 | 12,000 | 0 |
| ENZO BIOCHEM INC | X | 3 | 102,200 | 0 |
| EPICOR SOFTWARE CORP | X | 3 | 45,083 | 0 |
| EPICOR SOFTWARE CORP | X | 6 | 450 | 0 |
| EQUIFAX INC | X | 1 | 109 | 0 |
| EQUIFAX INC | X | 5 | 27,231 | 0 |
| EQUINIX INC | X | 3 | 34,211 | 0 |
| EQUINIX INC | X | 1 | 76 | 0 |
| EQUINIX INC | X | 4 | 0 | 183 |
| EQUITABLE RES INC | X | 3 | 675,300 | 0 |
| EQUITABLE RES INC | X | 1 | 3,292 | 0 |
| EQUITABLE RES INC | X | | 257 | 0 |
| EQUITY LIFESTYLE PPTYS INC | X | 3 | 99,860 | 0 |
| EQUITY ONE | X | 3 | 36,661 | 0 |
| EQUITY ONE | X | 3 | 87 | 0 |
| EQUITY RESIDENTIAL | X | 1 | 1,118 | 0 |
| EQUITY RESIDENTIAL | X | 5 | 15,697 | 0 |
| ERESEARCHTECHNOLOGY INC | X | 3 | 104,270 | 0 |
| ERESEARCHTECHNOLOGY INC | X | 6 | 300 | 0 |
| ERICSSON L M TEL CO | X | 1 | 9,947 | 0 |
| ERICSSON L M TEL CO | X | 3 | 5,000 | 0 |
| ERICSSON L M TEL CO | X | 4 | 2,643 | 8,951 |
| ERICSSON L M TEL CO | X | | 7,292 | 0 |
| ERICSSON L M TEL CO | X | 6 | 36,142 | 0 |
| ERICSSON L M TEL CO | X | 3 | 0 | 0 |
| ESCO TECHNOLOGIES INC | X | 3 | 35,228 | 0 |
| ESTERLINE TECHNOLOGIES CORP | X | 3 | 105,753 | 0 |
| ETABLISSEMENTS DELHAIZE FRER | X | 1 | 5,851 | 0 |
| ETABLISSEMENTS DELHAIZE FRER | X | 4 | 333 | 0 |
| ETHAN ALLEN INTERIORS INC | X | 3 | 9,331 | 0 |
| EURONET WORLDWIDE INC | X | 3 | 15,009 | 0 |
| EURONET WORLDWIDE INC | X | 1 | 5,852 | 0 |
| EVERGREEN ENERGY INC | X | 3 | 62,565 | 0 |
| EVERGREEN SOLAR INC | X | 2 | 1,500 | 0 |
| EVERGREEN SOLAR INC | X | 6 | 1,650 | 0 |

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

| | | | | | |
|--------------------------|---|---|---|---------|---------|
| EVERGREEN SOLAR INC | X | | 3 | 138,191 | 0 |
| EXAR CORP | | X | 3 | 127,600 | 0 |
| EXAR CORP | | X | | 0 | 60 |
| EXCEL TECHNOLOGY INC | | X | 3 | 51,755 | 0 |
| EXELON CORP | | X | 3 | 49,045 | 0 |
| EXELON CORP | | X | 3 | 101,541 | 0 |
| EXELON CORP | | X | 1 | 105,726 | 1,936 |
| EXELON CORP | | X | 2 | 13,011 | 0 |
| EXELON CORP | | X | 3 | 435 | 0 |
| EXELON CORP | | X | 4 | 0 | 10,040 |
| EXELON CORP | | X | | 0 | 200 |
| EXELON CORP | | X | 5 | 67,972 | 0 |
| EXELON CORP | | X | 6 | 65,145 | 0 |
| EXELON CORP | | X | 3 | 1,354 | 0 |
| EXELON CORP | X | | 3 | 133,141 | 0 |
| EXELIXIS INC | | X | 3 | 426,800 | 0 |
| EXELIXIS INC | | X | 1 | 18,411 | 0 |
| EXELIXIS INC | | X | 4 | 12,800 | 0 |
| EXELIXIS INC | | X | 6 | 6,000 | 0 |
| EXIDE TECHNOLOGIES | | X | 3 | 241,525 | 0 |
| EXLSERVICE HOLDINGS INC | | X | 3 | 24,699 | 0 |
| EXPEDIA INC DEL | | X | 3 | 250,000 | 0 |
| EXPEDIA INC DEL | | X | 2 | 35,900 | 0 |
| EXPEDIA INC DEL | | X | 4 | 1,000 | 0 |
| EXPEDIA INC DEL | | X | | 0 | 442 |
| EXPEDIA INC DEL | | X | 6 | 135 | 0 |
| EXPEDITORS INTL WASH INC | | X | 3 | 664,000 | 0 |
| EXPEDITORS INTL WASH INC | | X | 2 | 37,000 | 0 |
| EXPEDITORS INTL WASH INC | | X | | 6,000 | 0 |
| EXPONENT INC | | X | 3 | 57,000 | 0 |
| EXPRESS SCRIPTS INC | | X | 3 | 146,100 | 0 |
| EXPRESS SCRIPTS INC | | X | 1 | 113,730 | 395 |
| EXPRESS SCRIPTS INC | | X | 4 | 165 | 95 |
| EXPRESS SCRIPTS INC | | X | 5 | 24,368 | 0 |
| EXPRESS SCRIPTS INC | | X | | 3,664 | 0 |
| EXPRESS SCRIPTS INC | | X | 6 | 175 | 0 |
| EXPRESS SCRIPTS INC | | X | 9 | 8,370 | 0 |
| EXPRESS SCRIPTS INC | X | | 3 | 55,592 | 0 |
| EXPRESSJET HOLDINGS INC | | X | 3 | 21,249 | 0 |
| EXTRA SPACE STORAGE INC | | X | 3 | 312,343 | 0 |
| EXTERRAN HLDGS INC | | X | 3 | 85,772 | 0 |
| EXTERRAN HLDGS INC | | X | 1 | 3,920 | 0 |
| EXTERRAN HLDGS INC | | X | | 735 | 0 |
| EXTREME NETWORKS INC | | X | 3 | 298,289 | 0 |
| EZCORP INC | | X | 3 | 152,082 | 0 |
| EXXON MOBIL CORP | | X | 3 | 46,818 | 0 |
| EXXON MOBIL CORP | | X | 3 | 24,142 | 0 |
| EXXON MOBIL CORP | | X | 3 | 11,150 | 0 |
| EXXON MOBIL CORP | | X | 3 | 18,457 | 0 |
| EXXON MOBIL CORP | | X | 1 | 866,113 | 117,791 |
| EXXON MOBIL CORP | | X | 2 | 54,016 | 0 |
| EXXON MOBIL CORP | | X | 3 | 7,149 | 0 |
| EXXON MOBIL CORP | | X | 4 | 17,600 | 1,700 |
| EXXON MOBIL CORP | | X | 4 | 0 | 5,600 |
| EXXON MOBIL CORP | | X | 4 | 210 | 0 |
| EXXON MOBIL CORP | | X | 4 | 9,068 | 0 |
| EXXON MOBIL CORP | | X | | 2,190 | 145 |
| EXXON MOBIL CORP | | X | 5 | 613,345 | 0 |
| EXXON MOBIL CORP | | X | | 5,544 | 0 |
| EXXON MOBIL CORP | | X | 6 | 32,361 | 0 |
| EXXON MOBIL CORP | | X | 3 | 4,740 | 0 |
| EXXON MOBIL CORP | | X | | 40 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|-------|
| EXXON MOBIL CORP | | X | 8 | 171,632 | 0 |
| EXXON MOBIL CORP | | X | 3 | 32,852 | 0 |
| EXXON MOBIL CORP | | X | 9 | 8,510 | 0 |
| EXXON MOBIL CORP | X | | 3 | 424,022 | 0 |
| FBL FINL GROUP INC | | X | 3 | 47,200 | 0 |
| FEI CO | | X | 3 | 286,065 | 0 |
| FLIR SYS INC | | X | 3 | 97,818 | 0 |
| FLIR SYS INC | | X | 4 | 320 | 0 |
| FMC TECHNOLOGIES INC | | X | 1 | 7,644 | 0 |
| FMC TECHNOLOGIES INC | | X | | 1,000 | 0 |
| FMC TECHNOLOGIES INC | | X | | 441 | 0 |
| FMC TECHNOLOGIES INC | | X | 8 | 137,400 | 0 |
| FMC TECHNOLOGIES INC | X | | 3 | 3,963 | 0 |
| FNB CORP PA | | X | 3 | 22,752 | 0 |
| FPL GROUP INC | | X | 1 | 44,966 | 1,200 |
| FPL GROUP INC | | X | 2 | 9,795 | 0 |
| FPL GROUP INC | | X | 3 | 50 | 0 |
| FPL GROUP INC | | X | | 3,500 | 0 |
| FPL GROUP INC | | X | 5 | 53,192 | 0 |
| FPL GROUP INC | | X | 3 | 7,600 | 0 |
| FPL GROUP INC | X | | 3 | 172,819 | 0 |
| FTD GROUP INC | | X | 3 | 70,341 | 0 |
| FTI CONSULTING INC | | X | 3 | 155,166 | 0 |
| FTI CONSULTING INC | | X | 1 | 1,719 | 0 |
| FAIRFAX FINL HLDGS LTD | | X | 4 | 0 | 4,500 |
| FAIRFAX FINL HLDGS LTD | | X | | 0 | 900 |
| FAIRFAX FINL HLDGS LTD | | X | 6 | 1,057 | 0 |
| FAIRPOINT COMMUNICATIONS INC | | X | 3 | 21,681 | 0 |
| FALCONSTOR SOFTWARE INC | | X | 3 | 158,752 | 0 |
| FAMILY DLR STORES INC | | X | 2 | 16,400 | 0 |
| FAMILY DLR STORES INC | | X | 5 | 21,842 | 0 |
| FARO TECHNOLOGIES INC | | X | 3 | 14,900 | 0 |
| FARO TECHNOLOGIES INC | | X | 1 | 2,586 | 0 |
| FEDERAL AGRIC MTG CORP | | X | 3 | 30,000 | 0 |
| FEDERAL HOME LN MTG CORP | | X | 1 | 4,413 | 300 |
| FEDERAL HOME LN MTG CORP | | X | 2 | 8,600 | 0 |
| FEDERAL HOME LN MTG CORP | | X | 3 | 243 | 0 |
| FEDERAL HOME LN MTG CORP | | X | 4 | 0 | 3,700 |
| FEDERAL HOME LN MTG CORP | | X | 4 | 300 | 1,095 |
| FEDERAL HOME LN MTG CORP | | X | 5 | 60,312 | 0 |
| FEDERAL HOME LN MTG CORP | | X | | 4,262 | 0 |
| FEDERAL HOME LN MTG CORP | | X | 6 | 18,574 | 0 |
| FEDERAL HOME LN MTG CORP | | X | 3 | 18,400 | 0 |
| FEDERAL HOME LN MTG CORP | X | | 3 | 12,290 | 0 |
| FEDERAL NATL MTG ASSN | | X | | 15 | 0 |
| FEDERAL NATL MTG ASSN | | X | 1 | 264,664 | 595 |
| FEDERAL NATL MTG ASSN | | X | 2 | 17,300 | 0 |
| FEDERAL NATL MTG ASSN | | X | 3 | 260 | 0 |
| FEDERAL NATL MTG ASSN | | X | 4 | 0 | 9,300 |
| FEDERAL NATL MTG ASSN | | X | 4 | 100 | 615 |
| FEDERAL NATL MTG ASSN | | X | | 0 | 110 |
| FEDERAL NATL MTG ASSN | | X | 5 | 103,913 | 0 |
| FEDERAL NATL MTG ASSN | | X | | 3,075 | 0 |
| FEDERAL NATL MTG ASSN | | X | 6 | 25,975 | 0 |
| FEDERAL NATL MTG ASSN | | X | 3 | 24,000 | 0 |
| FEDERAL NATL MTG ASSN | X | | 3 | 49,175 | 0 |
| FEDERAL SIGNAL CORP | | X | 3 | 38,000 | 0 |
| FEDERATED INVS INC PA | | X | 1 | 181 | 0 |
| FEDERATED INVS INC PA | | X | 5 | 22,196 | 0 |
| FEDERATED INVS INC PA | | X | 6 | 30 | 0 |
| FEDEX CORP | | X | 3 | 305,000 | 0 |
| FEDEX CORP | | X | 1 | 2,000 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|-------|
| FEDEX CORP | | X | 4 | 4,200 | 0 |
| FEDEX CORP | | X | 4 | 7,770 | 0 |
| FEDEX CORP | | X | 5 | 34,052 | 0 |
| FEDEX CORP | | X | 6 | 1,155 | 0 |
| FEDEX CORP | X | | 3 | 3,971 | 0 |
| FELCOR LODGING TR INC | | X | 3 | 258,434 | 0 |
| FELCOR LODGING TR INC | | X | 1 | 289 | 0 |
| FELCOR LODGING TR INC | | X | 4 | 320 | 0 |
| FERRO CORP | | X | 3 | 21,014 | 0 |
| FIDELITY NATL INFORMATION SV | | X | 1 | 7,587 | 0 |
| FIDELITY NATL INFORMATION SV | | X | 5 | 8,941 | 0 |
| FIDELITY NATL INFORMATION SV | | X | | 495 | 0 |
| FIDELITY NATIONAL FINANCIAL | | X | 1 | 102 | 0 |
| FIDELITY NATIONAL FINANCIAL | | X | 4 | 112 | 0 |
| FIDELITY NATIONAL FINANCIAL | | X | 3 | 11,000 | 0 |
| FIFTH THIRD BANCORP | | X | 1 | 156,834 | 5,545 |
| FIFTH THIRD BANCORP | | X | 2 | 17,700 | 0 |
| FIFTH THIRD BANCORP | | X | 4 | 720 | 1,290 |
| FIFTH THIRD BANCORP | | X | 5 | 51,959 | 0 |
| FIFTH THIRD BANCORP | | X | 6 | 5,725 | 0 |
| FIFTH THIRD BANCORP | | X | 9 | 9,100 | 0 |
| FIFTH THIRD BANCORP | X | | 3 | 18,400 | 0 |
| FINANCIAL FED CORP | | X | 3 | 79,469 | 0 |
| FINANCIAL FED CORP | | X | 1 | 1,613 | 0 |
| FINANCIAL FED CORP | | X | | 0 | 30 |
| FINANCIAL FED CORP | | X | | 1,554 | 0 |
| FINISH LINE INC | | X | 3 | 73,528 | 0 |
| FIRST ACCEPTANCE CORP | | X | 3 | 30,000 | 0 |
| FIRST ADVANTAGE CORP | | X | 3 | 29,466 | 0 |
| FIRST BANCORP P R | | X | 3 | 115,000 | 0 |
| FIRST BANCORP P R | | X | 4 | 1,250 | 0 |
| FIRST BUSEY CORP | | X | 3 | 15,000 | 0 |
| FIRST CASH FINL SVCS INC | | X | 3 | 21,662 | 0 |
| FIRST CHARTER CORP | | X | 3 | 69,000 | 0 |
| FIRST CHARTER CORP | | X | 1 | 800 | 0 |
| FIRST CMNTY BANCSHARES INC N | | X | 3 | 12,000 | 0 |
| FIRST CMNTY BANCORP CALIF | | X | 3 | 74,425 | 0 |
| FIRST FINL BANCORP OH | | X | 3 | 54,000 | 0 |
| FIRST FINL BANKSHARES | | X | 3 | 27,000 | 0 |
| FIRST FINL CORP IND | | X | 3 | 9,000 | 0 |
| FIRST FINL HLDGS INC | | X | 3 | 18,000 | 0 |
| FIRST HORIZON NATL CORP | | X | 1 | 9,405 | 0 |
| FIRST HORIZON NATL CORP | | X | 5 | 7,455 | 0 |
| FIRST MERCHANTS CORP | | X | 3 | 27,000 | 0 |
| FIRST MERCURY FINANCIAL CORP | | X | 3 | 27,885 | 0 |
| FIRST MIDWEST BANCORP DEL | | X | 3 | 89,665 | 0 |
| FIRST MIDWEST BANCORP DEL | | X | 1 | 36 | 0 |
| FIRST NIAGARA FINL GP INC | | X | 3 | 253,035 | 0 |
| FIRST NIAGARA FINL GP INC | | X | 1 | 32,536 | 0 |
| FIRST POTOMAC RLTY TR | | X | 3 | 31,674 | 0 |
| FIRST POTOMAC RLTY TR | | X | 1 | 200 | 0 |
| FIRST PL FINL CORP | | X | 3 | 50,200 | 0 |
| FIRST REGL BANCORP | | X | 3 | 30,000 | 0 |
| FIRST SOLAR INC | | X | 3 | 12,900 | 0 |
| FIRST SOLAR INC | | X | 1 | 38 | 0 |
| FIRST SOLAR INC | | X | 4 | 750 | 88 |
| FIRST SOLAR INC | | X | 6 | 818 | 0 |
| FIRST SOLAR INC | | X | 3 | 0 | 0 |
| FIRST SOLAR INC | X | | 3 | 10,424 | 0 |
| FIRST ST BANCORPORATION | | X | 3 | 66,532 | 0 |
| 1ST SOURCE CORP | | X | 3 | 27,000 | 0 |
| FISERV INC | | X | 3 | 90,000 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|-----------|-------|
| FISERV INC | | X | 1 | 4,425 | 0 |
| FISERV INC | | X | 5 | 24,984 | 0 |
| FISERV INC | | X | | 338 | 0 |
| FISERV INC | | X | 6 | 9,409 | 0 |
| FIRSTMERIT CORP | | X | 3 | 295,194 | 0 |
| FLAGSTAR BANCORP INC | | X | 3 | 56,212 | 0 |
| FIRSTENERGY CORP | | X | 1 | 3,897 | 0 |
| FIRSTENERGY CORP | | X | 3 | 35 | 0 |
| FIRSTENERGY CORP | | X | 5 | 37,185 | 0 |
| FIRSTENERGY CORP | | X | | 781 | 0 |
| FIRSTENERGY CORP | X | | 3 | 10,000 | 0 |
| FLEETWOOD ENTERPRISES INC | | X | 3 | 121,787 | 0 |
| FLEXIBLE SOLUTIONS INTL INC | | X | 3 | 84,000 | 0 |
| FLEXIBLE SOLUTIONS INTL INC | | X | 6 | 200 | 0 |
| FLUOR CORP NEW | | X | 1 | 327 | 0 |
| FLUOR CORP NEW | | X | 4 | 0 | 700 |
| FLUOR CORP NEW | | X | 4 | 2,750 | 0 |
| FLUOR CORP NEW | | X | 5 | 4,933 | 0 |
| FLUOR CORP NEW | | X | 3 | 7,200 | 0 |
| FLOW INTL CORP | | X | 1 | 12,011 | 0 |
| FLOWERS FOODS INC | | X | 3 | 213,012 | 0 |
| FLOWERS FOODS INC | | X | 1 | 10,643 | 0 |
| FLOWERS FOODS INC | | X | | 864 | 0 |
| FLOWSERVE CORP | X | | 3 | 6,481 | 0 |
| FLUSHING FINL CORP | | X | 3 | 66,500 | 0 |
| FOCUS MEDIA HLDG LTD | | X | 3 | 51,200 | 0 |
| FOCUS MEDIA HLDG LTD | | X | 3 | 25,050 | 0 |
| FOCUS MEDIA HLDG LTD | | X | 4 | 0 | 36 |
| FORCE PROTECTION INC | | X | 1 | 67,237 | 0 |
| FORD MTR CO DEL | | X | 3 | 6,217,700 | 0 |
| FORD MTR CO DEL | | X | 1 | 250 | 0 |
| FORD MTR CO DEL | | X | 3 | 860 | 0 |
| FORD MTR CO DEL | | X | 4 | 29,970 | 8,475 |
| FORD MTR CO DEL | | X | 5 | 201,000 | 0 |
| FORD MTR CO DEL | | X | | 188 | 0 |
| FORD MTR CO DEL | | X | 6 | 20,279 | 0 |
| FORD MTR CO DEL | | X | 3 | 41,684 | 0 |
| FORD MTR CO DEL | X | | 3 | | 0 46 |
| FORDING CDN COAL TR | | X | 1 | 650 | 0 |
| FORDING CDN COAL TR | | X | 4 | 405 | 0 |
| FORDING CDN COAL TR | | X | 6 | 5,749 | 0 |
| FOREST CITY ENTERPRISES INC | | X | 3 | 2,000 | 0 |
| FOREST CITY ENTERPRISES INC | | X | 5 | 4,890 | 0 |
| FOREST LABS INC | | X | 3 | 55,900 | 0 |
| FOREST LABS INC | | X | 1 | 13,824 | 0 |
| FOREST LABS INC | | X | | 0 | 360 |
| FOREST LABS INC | | X | 5 | 32,881 | 0 |
| FOREST LABS INC | | X | | 1,206 | 0 |
| FOREST LABS INC | X | | 3 | 100,622 | 0 |
| FOREST OIL CORP | | X | 1 | 40 | 0 |
| FOREST OIL CORP | | X | 6 | 4,995 | 0 |
| FORESTAR REAL ESTATE GROUP I | | X | 3 | 28,666 | 0 |
| FORESTAR REAL ESTATE GROUP I | | X | 1 | 69 | 0 |
| FORMFACTOR INC | | X | 3 | 35,070 | 0 |
| FORMFACTOR INC | | X | 1 | 6,509 | 0 |
| FORRESTER RESH INC | | X | 3 | 17,994 | 0 |
| FORTRESS INVESTMENT GROUP LL | | X | 6 | 100 | 0 |
| FORTRESS INVESTMENT GROUP LL | X | | 3 | 77,899 | 0 |
| FORTUNE BRANDS INC | | X | 1 | 1,754 | 1,300 |
| FORTUNE BRANDS INC | | X | 5 | 9,689 | 0 |
| FORTUNE BRANDS INC | | X | 6 | 300 | 0 |
| FORWARD AIR CORP | | X | 3 | 24,150 | 0 |

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

| | | | | | |
|------------------------------|--|---|---|-----------|-------|
| FORWARD AIR CORP | | X | 6 | 6,425 | 0 |
| FOSSIL INC | | X | 3 | 45,570 | 0 |
| FOUNDRY NETWORKS INC | | X | 3 | 195,814 | 0 |
| FOUNDRY NETWORKS INC | | X | 1 | 44 | 0 |
| FOUNDRY NETWORKS INC | | X | | 0 | 80 |
| FRANCE TELECOM | | X | 1 | 15,724 | 0 |
| FRANCE TELECOM | | X | 4 | 927 | 7,580 |
| FRANCE TELECOM | | X | | 1,424 | 0 |
| FRANCE TELECOM | | X | 6 | 42,455 | 0 |
| FRANKLIN BK CORP DEL | | X | 3 | 23,416 | 0 |
| FRANKLIN RES INC | | X | 1 | 7,728 | 0 |
| FRANKLIN RES INC | | X | 2 | 19,400 | 0 |
| FRANKLIN RES INC | | X | 3 | 148 | 0 |
| FRANKLIN RES INC | | X | 4 | 87 | 0 |
| FRANKLIN RES INC | | X | 5 | 16,464 | 0 |
| FRANKLIN RES INC | | X | | 2,097 | 0 |
| FRANKLIN RES INC | | X | 6 | 680 | 0 |
| FRANKLIN RES INC | | X | 3 | 13,400 | 0 |
| FRANKLIN RES INC | | X | 3 | 9,755 | 0 |
| FREEPORT-MCMORAN COPPER & GO | | X | 3 | 5,940 | 0 |
| FREEPORT-MCMORAN COPPER & GO | | X | 3 | 1,000,000 | 0 |
| FREEPORT-MCMORAN COPPER & GO | | X | 1 | 8,310 | 0 |
| FREEPORT-MCMORAN COPPER & GO | | X | 2 | 11,000 | 0 |
| FREEPORT-MCMORAN COPPER & GO | | X | 3 | 992 | 0 |
| FREEPORT-MCMORAN COPPER & GO | | X | 4 | 2,155 | 0 |
| FREEPORT-MCMORAN COPPER & GO | | X | | 4,000 | 0 |
| FREEPORT-MCMORAN COPPER & GO | | X | 5 | 46,177 | 0 |
| FREEPORT-MCMORAN COPPER & GO | | X | | 1,269 | 0 |
| FREEPORT-MCMORAN COPPER & GO | | X | 6 | 23,838 | 0 |
| FREEPORT-MCMORAN COPPER & GO | | X | 3 | 2,222 | 0 |
| FREEPORT-MCMORAN COPPER & GO | | X | 8 | 105,000 | 0 |
| FREEPORT-MCMORAN COPPER & GO | | X | 3 | 63,206 | 0 |
| FREEPORT-MCMORAN COPPER & GO | | X | 3 | 71,515 | 0 |
| FREIGHTCAR AMER INC | | X | 3 | 9,921 | 0 |
| FRESENIUS MED CARE AG&CO KGA | | X | 1 | 2,210 | 0 |
| FRESENIUS MED CARE AG&CO KGA | | X | 6 | 10,155 | 0 |
| FRONTIER OIL CORP | | X | 6 | 1,000 | 0 |
| FRONTIER OIL CORP | | X | 3 | 11,836 | 0 |
| FUJIFILM HLDGS CORP | | X | 1 | 10,829 | 0 |
| FUJIFILM HLDGS CORP | | X | 4 | 1,044 | 2,590 |
| FUJIFILM HLDGS CORP | | X | | 1,005 | 0 |
| FUJIFILM HLDGS CORP | | X | 6 | 1,486 | 0 |
| FULLER H B CO | | X | 3 | 135,990 | 0 |
| FURNITURE BRANDS INTL INC | | X | 3 | 17,300 | 0 |
| FURNITURE BRANDS INTL INC | | X | 4 | 495 | 0 |
| FURNITURE BRANDS INTL INC | | X | | 0 | 60 |
| FURNITURE BRANDS INTL INC | | X | 3 | | 0 14 |
| G & K SVCS INC | | X | 3 | 54,300 | 0 |
| GAMCO INVESTORS INC | | X | 3 | 14,272 | 0 |
| GEO GROUP INC | | X | 3 | 448,612 | 0 |
| GFI GROUP INC | | X | 3 | 73,458 | 0 |
| GMH CMNTYS TR | | X | 3 | 151,697 | 0 |
| G-III APPAREL GROUP LTD | | X | 3 | 104,200 | 0 |
| GSI COMMERCE INC | | X | 3 | 93,915 | 0 |
| GAIAM INC | | X | 3 | 28,981 | 0 |
| GALLAGHER ARTHUR J & CO | | X | 1 | 7,983 | 0 |
| GALLAGHER ARTHUR J & CO | | X | 5 | 3,250 | 0 |
| GALLAGHER ARTHUR J & CO | | X | | 2,035 | 0 |
| GAMESTOP CORP NEW | | X | 4 | 1,698 | 0 |
| GAMESTOP CORP NEW | | X | 3 | 12,702 | 0 |
| GANNETT INC | | X | 1 | 10,323 | 2,000 |
| GANNETT INC | | X | 2 | 14,700 | 0 |

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

| | | | | | |
|----------------------------|--|---|---|-----------|---------|
| GANNETT INC | | X | 3 | 86 | 0 |
| GANNETT INC | | X | 4 | 1,010 | 1,150 |
| GANNETT INC | | X | 5 | 25,228 | 0 |
| GANNETT INC | | X | 6 | 7,860 | 0 |
| GAP INC DEL | | X | 3 | 1,761,000 | 0 |
| GAP INC DEL | | X | 1 | 20,483 | 0 |
| GAP INC DEL | | X | 2 | 33,200 | 0 |
| GAP INC DEL | | X | 4 | 19,470 | 0 |
| GAP INC DEL | | X | 5 | 38,941 | 0 |
| GAP INC DEL | | X | | 3,986 | 0 |
| GARDNER DENVER INC | | X | 3 | 104,400 | 0 |
| GARDNER DENVER INC | | X | 6 | 1,000 | 0 |
| GARTNER INC | | X | 3 | 292,984 | 0 |
| GATEHOUSE MEDIA INC | | X | 3 | 34,333 | 0 |
| GATEHOUSE MEDIA INC | | X | 6 | 600 | 0 |
| GAYLORD ENTMT CO NEW | | X | 3 | 70,267 | 0 |
| GAYLORD ENTMT CO NEW | | X | 1 | 89 | 0 |
| GAYLORD ENTMT CO NEW | | X | 4 | 100 | 0 |
| GEHL CO | | X | 3 | 63,455 | 0 |
| GEHL CO | | X | 3 | 623 | 0 |
| GEMSTAR-TV GUIDE INTL INC | | X | 3 | 827,197 | 0 |
| GENCORP INC | | X | 3 | 213,000 | 0 |
| GENENTECH INC | | X | 3 | 900 | 0 |
| GENENTECH INC | | X | 3 | 227,400 | 0 |
| GENENTECH INC | | X | 1 | 66,450 | 250 |
| GENENTECH INC | | X | 2 | 22,800 | 0 |
| GENENTECH INC | | X | 4 | 0 | 1,500 |
| GENENTECH INC | | X | 4 | 12,418 | 0 |
| GENENTECH INC | | X | | 5,600 | 300 |
| GENENTECH INC | | X | 5 | 2,220 | 0 |
| GENENTECH INC | | X | | 1,132 | 0 |
| GENENTECH INC | | X | 6 | 1,025 | 0 |
| GENENTECH INC | | X | 3 | 200 | 0 |
| GENENTECH INC | | X | 3 | 11,800 | 0 |
| GENENTECH INC | | X | 9 | 3,040 | 0 |
| GENENTECH INC | | X | 3 | 12,788 | 0 |
| GENERAL CABLE CORP DEL NEW | | X | 3 | 7,600 | 0 |
| GENERAL CABLE CORP DEL NEW | | X | 1 | 46 | 0 |
| GENERAL CABLE CORP DEL NEW | | X | 4 | 62 | 0 |
| GENERAL DYNAMICS CORP | | X | 3 | 600 | 0 |
| GENERAL DYNAMICS CORP | | X | 1 | 696 | 345,872 |
| GENERAL DYNAMICS CORP | | X | 2 | 17,700 | 0 |
| GENERAL DYNAMICS CORP | | X | 4 | 0 | 331 |
| GENERAL DYNAMICS CORP | | X | | 0 | 421 |
| GENERAL DYNAMICS CORP | | X | 5 | 46,876 | 0 |
| GENERAL DYNAMICS CORP | | X | | 923 | 0 |
| GENERAL DYNAMICS CORP | | X | 6 | 1,280 | 0 |
| GENERAL DYNAMICS CORP | | X | 3 | 61,034 | 0 |
| GENERAL ELECTRIC CO | | X | 3 | 21,695 | 0 |
| GENERAL ELECTRIC CO | | X | 3 | 15,434 | 0 |
| GENERAL ELECTRIC CO | | X | | 76,900 | 0 |
| GENERAL ELECTRIC CO | | X | 3 | 859,875 | 0 |
| GENERAL ELECTRIC CO | | X | 3 | 8,000,000 | 0 |
| GENERAL ELECTRIC CO | | X | 1 | 1,470,758 | 634,604 |
| GENERAL ELECTRIC CO | | X | 2 | 138,200 | 0 |
| GENERAL ELECTRIC CO | | X | 3 | 43,277 | 0 |
| GENERAL ELECTRIC CO | | X | 4 | 0 | 87,600 |
| GENERAL ELECTRIC CO | | X | 4 | 0 | 43,300 |
| GENERAL ELECTRIC CO | | X | 4 | 24,300 | 0 |
| GENERAL ELECTRIC CO | | X | 4 | 169,319 | 16,094 |
| GENERAL ELECTRIC CO | | X | | 23,424 | 720 |
| GENERAL ELECTRIC CO | | X | 5 | 1,023,007 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|-----------|--------|
| GENERAL ELECTRIC CO | | X | | 15,185 | 0 |
| GENERAL ELECTRIC CO | | X | 6 | 311,877 | 0 |
| GENERAL ELECTRIC CO | | X | 3 | 38,365 | 0 |
| GENERAL ELECTRIC CO | | X | | 115 | 0 |
| GENERAL ELECTRIC CO | | X | 3 | 90,518 | 0 |
| GENERAL ELECTRIC CO | | X | 3 | 13,495 | 0 |
| GENERAL ELECTRIC CO | | X | 9 | 13,892 | 0 |
| GENERAL ELECTRIC CO | X | | 3 | 659,506 | 0 |
| GENERAL GROWTH PPTYS INC | | X | 5 | 22,640 | 0 |
| GENERAL MLS INC | | X | 1 | 46,265 | 10,000 |
| GENERAL MLS INC | | X | 2 | 9,700 | 0 |
| GENERAL MLS INC | | X | 3 | 4,000 | 0 |
| GENERAL MLS INC | | X | 4 | 180 | 0 |
| GENERAL MLS INC | | X | 5 | 31,722 | 0 |
| GENERAL MLS INC | | X | 6 | 21,039 | 0 |
| GENERAL MLS INC | | X | 3 | 11,400 | 0 |
| GENERAL MLS INC | X | | 3 | 18,020 | 0 |
| GENERAL MTRS CORP | | X | 3 | 2,237,640 | 0 |
| GENERAL MTRS CORP | | X | 1 | 401 | 0 |
| GENERAL MTRS CORP | | X | 2 | 24,200 | 0 |
| GENERAL MTRS CORP | | X | 4 | 31,240 | 2,065 |
| GENERAL MTRS CORP | | X | 5 | 72,524 | 0 |
| GENERAL MTRS CORP | | X | | 12 | 0 |
| GENERAL MTRS CORP | | X | 6 | 12,919 | 0 |
| GENERAL MTRS CORP | | X | 3 | 2,904 | 0 |
| GENERAL MTRS CORP | | X | | 105 | 0 |
| GENERAL MTRS CORP | | X | 3 | 21,500 | 0 |
| GENERAL MTRS CORP | X | | 3 | 126,231 | 0 |
| GENEREX BIOTECHNOLOGY CP DEL | | X | 6 | 105,200 | 0 |
| GENESCO INC | | X | 3 | 39,816 | 0 |
| GENESEE & WYO INC | | X | 3 | 179,570 | 0 |
| GENTEK INC | | X | 3 | 27,000 | 0 |
| GENUINE PARTS CO | | X | 3 | 51,800 | 0 |
| GENUINE PARTS CO | | X | 1 | 26 | 0 |
| GENUINE PARTS CO | | X | 5 | 10,368 | 0 |
| GENUINE PARTS CO | | X | 6 | 15,755 | 0 |
| GENUINE PARTS CO | X | | 3 | 953 | 0 |
| GENTIVA HEALTH SERVICES INC | | X | 3 | 123,806 | 0 |
| GENWORTH FINL INC | | X | 1 | 0 | 0 |
| GENWORTH FINL INC | | X | 2 | 25,900 | 0 |
| GENWORTH FINL INC | | X | 4 | 0 | 2,100 |
| GENWORTH FINL INC | | X | | 0 | 85 |
| GENWORTH FINL INC | | X | 5 | 52,279 | 0 |
| GENWORTH FINL INC | | X | 6 | 1,800 | 0 |
| GENWORTH FINL INC | | X | 3 | 22,900 | 0 |
| GENZYME CORP | | X | 1 | 224 | 0 |
| GENZYME CORP | | X | | 0 | 205 |
| GENZYME CORP | | X | 5 | 24,564 | 0 |
| GENZYME CORP | | X | | 411 | 0 |
| GENZYME CORP | | X | 6 | 865 | 0 |
| GENZYME CORP | X | | 3 | 48,093 | 0 |
| GERBER SCIENTIFIC INC | | X | 3 | 124,000 | 0 |
| GERDAU S A | | X | 4 | 0 | 172 |
| GERDAU S A | | X | | 0 | 40 |
| GERDAU S A | | X | 6 | 800 | 0 |
| GERDAU S A | X | | 3 | 87,452 | 0 |
| GERON CORP | | X | 3 | 19,545 | 0 |
| GETTY RLTY CORP NEW | | X | 3 | 56,800 | 0 |
| GEVITY HR INC | | X | 3 | 18,665 | 0 |
| GIBRALTAR INDS INC | | X | 3 | 61,461 | 0 |
| GIBRALTAR INDS INC | | X | | 0 | 20 |
| GILEAD SCIENCES INC | | X | 1 | 2,479 | 0 |

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

| | | | | | |
|-----------------------------|---|---|---|---------|-------|
| GILEAD SCIENCES INC | | X | 2 | 69,400 | 0 |
| GILEAD SCIENCES INC | | X | 4 | 0 | 3,300 |
| GILEAD SCIENCES INC | | X | 4 | 1,500 | 750 |
| GILEAD SCIENCES INC | | X | | 0 | 896 |
| GILEAD SCIENCES INC | | X | 5 | 139,657 | 0 |
| GILEAD SCIENCES INC | | X | | 1,600 | 0 |
| GILEAD SCIENCES INC | | X | 6 | 840 | 0 |
| GILEAD SCIENCES INC | | X | 3 | 43,000 | 0 |
| GILEAD SCIENCES INC | X | | 3 | 110,108 | 0 |
| GILDAN ACTIVEWEAR INC | | X | 6 | 19,940 | 0 |
| GLATFELTER | | X | 3 | 33,872 | 0 |
| GLAXOSMITHKLINE PLC | | X | 1 | 11,233 | 0 |
| GLAXOSMITHKLINE PLC | | X | 3 | 127 | 0 |
| GLAXOSMITHKLINE PLC | | X | 4 | 6,588 | 7,423 |
| GLAXOSMITHKLINE PLC | | X | | 3,471 | 0 |
| GLAXOSMITHKLINE PLC | | X | 6 | 89,167 | 0 |
| GOL LINHAS AEREAS INTLG S A | X | | 3 | 15,003 | 0 |
| GOLD FIELDS LTD NEW | | X | 3 | 50,000 | 0 |
| GOLD FIELDS LTD NEW | | X | 3 | 28,000 | 0 |
| GOLD FIELDS LTD NEW | | X | 3 | 11,850 | 0 |
| GOLD FIELDS LTD NEW | | X | 1 | 1,500 | 0 |
| GOLD FIELDS LTD NEW | | X | 3 | 74,800 | 0 |
| GOLD FIELDS LTD NEW | | X | 4 | 3,548 | 0 |
| GOLD FIELDS LTD NEW | | X | | 0 | 71 |
| GOLD FIELDS LTD NEW | | X | 6 | 1,900 | 0 |
| GOLD FIELDS LTD NEW | | X | 3 | 10,000 | 0 |
| GOLD FIELDS LTD NEW | X | | 3 | 149,388 | 0 |
| GOLDCORP INC NEW | | X | 3 | 1,100 | 0 |
| GOLDCORP INC NEW | | X | 1 | 54 | 0 |
| GOLDCORP INC NEW | | X | 4 | 494 | 0 |
| GOLDCORP INC NEW | | X | 6 | 134,459 | 0 |
| GOLDMAN SACHS GROUP INC | | X | 3 | 15,345 | 0 |
| GOLDMAN SACHS GROUP INC | | X | 3 | 52,247 | 0 |
| GOLDMAN SACHS GROUP INC | | X | 3 | 5,000 | 0 |
| GOLDMAN SACHS GROUP INC | | X | 1 | 17,472 | 150 |
| GOLDMAN SACHS GROUP INC | | X | 2 | 800 | 0 |
| GOLDMAN SACHS GROUP INC | | X | 3 | 5,535 | 0 |
| GOLDMAN SACHS GROUP INC | | X | 4 | 1,500 | 0 |
| GOLDMAN SACHS GROUP INC | | X | 4 | 41,075 | 0 |
| GOLDMAN SACHS GROUP INC | | X | | 1,600 | 150 |
| GOLDMAN SACHS GROUP INC | | X | 5 | 43,291 | 0 |
| GOLDMAN SACHS GROUP INC | | X | | 775 | 0 |
| GOLDMAN SACHS GROUP INC | | X | 6 | 8,576 | 0 |
| GOLDMAN SACHS GROUP INC | | X | 3 | 4,925 | 0 |
| GOLDMAN SACHS GROUP INC | X | | 3 | 35,040 | 0 |
| GOODRICH CORP | | X | 1 | 391 | 0 |
| GOODRICH CORP | | X | | 0 | 572 |
| GOODRICH CORP | | X | 5 | 22,427 | 0 |
| GOODRICH CORP | | X | | 70 | 0 |
| GOODRICH CORP | | X | 6 | 500 | 0 |
| GOODRICH PETE CORP | | X | 3 | 3,200 | 0 |
| GOODRICH PETE CORP | | X | 3 | 4,466 | 0 |
| GOODYEAR TIRE & RUBR CO | | X | 1 | 395 | 0 |
| GOODYEAR TIRE & RUBR CO | | X | 3 | 531 | 0 |
| GOODYEAR TIRE & RUBR CO | | X | 5 | 13,592 | 0 |
| GOOGLE INC | | X | 3 | 100 | 0 |
| GOOGLE INC | | X | | 2,700 | 0 |
| GOOGLE INC | | X | 3 | 555,300 | 0 |
| GOOGLE INC | | X | 1 | 12,858 | 138 |
| GOOGLE INC | | X | 2 | 8,500 | 0 |
| GOOGLE INC | | X | 3 | 542 | 0 |
| GOOGLE INC | | X | 4 | 1,500 | 393 |

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

| | | | | | |
|------------------------------|---|---|---|---------|--------|
| GOOGLE INC | | X | 4 | 600 | 0 |
| GOOGLE INC | | X | 4 | 7,622 | 38 |
| GOOGLE INC | | X | | 195 | 81 |
| GOOGLE INC | | X | 5 | 24,344 | 0 |
| GOOGLE INC | | X | | 499 | 0 |
| GOOGLE INC | | X | 6 | 379 | 0 |
| GOOGLE INC | | X | 3 | 1,491 | 0 |
| GOOGLE INC | | X | | 55 | 0 |
| GOOGLE INC | | X | 3 | 6,866 | 0 |
| GOOGLE INC | X | | 3 | 18,486 | 0 |
| GORMAN RUPP CO | | X | 3 | 22,500 | 0 |
| GORMAN RUPP CO | | X | 1 | 0 | 11,718 |
| GRACE W R & CO DEL NEW | | X | 1 | 0 | 216 |
| GRACE W R & CO DEL NEW | | X | | 10,000 | 0 |
| GRACO INC | | X | 6 | 1,320 | 0 |
| GRACO INC | X | | 3 | 12,623 | 0 |
| GRAFTECH INTL LTD | | X | 3 | 226,289 | 0 |
| GRAINGER W W INC | | X | 1 | 26 | 0 |
| GRAINGER W W INC | | X | 5 | 12,658 | 0 |
| GRAINGER W W INC | | X | 6 | 13,690 | 0 |
| GRAINGER W W INC | X | | 3 | 48,541 | 0 |
| GRAMERCY CAP CORP | | X | 3 | 52,763 | 0 |
| GRANITE CONSTR INC | | X | 3 | 73,800 | 0 |
| GRANITE CONSTR INC | | X | 4 | 65 | 0 |
| GRANT PRIDECO INC | | X | 3 | 11,704 | 0 |
| GRANT PRIDECO INC | | X | 2 | 17,536 | 0 |
| GRANT PRIDECO INC | | X | | 400 | 90 |
| GRANT PRIDECO INC | | X | 6 | 75 | 0 |
| GRANT PRIDECO INC | X | | 3 | 3,189 | 0 |
| GRAPHIC PACKAGING HLDG CO | | X | 3 | 120,000 | 0 |
| GRAY TELEVISION INC | | X | 3 | 83,232 | 0 |
| GREAT ATLANTIC & PAC TEA INC | | X | 3 | 20,163 | 0 |
| GREAT WOLF RESORTS INC | | X | 3 | 50,893 | 0 |
| GREATBATCH INC | | X | 3 | 102,246 | 0 |
| GREEN BANKSHARES INC | | X | 3 | 27,500 | 0 |
| GREENFIELD ONLINE INC | | X | 3 | 171,800 | 0 |
| GREIF INC | | X | 3 | 68,293 | 0 |
| GREY WOLF INC | | X | 3 | 547,837 | 0 |
| GRIFFON CORP | | X | 3 | 135,253 | 0 |
| GROUP 1 AUTOMOTIVE INC | | X | 3 | 10,781 | 0 |
| GROUPE CGI INC | | X | 6 | 60,370 | 0 |
| GTX INC DEL | | X | 3 | 11,267 | 0 |
| GUARANTY FINL GROUP INC | | X | 3 | 28,666 | 0 |
| GUARANTY FINL GROUP INC | | X | 1 | 69 | 0 |
| GUESS INC | | X | 3 | 920,000 | 0 |
| GUESS INC | | X | 1 | 20,452 | 0 |
| GUESS INC | | X | 4 | 126 | 0 |
| GUESS INC | | X | | 1,719 | 0 |
| GUESS INC | | X | 6 | 50 | 0 |
| GUIDANCE SOFTWARE INC | | X | 3 | 13,909 | 0 |
| GULF ISLAND FABRICATION INC | | X | 3 | 29,525 | 0 |
| GULFMARK OFFSHORE INC | | X | 3 | 54,391 | 0 |
| GULFPORT ENERGY CORP | | X | 3 | 58,522 | 0 |
| GYMBOREE CORP | | X | 3 | 109,365 | 0 |
| HDFC BANK LTD | | X | 4 | 0 | 1,100 |
| HDFC BANK LTD | X | | 7 | 400,000 | 0 |
| HDFC BANK LTD | X | | 3 | 85,908 | 0 |
| HFF INC | | X | 3 | 63,000 | 0 |
| HLTH CORPORATION | | X | 3 | 130,200 | 0 |
| HLTH CORPORATION | | X | | 1,894 | 0 |
| HLTH CORPORATION | | X | 6 | 300 | 0 |
| HSBC HLDGS PLC | | X | 1 | 7,684 | 743 |

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

| | | | | | |
|------------------------------|---|---|---|---------|--------|
| HSBC HLDGS PLC | | X | 4 | 42,387 | 15,601 |
| HSBC HLDGS PLC | | X | | 688 | 0 |
| HSBC HLDGS PLC | | X | 6 | 26,410 | 0 |
| HSBC HLDGS PLC | | X | 3 | 0 | 0 |
| HSBC HLDGS PLC | | X | 3 | 43,106 | 0 |
| HSBC HLDGS PLC | | X | 1 | 0 | 0 |
| HSBC HLDGS PLC | | X | 4 | 118,000 | 0 |
| HSBC HLDGS PLC | | X | | 6,000 | 0 |
| HSBC HLDGS PLC | | X | 3 | 0 | 0 |
| HAEMONETICS CORP | | X | 3 | 79,805 | 0 |
| HAEMONETICS CORP | | X | 1 | 39 | 0 |
| HAIN CELESTIAL GROUP INC | | X | 3 | 46,887 | 0 |
| HAIN CELESTIAL GROUP INC | X | | 3 | | 0 |
| HALLIBURTON CO | | X | 1 | 18,944 | 0 |
| HALLIBURTON CO | | X | 3 | 96 | 0 |
| HALLIBURTON CO | | X | 4 | 22,100 | 12,340 |
| HALLIBURTON CO | | X | | 2,000 | 0 |
| HALLIBURTON CO | | X | 5 | 103,462 | 0 |
| HALLIBURTON CO | | X | | 3,335 | 0 |
| HALLIBURTON CO | | X | 6 | 8,845 | 0 |
| HALLIBURTON CO | | X | 3 | 10,000 | 0 |
| HALLIBURTON CO | | X | 8 | 257,400 | 0 |
| HALLIBURTON CO | | X | 3 | 112,850 | 0 |
| HALLIBURTON CO | X | | 3 | 103,114 | 0 |
| HANCOCK HLDG CO | | X | 3 | 71,271 | 0 |
| HANCOCK JOHN PATRIOT PREM II | | X | 1 | 0 | 0 |
| HANESBRANDS INC | | X | 1 | 164,510 | 15,125 |
| HANMI FINL CORP | | X | 3 | 102,190 | 0 |
| HANSEN NAT CORP | | X | 3 | 66,150 | 0 |
| HANSEN NAT CORP | | X | 3 | 68,087 | 0 |
| HANSEN NAT CORP | | X | 1 | 105 | 0 |
| HANSEN NAT CORP | | X | 6 | 34,775 | 0 |
| HARDINGE INC | | X | 3 | 72,200 | 0 |
| HARLEY DAVIDSON INC | | X | 3 | 137,300 | 0 |
| HARLEY DAVIDSON INC | | X | 1 | 3,220 | 0 |
| HARLEY DAVIDSON INC | | X | 4 | 280 | 0 |
| HARLEY DAVIDSON INC | | X | 4 | 160 | 325 |
| HARLEY DAVIDSON INC | | X | 5 | 28,962 | 0 |
| HARLEY DAVIDSON INC | | X | 6 | 1,047 | 0 |
| HARLEY DAVIDSON INC | | X | 3 | 500 | 0 |
| HARLEY DAVIDSON INC | X | | 3 | 1,000 | 0 |
| HARLEYSVILLE GROUP INC | | X | 3 | 36,000 | 0 |
| HARLEYSVILLE NATL CORP PA | | X | 3 | 36,000 | 0 |
| HARMAN INTL INDS INC | | X | 1 | 99 | 0 |
| HARMAN INTL INDS INC | | X | 5 | 3,996 | 0 |
| HARMAN INTL INDS INC | | X | 6 | 805 | 0 |
| HARMONIC INC | | X | 3 | 37,606 | 0 |
| HARMONIC INC | | X | 6 | 25,405 | 0 |
| HARMONY GOLD MNG LTD | | X | 3 | 22,000 | 0 |
| HARMONY GOLD MNG LTD | | X | 3 | 4,300 | 0 |
| HARMONY GOLD MNG LTD | | X | 6 | 200 | 0 |
| HARMONY GOLD MNG LTD | X | | 3 | 187,674 | 0 |
| HARRIS CORP DEL | | X | 3 | 13,500 | 0 |
| HARRIS CORP DEL | | X | 1 | 169 | 0 |
| HARRIS CORP DEL | | X | 6 | 3,950 | 0 |
| HARRIS STRATEX NTRKS INC | | X | 3 | 18,080 | 0 |
| HARSCO CORP | | X | 1 | 8,324 | 0 |
| HARSCO CORP | | X | 3 | 38 | 0 |
| HARSCO CORP | | X | 4 | 100 | 0 |
| HARSCO CORP | | X | | 825 | 0 |
| HARSCO CORP | | X | 6 | 1,980 | 0 |
| HARTFORD FINL SVCS GROUP INC | | X | 1 | 17,493 | 1,150 |

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

| | | | | | |
|------------------------------|---|---|---|---------|-------|
| HARTFORD FINL SVCS GROUP INC | | X | 2 | 7,900 | 0 |
| HARTFORD FINL SVCS GROUP INC | | X | 4 | 0 | 1,000 |
| HARTFORD FINL SVCS GROUP INC | | X | | 0 | 75 |
| HARTFORD FINL SVCS GROUP INC | | X | 5 | 36,486 | 0 |
| HARTFORD FINL SVCS GROUP INC | | X | | 3,113 | 0 |
| HARTFORD FINL SVCS GROUP INC | | X | 6 | 20,482 | 0 |
| HARTFORD FINL SVCS GROUP INC | | X | 3 | 4,800 | 0 |
| HARTFORD FINL SVCS GROUP INC | X | | 3 | 908 | 0 |
| HARVEST ENERGY TR | | X | 1 | 1,250 | 0 |
| HARVEST ENERGY TR | | X | 4 | 1,000 | 0 |
| HARVEST ENERGY TR | | X | 6 | 34,278 | 0 |
| HARVEST NATURAL RESOURCES IN | | X | 3 | 159,326 | 0 |
| HARVEST NATURAL RESOURCES IN | | X | 6 | 1,000 | 0 |
| HASBRO INC | | X | 3 | 71,400 | 0 |
| HASBRO INC | | X | 5 | 35,457 | 0 |
| HAVERTY FURNITURE INC | | X | 3 | 69,426 | 0 |
| HEALTHCARE SVCS GRP INC | | X | 3 | 100,689 | 0 |
| HEALTHCARE SVCS GRP INC | | X | 1 | 224 | 0 |
| HEALTHCARE SVCS GRP INC | | X | 6 | 675 | 0 |
| HEADWATERS INC | | X | 3 | 41,794 | 0 |
| HEADWATERS INC | | X | 4 | 115 | 0 |
| HEADWATERS INC | | X | 6 | 1,000 | 0 |
| HEADWATERS INC | | X | 3 | 3,950 | 0 |
| HEADWATERS INC | X | | 3 | 30,562 | 0 |
| HEALTHEXTRAS INC | | X | 3 | 20,602 | 0 |
| HEALTHEXTRAS INC | | X | 1 | 3,735 | 0 |
| HECLA MNG CO | | X | 3 | 98,238 | 0 |
| HECLA MNG CO | | X | 3 | 12,700 | 0 |
| HECLA MNG CO | | X | 6 | 8,485 | 0 |
| HECLA MNG CO | X | | 3 | 5,430 | 0 |
| HEICO CORP NEW | | X | 3 | 1,008 | 0 |
| HEICO CORP NEW | | X | 1 | 3,658 | 0 |
| HEICO CORP NEW | | X | | 308 | 0 |
| HEIDRICK & STRUGGLES INTL IN | | X | 3 | 17,815 | 0 |
| HEINZ H J CO | | X | 3 | 500 | 0 |
| HEINZ H J CO | | X | 1 | 22,916 | 4,250 |
| HEINZ H J CO | | X | 2 | 11,625 | 0 |
| HEINZ H J CO | | X | 4 | 7,500 | 0 |
| HEINZ H J CO | | X | 5 | 38,810 | 0 |
| HEINZ H J CO | | X | | 36 | 0 |
| HEINZ H J CO | | X | 6 | 8,720 | 0 |
| HEINZ H J CO | X | | 3 | 92,194 | 0 |
| HELIX ENERGY SOLUTIONS GRP I | | X | 3 | 193,800 | 0 |
| HELIX ENERGY SOLUTIONS GRP I | | X | 1 | 3,710 | 0 |
| HENRY JACK & ASSOC INC | | X | 3 | 204,604 | 0 |
| HERITAGE COMMERCE CORP | | X | 3 | 15,000 | 0 |
| HERCULES INC | | X | 3 | 82,800 | 0 |
| HERCULES INC | | X | 1 | 170 | 0 |
| HERCULES INC | | X | 5 | 36,450 | 0 |
| HERCULES TECH GROWTH CAP INC | X | | 3 | 23,293 | 0 |
| HERSHA HOSPITALITY TR | | X | 3 | 175,500 | 0 |
| HERSHEY CO | | X | 1 | 21,925 | 775 |
| HERSHEY CO | | X | 5 | 8,569 | 0 |
| HERSHEY CO | | X | 6 | 4,000 | 0 |
| HERSHEY CO | X | | 3 | 9,970 | 0 |
| HERTZ GLOBAL HOLDINGS INC | | X | 3 | 46,300 | 0 |
| HESS CORP | | X | 1 | 75,006 | 310 |
| HESS CORP | | X | 3 | 1,565 | 0 |
| HESS CORP | | X | 5 | 36,138 | 0 |
| HESS CORP | | X | | 335 | 0 |
| HESS CORP | | X | 3 | 63,310 | 0 |
| HESS CORP | | X | 9 | 6,340 | 0 |

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

| | | | | | |
|-----------------------------|---|---|---|-----------|--------|
| HESS CORP | X | | 3 | 300 | 0 |
| HEWITT ASSOCS INC | | X | 3 | 11,500 | 0 |
| HEWLETT PACKARD CO | | X | | 21,300 | 0 |
| HEWLETT PACKARD CO | | X | 3 | 1,966 | 0 |
| HEWLETT PACKARD CO | | X | 1 | 96,999 | 25,350 |
| HEWLETT PACKARD CO | | X | 2 | 28,900 | 0 |
| HEWLETT PACKARD CO | | X | 3 | 300 | 0 |
| HEWLETT PACKARD CO | | X | 4 | 22,000 | 3,600 |
| HEWLETT PACKARD CO | | X | 4 | 1,504 | 707 |
| HEWLETT PACKARD CO | | X | | 4,203 | 632 |
| HEWLETT PACKARD CO | | X | 5 | 318,864 | 0 |
| HEWLETT PACKARD CO | | X | | 4,893 | 0 |
| HEWLETT PACKARD CO | | X | 6 | 11,543 | 0 |
| HEWLETT PACKARD CO | | X | 3 | 3,993 | 0 |
| HEWLETT PACKARD CO | | X | | 66 | 0 |
| HEWLETT PACKARD CO | | X | 3 | 157,309 | 0 |
| HEWLETT PACKARD CO | | X | 3 | 126 | 0 |
| HEWLETT PACKARD CO | X | | 3 | 186,194 | 0 |
| HEXCEL CORP NEW | | X | 3 | 17,400 | 0 |
| HEXCEL CORP NEW | | X | 3 | 373,847 | 0 |
| HEXCEL CORP NEW | | X | 4 | 220 | 0 |
| HIBBETT SPORTS INC | | X | 3 | 24,419 | 0 |
| HIBBETT SPORTS INC | | X | 1 | 5,865 | 0 |
| HIGHWOODS PPTYS INC | | X | 3 | 120,218 | 0 |
| HILB ROGAL & HOBBS CO | | X | 3 | 94,921 | 0 |
| HILB ROGAL & HOBBS CO | | X | 1 | 34 | 0 |
| HILLTOP HOLDINGS INC | | X | 3 | 116,356 | 0 |
| HIMAX TECHNOLOGIES INC | | X | 4 | 10,000 | 0 |
| HITACHI LIMITED | | X | 4 | 450 | 3,660 |
| HITACHI LIMITED | | X | 6 | 3,097 | 0 |
| HITTITE MICROWAVE CORP | | X | 3 | 50,777 | 0 |
| HOLOGIC INC | | X | 3 | 892,000 | 0 |
| HOLOGIC INC | | X | 1 | 100 | 0 |
| HOLOGIC INC | | X | 4 | 0 | 1,300 |
| HOLOGIC INC | | X | 3 | 8,352 | 0 |
| HOLOGIC INC | X | | 3 | 9,300 | 0 |
| HOLOGIC INC | | X | 4 | 10,000 | 0 |
| HOME DEPOT INC | | X | 3 | 129,200 | 0 |
| HOME DEPOT INC | | X | 3 | 1,419,809 | 0 |
| HOME DEPOT INC | | X | 1 | 40,059 | 540 |
| HOME DEPOT INC | | X | 2 | 31,300 | 0 |
| HOME DEPOT INC | | X | 3 | 155 | 0 |
| HOME DEPOT INC | | X | 4 | 1,050 | 0 |
| HOME DEPOT INC | | X | 4 | 16,370 | 5,315 |
| HOME DEPOT INC | | X | | 1,400 | 19,885 |
| HOME DEPOT INC | | X | 5 | 183,176 | 0 |
| HOME DEPOT INC | | X | 6 | 42,462 | 0 |
| HOME DEPOT INC | | X | | 305 | 0 |
| HOME DEPOT INC | X | | 3 | 3,297 | 0 |
| HOME INNS & HOTELS MGMT INC | | X | 2 | 228,500 | 0 |
| HONDA MOTOR LTD | | X | 1 | 366 | 0 |
| HONDA MOTOR LTD | | X | 4 | 288 | 0 |
| HONDA MOTOR LTD | | X | 6 | 23,982 | 0 |
| HONEYWELL INTL INC | | X | | 26,200 | 0 |
| HONEYWELL INTL INC | | X | 3 | 900 | 0 |
| HONEYWELL INTL INC | | X | 3 | 23,815 | 0 |
| HONEYWELL INTL INC | | X | 1 | 34,469 | 1,450 |
| HONEYWELL INTL INC | | X | 2 | 17,200 | 0 |
| HONEYWELL INTL INC | | X | 3 | 1,230 | 0 |
| HONEYWELL INTL INC | | X | 4 | 0 | 2,000 |
| HONEYWELL INTL INC | | X | 4 | 6,800 | 0 |
| HONEYWELL INTL INC | | X | 4 | 4,104 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|-----------|-------|
| HONEYWELL INTL INC | | X | | 500 | 0 |
| HONEYWELL INTL INC | | X | 5 | 107,306 | 0 |
| HONEYWELL INTL INC | | X | 6 | 81,127 | 0 |
| HONEYWELL INTL INC | | X | 3 | 700 | 0 |
| HONEYWELL INTL INC | | X | 3 | 96,616 | 0 |
| HONEYWELL INTL INC | X | | 3 | 12,687 | 0 |
| HORACE MANN EDUCATORS CORP N | | X | 3 | 109,435 | 0 |
| HORIZON FINL CORP WASH | | X | 3 | 15,000 | 0 |
| HORNBECK OFFSHORE SVCS INC N | | X | 3 | 68,377 | 0 |
| HORNBECK OFFSHORE SVCS INC N | | X | 4 | 397 | 0 |
| HOSPIRA INC | | X | 3 | 38,900 | 0 |
| HOSPIRA INC | | X | 1 | 5,406 | 1,770 |
| HOSPIRA INC | | X | 4 | 23 | 0 |
| HOSPIRA INC | | X | 4 | 600 | 700 |
| HOSPIRA INC | | X | 5 | 8,809 | 0 |
| HOST HOTELS & RESORTS INC | | X | 3 | 102,406 | 0 |
| HOST HOTELS & RESORTS INC | | X | 1 | 9,774 | 412 |
| HOST HOTELS & RESORTS INC | | X | 3 | 90 | 0 |
| HOST HOTELS & RESORTS INC | | X | 4 | 540 | 0 |
| HOST HOTELS & RESORTS INC | | X | 5 | 36,207 | 0 |
| HOST HOTELS & RESORTS INC | | X | 6 | 2,120 | 0 |
| HOT TOPIC INC | | X | 3 | 147,402 | 0 |
| HOUSTON WIRE & CABLE CO | | X | 1 | 198 | 0 |
| HOUSTON WIRE & CABLE CO | | X | 3 | 0 | 0 3 |
| HUDSON CITY BANCORP | | X | 1 | 192 | 0 |
| HUDSON CITY BANCORP | | X | 5 | 35,745 | 0 |
| HUDSON HIGHLAND GROUP INC | | X | 3 | 175,900 | 0 |
| HUMANA INC | | X | 3 | 10,200 | 0 |
| HUMANA INC | | X | 1 | 430 | 0 |
| HUMANA INC | | X | 2 | 11,400 | 0 |
| HUMANA INC | | X | 5 | 25,933 | 0 |
| HUMANA INC | | X | | 288 | 0 |
| HUMANA INC | X | | 3 | 4,100 | 0 |
| HUMAN GENOME SCIENCES INC | | X | 3 | 2,215,021 | 0 |
| HUMAN GENOME SCIENCES INC | | X | 4 | 2,800 | 0 |
| HUNT J B TRANS SVCS INC | | X | 3 | 85,800 | 0 |
| HUNT J B TRANS SVCS INC | | X | 1 | 103 | 0 |
| HUNT J B TRANS SVCS INC | | X | 4 | 69 | 0 |
| HUNTINGTON BANCSHARES INC | | X | 5 | 18,447 | 0 |
| HURCO COMPANIES INC | | X | 3 | 6,200 | 0 |
| HURON CONSULTING GROUP INC | | X | 3 | 30,646 | 0 |
| HUTCHINSON TECHNOLOGY INC | | X | 3 | 49,020 | 0 |
| IDT CORP | | X | 3 | 106,730 | 0 |
| HYPERCOM CORP | | X | 3 | 23,587 | 0 |
| HYPERCOM CORP | X | | 3 | | 0 42 |
| IAC INTERACTIVECORP | | X | 3 | 354,280 | 0 |
| IAC INTERACTIVECORP | | X | 1 | 46 | 0 |
| IAC INTERACTIVECORP | | X | 4 | 700 | 0 |
| IAC INTERACTIVECORP | | X | | 0 | 482 |
| IAC INTERACTIVECORP | | X | 5 | 13,274 | 0 |
| IAC INTERACTIVECORP | | X | 6 | 135 | 0 |
| ICU MED INC | | X | 3 | 54,000 | 0 |
| I D SYSTEMS INC | | X | 1 | 15,914 | 0 |
| I D SYSTEMS INC | | X | 6 | 4,800 | 0 |
| IPG PHOTONICS CORP | | X | 3 | 44,395 | 0 |
| IPCS INC | | X | 3 | 71,639 | 0 |
| IPCS INC | | X | | 7,665 | 0 |
| IMS HEALTH INC | | X | 1 | 163 | 0 |
| IMS HEALTH INC | | X | 3 | 800 | 0 |
| IMS HEALTH INC | | X | 5 | 20,941 | 0 |
| IMS HEALTH INC | X | | 3 | 30,915 | 0 |
| IRSA INVERSIONES Y REP S A | | X | | 51,869 | 0 |

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

| | | | | | |
|---------------------------|---|---|---|---------|-------|
| IXIA | | X | 3 | 206,211 | 0 |
| IBASIS INC | | X | 3 | 86,800 | 0 |
| IBERIABANK CORP | | X | 3 | 30,000 | 0 |
| IBERIABANK CORP | | X | 1 | 2,000 | 0 |
| IBERIABANK CORP | | X | | 0 | 10 |
| ITT CORP NEW | | X | 3 | 43,539 | 0 |
| ITT CORP NEW | | X | 3 | 46,467 | 0 |
| ITT CORP NEW | | X | 1 | 189,414 | 1,335 |
| ITT CORP NEW | | X | 2 | 13,835 | 0 |
| ITT CORP NEW | | X | 3 | 600 | 0 |
| ITT CORP NEW | | X | 5 | 15,464 | 0 |
| ITT CORP NEW | | X | | 1,140 | 0 |
| ITT CORP NEW | | X | 6 | 64,575 | 0 |
| ITT CORP NEW | | X | 9 | 5,920 | 0 |
| ITT CORP NEW | X | | 3 | 41,496 | 0 |
| IAMGOLD CORP | | X | 3 | 216 | 0 |
| IAMGOLD CORP | | X | 4 | 2,873 | 0 |
| IAMGOLD CORP | | X | 6 | 25,320 | 0 |
| IAMGOLD CORP | | X | 3 | 500 | 0 |
| ICICI BK LTD | | X | 1 | 4,144 | 0 |
| ICICI BK LTD | | X | 2 | 0 | 0 |
| ICICI BK LTD | | X | 4 | 0 | 2,555 |
| ICICI BK LTD | | X | | 2,000 | 0 |
| ICICI BK LTD | | X | | 413 | 0 |
| ICICI BK LTD | | X | 6 | 5,770 | 0 |
| ICICI BK LTD | X | X | 7 | 634,507 | 0 |
| ICICI BK LTD | X | | 3 | 536,074 | 0 |
| ICAGEN INC | X | | 3 | | 0 |
| ICONIX BRAND GROUP INC | | X | 3 | 37,191 | 0 |
| ICONIX BRAND GROUP INC | | X | 1 | 2,566 | 0 |
| ICONIX BRAND GROUP INC | | X | 4 | 154 | 0 |
| ICONIX BRAND GROUP INC | | X | | 2,816 | 0 |
| IDACORP INC | | X | 3 | 32,769 | 0 |
| IDACORP INC | | X | 1 | 900 | 0 |
| IDEARC INC | | X | 1 | 469 | 295 |
| IDEARC INC | | X | 2 | 20,000 | 0 |
| IDEARC INC | | X | 3 | 61 | 0 |
| IDEARC INC | | X | 4 | 1,302 | 0 |
| IDEARC INC | | X | | 149 | 0 |
| IDEARC INC | | X | 5 | 428 | 0 |
| IDEARC INC | | X | | 4 | 0 |
| IDEARC INC | | X | 6 | 771 | 0 |
| IDEARC INC | X | | 3 | 6,200 | 0 |
| IDEX CORP | | X | 1 | 10,763 | 0 |
| IDEX CORP | | X | | 0 | 30 |
| IDEX CORP | | X | | 865 | 0 |
| IDEX CORP | | X | 3 | 4,576 | 0 |
| IDEXX LABS INC | | X | 3 | 95,400 | 0 |
| IDEXX LABS INC | | X | 6 | 330 | 0 |
| IGATE CORP | | X | 3 | 39,000 | 0 |
| IKON OFFICE SOLUTIONS INC | | X | 3 | 270,000 | 0 |
| IHS INC | | X | 3 | 113,102 | 0 |
| IHS INC | | X | 1 | 2,636 | 0 |
| IHS INC | | X | | 175 | 0 |
| ILLINOIS TOOL WKS INC | | X | 3 | 11,370 | 0 |
| ILLINOIS TOOL WKS INC | | X | 3 | 80,650 | 0 |
| ILLINOIS TOOL WKS INC | | X | 3 | 642,728 | 0 |
| ILLINOIS TOOL WKS INC | | X | 1 | 11,495 | 0 |
| ILLINOIS TOOL WKS INC | | X | 3 | 5,710 | 0 |
| ILLINOIS TOOL WKS INC | | X | 4 | 1,404 | 0 |
| ILLINOIS TOOL WKS INC | | X | 5 | 37,646 | 0 |
| ILLINOIS TOOL WKS INC | | X | | 5,226 | 0 |

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

| | | | | | |
|------------------------------|--|---|---|---------|--------|
| ILLINOIS TOOL WKS INC | | X | 6 | 1,405 | 0 |
| IMATION CORP | | X | 3 | 54,226 | 0 |
| IMAX CORP | | X | 1 | 17,878 | 0 |
| IMMUCOR INC | | X | 3 | 33,266 | 0 |
| IMPERIAL CAP BANCORP INC | | X | 3 | 17,783 | 0 |
| IMPERIAL OIL LTD | | X | 1 | 7,000 | 0 |
| IMPERIAL OIL LTD | | X | 4 | 5,000 | 0 |
| IMPERIAL OIL LTD | | X | 6 | 294,190 | 0 |
| IMPERIAL OIL LTD | | X | 3 | | 0 |
| IMPERIAL TOBACCO GROUP PLC | | X | 1 | 1,358 | 0 |
| IMPERIAL TOBACCO GROUP PLC | | X | 4 | 0 | 69 |
| IMPERIAL TOBACCO GROUP PLC | | X | | 953 | 0 |
| INCYTE CORP | | X | 3 | 183,809 | 0 |
| INDEPENDENT BANK CORP MASS | | X | 3 | 27,000 | 0 |
| INDEPENDENT BANK CORP MICH | | X | 3 | 60,075 | 0 |
| INDIA FD INC | | X | 1 | 0 | 0 |
| INDIA FD INC | | X | 4 | 0 | 209 |
| INDIA FD INC | | X | 6 | 9,734 | 0 |
| INFINEON TECHNOLOGIES AG | | X | 1 | 40,018 | 0 |
| INFINEON TECHNOLOGIES AG | | X | 4 | 0 | 10,785 |
| INFINEON TECHNOLOGIES AG | | X | | 3,702 | 0 |
| INFINEON TECHNOLOGIES AG | | X | 6 | 23,445 | 0 |
| INFINITY PPTY & CAS CORP | | X | 3 | 38,950 | 0 |
| INFINITY PPTY & CAS CORP | | X | 1 | 2,156 | 0 |
| INFORMATICA CORP | | X | 3 | 231,745 | 0 |
| INFOSYS TECHNOLOGIES LTD | | X | 1 | 2,394 | 0 |
| INFOSYS TECHNOLOGIES LTD | | X | 4 | 171 | 1,900 |
| INFOSYS TECHNOLOGIES LTD | | X | | 0 | 26 |
| INFOSYS TECHNOLOGIES LTD | | X | | 64 | 0 |
| INFOSYS TECHNOLOGIES LTD | | X | 6 | 5,155 | 0 |
| INFOSYS TECHNOLOGIES LTD | | X | 3 | 395,768 | 0 |
| INFOSPACE INC | | X | 3 | 123,600 | 0 |
| INFOSPACE INC | | X | 6 | 50 | 0 |
| ING GROEP N V | | X | 1 | 16,245 | 0 |
| ING GROEP N V | | X | 4 | 2,360 | 0 |
| ING GROEP N V | | X | | 1,227 | 0 |
| ING GROEP N V | | X | 6 | 285,320 | 0 |
| INGRAM MICRO INC | | X | 2 | 26,500 | 0 |
| INSIGHT ENTERPRISES INC | | X | 3 | 304,438 | 0 |
| INSITUFORM TECHNOLOGIES INC | | X | 3 | 22,946 | 0 |
| INNOSPEC INC | | X | 3 | 101,088 | 0 |
| INSPIRE PHARMACEUTICALS INC | | X | 1 | 23,749 | 0 |
| INTEGRA LIFESCIENCES HLDGS C | | X | 3 | 42,080 | 0 |
| INTEGRATED DEVICE TECHNOLOGY | | X | 3 | 52,700 | 0 |
| INTEGRATED DEVICE TECHNOLOGY | | X | 4 | 1,000 | 0 |
| INTEGRATED ELECTRICAL SVC | | X | 3 | 88,400 | 0 |
| INTEL CORP | | X | 3 | 138,617 | 0 |
| INTEL CORP | | X | 3 | 295,186 | 0 |
| INTEL CORP | | X | | 96,500 | 0 |
| INTEL CORP | | X | 1 | 468,339 | 52,520 |
| INTEL CORP | | X | 2 | 159,400 | 0 |
| INTEL CORP | | X | 3 | 31,010 | 0 |
| INTEL CORP | | X | 4 | 13,200 | 90,100 |
| INTEL CORP | | X | 4 | 30,700 | 0 |
| INTEL CORP | | X | 4 | 330,106 | 86,485 |
| INTEL CORP | | X | | 23,300 | 2,315 |
| INTEL CORP | | X | 5 | 629,175 | 0 |
| INTEL CORP | | X | | 10,159 | 0 |
| INTEL CORP | | X | 6 | 122,238 | 0 |
| INTEL CORP | | X | 3 | 69,749 | 0 |
| INTEL CORP | | X | | 77 | 0 |
| INTEL CORP | | X | | 128,120 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|--------|
| INTEL CORP | | X | 3 | 528 | 0 |
| INTEL CORP | | X | 9 | 1,125 | 0 |
| INTEL CORP | X | | 3 | 249,754 | 0 |
| INTEGRA BK CORP | | X | 3 | 75,936 | 0 |
| INTEGRYS ENERGY GROUP INC | | X | 1 | 728 | 0 |
| INTEGRYS ENERGY GROUP INC | | X | 5 | 4,150 | 0 |
| INTER PARFUMS INC | | X | 3 | 51,352 | 0 |
| INTERACTIVE DATA CORP | | X | 3 | 31,605 | 0 |
| INTERACTIVE BROKERS GROUP IN | | X | 3 | 28,300 | 0 |
| INTERACTIVE BROKERS GROUP IN | | X | 1 | 5,582 | 0 |
| INTERACTIVE BROKERS GROUP IN | | X | | 360 | 0 |
| INTERACTIVE BROKERS GROUP IN | | X | 6 | 2,400 | 0 |
| INTERCONTINENTALEXCHANGE INC | | X | 1 | 2,803 | 0 |
| INTERCONTINENTALEXCHANGE INC | | X | 5 | 3,900 | 0 |
| INTERCONTINENTALEXCHANGE INC | | X | | 177 | 0 |
| INTERCONTINENTALEXCHANGE INC | | X | 6 | 80 | 0 |
| INTERFACE INC | | X | 3 | 292,644 | 0 |
| INTERDIGITAL INC | | X | 3 | 222,154 | 0 |
| INTERLINE BRANDS INC | | X | 3 | 52,400 | 0 |
| INTERLINE BRANDS INC | | X | 1 | 174 | 0 |
| INTERNAP NETWORK SVCS CORP | | X | 3 | 260 | 0 |
| INTERNAP NETWORK SVCS CORP | | X | 3 | 51,805 | 0 |
| INTERNAP NETWORK SVCS CORP | | X | 6 | 1,500 | 0 |
| INTERNATIONAL BANCSHARES COR | | X | 3 | 72,000 | 0 |
| INTERNATIONAL BUSINESS MACHS | | X | 3 | 480 | 0 |
| INTERNATIONAL BUSINESS MACHS | | X | 3 | 190,770 | 0 |
| INTERNATIONAL BUSINESS MACHS | | X | 3 | 7,270 | 0 |
| INTERNATIONAL BUSINESS MACHS | | X | 1 | 234,671 | 54,397 |
| INTERNATIONAL BUSINESS MACHS | | X | 2 | 17,200 | 0 |
| INTERNATIONAL BUSINESS MACHS | | X | 3 | 7,752 | 0 |
| INTERNATIONAL BUSINESS MACHS | | X | 4 | 9,200 | 1,700 |
| INTERNATIONAL BUSINESS MACHS | | X | 4 | 2,638 | 3,746 |
| INTERNATIONAL BUSINESS MACHS | | X | | 1,200 | 150 |
| INTERNATIONAL BUSINESS MACHS | | X | 5 | 163,936 | 0 |
| INTERNATIONAL BUSINESS MACHS | | X | | 3,604 | 0 |
| INTERNATIONAL BUSINESS MACHS | | X | 6 | 3,995 | 0 |
| INTERNATIONAL BUSINESS MACHS | | X | 3 | 16,833 | 0 |
| INTERNATIONAL BUSINESS MACHS | | X | | 68 | 0 |
| INTERNATIONAL BUSINESS MACHS | | X | 3 | 78,073 | 0 |
| INTERNATIONAL BUSINESS MACHS | X | | 3 | 167,706 | 0 |
| INTERNATIONAL FLAVORS&FRAGRA | | X | 1 | 81 | 0 |
| INTERNATIONAL FLAVORS&FRAGRA | | X | 3 | 620 | 0 |
| INTERNATIONAL FLAVORS&FRAGRA | | X | 5 | 4,297 | 0 |
| INTERNATIONAL FLAVORS&FRAGRA | | X | 6 | 4,588 | 0 |
| INTERNATIONAL GAME TECHNOLOG | | X | 3 | 700,000 | 0 |
| INTERNATIONAL GAME TECHNOLOG | | X | 1 | 20,036 | 0 |
| INTERNATIONAL GAME TECHNOLOG | | X | 2 | 40,400 | 0 |
| INTERNATIONAL GAME TECHNOLOG | | X | 4 | 1,000 | 0 |
| INTERNATIONAL GAME TECHNOLOG | | X | 4 | 225 | 0 |
| INTERNATIONAL GAME TECHNOLOG | | X | 5 | 41,210 | 0 |
| INTERNATIONAL GAME TECHNOLOG | | X | | 3,038 | 0 |
| INTERNATIONAL GAME TECHNOLOG | | X | 6 | 265 | 0 |
| INTL PAPER CO | | X | 1 | 7,684 | 6,060 |
| INTL PAPER CO | | X | 4 | 6,284 | 0 |
| INTL PAPER CO | | X | 5 | 25,702 | 0 |
| INTERNATIONAL SPEEDWAY CORP | | X | 3 | 25,700 | 0 |
| INTERNATIONAL SPEEDWAY CORP | | X | 1 | 76 | 0 |
| INTERNET CAP GROUP INC | | X | 3 | 5 | 0 |
| INTERNET CAP GROUP INC | | X | 3 | 0 | 0 |
| INTERNET CAP GROUP INC | X | | 3 | 24,358 | 0 |
| INTERPUBLIC GROUP COS INC | | X | 1 | 415 | 0 |
| INTERPUBLIC GROUP COS INC | | X | 3 | 377 | 0 |

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

| | | | | |
|------------------------------|---|---|-----------|-------|
| INTERPUBLIC GROUP COS INC | X | 5 | 26,956 | 0 |
| INTERSIL CORP | X | 1 | 10,091 | 0 |
| INTERSIL CORP | X | | 803 | 0 |
| INTERVOICE INC NEW | X | 3 | 165,059 | 0 |
| INTEVAC INC | X | 3 | 40,074 | 0 |
| INTERWOVEN INC | X | 3 | 80,246 | 0 |
| INTUIT | X | 3 | 1,247,500 | 0 |
| INTUIT | X | 5 | 22,025 | 0 |
| INVACARE CORP | X | 3 | 31,222 | 0 |
| INTUITIVE SURGICAL INC | X | 3 | 17,995 | 0 |
| INTUITIVE SURGICAL INC | X | 1 | 660 | 0 |
| INVENTIV HEALTH INC | X | 3 | 108,377 | 0 |
| INVERNESS MED INNOVATIONS IN | X | 3 | 769,571 | 0 |
| INVESTMENT TECHNOLOGY GRP NE | X | 3 | 68,600 | 0 |
| INVESTMENT TECHNOLOGY GRP NE | X | 3 | 6,400 | 0 |
| INVESTTOOLS INC | X | 3 | 173,419 | 0 |
| INVITROGEN CORP | X | 3 | 21,300 | 0 |
| INVITROGEN CORP | X | 1 | 8,636 | 0 |
| INVITROGEN CORP | X | | 1,438 | 0 |
| INVITROGEN CORP | X | 4 | 10,000 | 0 |
| ION GEOPHYSICAL CORP | X | 3 | 36,380 | 0 |
| ION GEOPHYSICAL CORP | X | | 0 | 50 |
| IRON MTN INC | X | 3 | 108,400 | 0 |
| IRON MTN INC | X | 4 | 315 | 870 |
| IRON MTN INC | X | 5 | 1,425 | 0 |
| IRON MTN INC | X | | 1 | 0 |
| IRON MTN INC | X | 6 | 52 | 0 |
| IRWIN FINL CORP | X | 3 | 26,759 | 0 |
| ISCO INTL INC | X | 3 | 500 | 0 |
| ISCO INTL INC | X | 3 | 0 | 0 |
| ISHARES COMEX GOLD TR | X | 4 | 800 | 0 |
| ISHARES COMEX GOLD TR | X | 6 | 2,360 | 0 |
| ISHARES COMEX GOLD TR | X | 9 | 65,787 | 0 |
| ISHARES INC | X | 3 | 6,000 | 0 |
| ISHARES INC | X | 3 | 7,000 | 0 |
| ISHARES INC | X | 1 | 0 | 0 |
| ISHARES INC | X | 3 | 2,295 | 0 |
| ISHARES INC | X | 4 | 4,500 | 0 |
| ISHARES INC | X | | 0 | 3,200 |
| ISHARES INC | X | 6 | 4,921 | 0 |
| ISHARES INC | X | 1 | 0 | 0 |
| ISHARES INC | X | 6 | 828 | 0 |
| ISHARES INC | X | 3 | 11,481 | 0 |
| ISHARES INC | X | 3 | 82,183 | 0 |
| ISHARES INC | X | 1 | 0 | 0 |
| ISHARES INC | X | 3 | 17,800 | 0 |
| ISHARES INC | X | | 600 | 0 |
| ISHARES INC | X | 6 | 5,688 | 0 |
| ISHARES INC | X | 3 | 294,200 | 0 |
| ISHARES INC | X | 3 | 5,800 | 0 |
| ISHARES INC | X | 1 | 0 | 0 |
| ISHARES INC | X | 2 | 2,927,073 | 0 |
| ISHARES INC | X | 3 | 2,200 | 0 |
| ISHARES INC | X | 4 | 2,500 | 0 |
| ISHARES INC | X | | 500 | 0 |
| ISHARES INC | X | 6 | 3,736 | 0 |
| ISHARES INC | X | 7 | 45,803 | 0 |
| ISHARES INC | X | 1 | 0 | 0 |
| ISHARES INC | X | 6 | 835 | 0 |
| ISHARES INC | X | 9 | 310,154 | 0 |
| ISHARES INC | X | 3 | 6,975 | 0 |
| ISHARES INC | X | 1 | 0 | 0 |

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

| | | | | |
|-------------|---|---|-----------|---------|
| ISHARES INC | X | 3 | 2,255 | 0 |
| ISHARES INC | X | 4 | 1,562 | 0 |
| ISHARES INC | X | 6 | 4,930 | 0 |
| ISHARES INC | X | 9 | 70,072 | 0 |
| ISHARES INC | X | 3 | 11,900 | 0 |
| ISHARES INC | X | 3 | 5,600 | 0 |
| ISHARES INC | X | 1 | 0 | 0 3 |
| ISHARES INC | X | 3 | 5,358 | 0 |
| ISHARES INC | X | 4 | 0 | 18,800 |
| ISHARES INC | X | 6 | 11,682 | 0 |
| ISHARES INC | X | 3 | 33,600 | 0 |
| ISHARES INC | X | 1 | 0 | 0 20 |
| ISHARES INC | X | 6 | 17,047 | 0 |
| ISHARES INC | X | 9 | 488,137 | 0 |
| ISHARES INC | X | 1 | 0 | 0 5 |
| ISHARES INC | X | 4 | 2,212 | 0 |
| ISHARES INC | X | 6 | 5,410 | 0 |
| ISHARES INC | X | 9 | 12,775 | 0 |
| ISHARES INC | X | 3 | 311,389 | 0 |
| ISHARES INC | X | 3 | 34,680 | 0 |
| ISHARES INC | X | 1 | 0 | 0 2 |
| ISHARES INC | X | 2 | 87,894 | 0 |
| ISHARES INC | X | 2 | 2,341,867 | 0 |
| ISHARES INC | X | 3 | 97,186 | 0 |
| ISHARES INC | X | 4 | 0 | 130,200 |
| ISHARES INC | X | 4 | 36,810 | 0 |
| ISHARES INC | X | | 0 | 30 |
| ISHARES INC | X | 6 | 16,592 | 0 |
| ISHARES INC | X | 3 | 300,043 | 0 |
| ISHARES INC | X | 9 | 7,100 | 0 |
| ISHARES INC | X | 1 | 0 | 0 8 |
| ISHARES INC | X | 6 | 4,377 | 0 |
| ISHARES INC | X | 9 | 5,500 | 0 |
| ISHARES INC | X | 1 | 0 | 0 2 |
| ISHARES INC | X | 6 | 1,410 | 0 |
| ISHARES INC | X | 9 | 3,815 | 0 |
| ISHARES INC | X | 1 | 0 | 0 2 |
| ISHARES INC | X | 6 | 1,436 | 0 |
| ISHARES INC | X | 9 | 4,560 | 0 |
| ISHARES INC | X | 3 | 6,503 | 0 |
| ISHARES INC | X | 1 | 0 | 0 |
| ISHARES INC | X | 2 | 126,261 | 0 |
| ISHARES INC | X | 3 | 5,575 | 0 |
| ISHARES INC | X | 4 | 0 | 14,500 |
| ISHARES INC | X | 4 | 2,400 | 0 |
| ISHARES INC | X | | 0 | 24 |
| ISHARES INC | X | 6 | 2,949 | 0 |
| ISHARES INC | X | 9 | 4,900 | 0 |
| ISHARES INC | X | 3 | 1,646 | 0 |
| ISHARES INC | X | 1 | 0 | 0 |
| ISHARES INC | X | 2 | 67,094 | 0 |
| ISHARES INC | X | 4 | 800 | 41 |
| ISHARES INC | X | | 0 | 5 |
| ISHARES INC | X | 9 | 920 | 0 |
| ISHARES INC | X | 3 | 120,277 | 0 |
| ISHARES INC | X | 1 | 0 | 0 4 |
| ISHARES INC | X | 2 | 2,058,474 | 0 |
| ISHARES INC | X | 4 | 0 | 49,600 |
| ISHARES INC | X | 4 | 6,690 | 0 |
| ISHARES INC | X | 4 | 3,110 | 0 |
| ISHARES INC | X | 6 | 5,139 | 0 |
| ISHARES INC | X | 9 | 7,725 | 0 |

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

| | | | | | |
|-------------|---|---|---|---------|---------|
| ISHARES INC | X | | 7 | 30,793 | 0 |
| ISHARES INC | | X | 1 | 0 | 0 |
| ISHARES INC | | X | 6 | 2,394 | 0 |
| ISHARES INC | | X | 9 | 6,680 | 0 |
| ISHARES INC | | X | 3 | 1,825 | 0 |
| ISHARES INC | | X | 1 | 0 | 0 |
| ISHARES INC | | X | 6 | 455 | 0 |
| ISHARES INC | | X | 3 | 5,538 | 0 |
| ISHARES INC | | X | 3 | 12,950 | 0 |
| ISHARES INC | | X | 3 | 3,112 | 0 |
| ISHARES INC | | X | 1 | 0 | 0 |
| ISHARES INC | | X | 2 | 526,277 | 0 |
| ISHARES INC | | X | 3 | 13,266 | 0 |
| ISHARES INC | | X | 4 | 9,100 | 3,708 |
| ISHARES INC | | X | | 450 | 451 |
| ISHARES INC | | X | 6 | 8,954 | 0 |
| ISHARES INC | | X | 3 | 253,969 | 0 |
| ISHARES INC | X | | 7 | 201,177 | 0 |
| ISHARES INC | | X | 3 | 31,000 | 0 |
| ISHARES INC | | X | 3 | 181,655 | 0 |
| ISHARES INC | | X | 1 | 0 | 0 |
| ISHARES INC | | X | 2 | 302,528 | 0 |
| ISHARES INC | | X | 3 | 107,610 | 0 |
| ISHARES INC | | X | 4 | 0 | 126,400 |
| ISHARES INC | | X | 4 | 38,599 | 6,465 |
| ISHARES INC | | X | | 31,898 | 0 |
| ISHARES INC | | X | 6 | 47,756 | 0 |
| ISHARES INC | | X | 3 | 2,500 | 0 |
| ISHARES INC | | X | 9 | 735,400 | 0 |
| ISHARES INC | | X | 1 | 0 | 0 |
| ISHARES INC | | X | 6 | 2,276 | 0 |
| ISHARES INC | | X | 9 | 5,315 | 0 |
| ISHARES INC | | X | 3 | 8,900 | 0 |
| ISHARES INC | | X | 3 | 7,060 | 0 |
| ISHARES INC | | X | 1 | 0 | 0 |
| ISHARES INC | | X | 3 | 3,425 | 0 |
| ISHARES INC | | X | 6 | 7,162 | 0 |
| ISHARES INC | | X | 9 | 917 | 0 |
| ISHARES TR | | X | 3 | 73,100 | 0 |
| ISHARES TR | | X | 3 | 279,420 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | 2 | 22,619 | 0 |
| ISHARES TR | | X | 3 | 2,400 | 0 |
| ISHARES TR | X | | 3 | 15,600 | 0 |
| ISHARES TR | | X | 3 | 4,100 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | 3 | 600 | 0 |
| ISHARES TR | | X | 4 | 6,123 | 0 |
| ISHARES TR | | X | 6 | 680 | 0 |
| ISHARES TR | | X | 3 | 15,528 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | | 6,243 | 0 |
| ISHARES TR | | X | 9 | 2,610 | 0 |
| ISHARES TR | | X | 3 | 2,785 | 0 |
| ISHARES TR | | X | 3 | 30,120 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | 2 | 28,100 | 0 |
| ISHARES TR | | X | 3 | 1,937 | 0 |
| ISHARES TR | | X | 4 | 200 | 107 |
| ISHARES TR | | X | | 300 | 35 |
| ISHARES TR | | X | 6 | 2,595 | 0 |
| ISHARES TR | | X | 3 | 132,627 | 0 |

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

| | | | | | |
|------------|---|---|---|---------|------|
| ISHARES TR | | X | 9 | 2,270 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | 2 | 552,749 | 0 |
| ISHARES TR | | X | 5 | 48,861 | 0 |
| ISHARES TR | | X | 6 | 1,155 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 11 |
| ISHARES TR | | X | 2 | 6,031 | 0 |
| ISHARES TR | | X | 9 | 13,332 | 0 |
| ISHARES TR | | X | 3 | 300 | 0 |
| ISHARES TR | | X | 3 | 4,859 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 9 |
| ISHARES TR | | X | 2 | 133,876 | 0 |
| ISHARES TR | | X | 3 | 1,049 | 0 |
| ISHARES TR | | X | | 1,230 | 0 |
| ISHARES TR | | X | | 15,000 | 0 |
| ISHARES TR | | X | 6 | 5,393 | 0 |
| ISHARES TR | | X | 8 | 17,097 | 0 |
| ISHARES TR | | X | 3 | 6,367 | 0 |
| ISHARES TR | | X | 9 | 67,351 | 0 |
| ISHARES TR | | X | 3 | 0 | 0 |
| ISHARES TR | X | | 7 | 11,174 | 0 |
| ISHARES TR | X | | 3 | 80,458 | 0 |
| ISHARES TR | | X | 3 | 16,185 | 0 |
| ISHARES TR | | X | 2 | 11,992 | 0 |
| ISHARES TR | | X | 9 | 9,310 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | 3 | 36,160 | 0 |
| ISHARES TR | | X | 6 | 1,565 | 0 |
| ISHARES TR | | X | 4 | 800 | 0 |
| ISHARES TR | | X | 4 | 800 | 0 |
| ISHARES TR | | X | 6 | 1,695 | 0 |
| ISHARES TR | | X | 3 | 200 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | 2 | 7,838 | 0 |
| ISHARES TR | | X | 3 | 500 | 0 |
| ISHARES TR | | X | 6 | 75 | 0 |
| ISHARES TR | | X | 3 | 800 | 0 |
| ISHARES TR | | X | 4 | 2,399 | 0 |
| ISHARES TR | | X | 3 | 130 | 0 |
| ISHARES TR | | X | 3 | 385 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | 2 | 431,590 | 0 |
| ISHARES TR | | X | 3 | 5,000 | 0 |
| ISHARES TR | | X | 4 | 400 | 0 |
| ISHARES TR | | X | 4 | 1,273 | 0 |
| ISHARES TR | | X | 6 | 265 | 0 |
| ISHARES TR | | X | 8 | 2,000 | 0 |
| ISHARES TR | | X | 9 | 930 | 0 |
| ISHARES TR | X | | 7 | 24,041 | 0 |
| ISHARES TR | X | | 3 | 3,980 | 0 |
| ISHARES TR | | X | 3 | 16,627 | 0 |
| ISHARES TR | | X | 2 | 535,487 | 0 |
| ISHARES TR | | X | 3 | 74,345 | 0 |
| ISHARES TR | | X | 9 | 1,665 | 0 |
| ISHARES TR | | X | 3 | 9,714 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | 2 | 5,943 | 0 |
| ISHARES TR | | X | | 4,736 | 0 |
| ISHARES TR | | X | 9 | 2,698 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 7 |
| ISHARES TR | | X | 4 | 13,767 | 0 |
| ISHARES TR | | X | | 5,265 | 0 |

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

| | | | | | |
|----------------------|---|---|---|---------|---|
| ISHARES TR | | X | | 1,877 | 0 |
| ISHARES TR | | X | | 7,100 | 0 |
| ISHARES TR | | X | 6 | 16,873 | 0 |
| ISHARES TR | X | | 3 | 296,800 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | 3 | 18,138 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | | 1,101 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | 6 | 90 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | | 4,200 | 0 |
| ISHARES TR | | X | 4 | 1,150 | 0 |
| ISHARES TR | | X | | 37,200 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | 3 | 1,450 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | 3 | 750 | 0 |
| ISHARES TR | | X | 9 | 120,187 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | 9 | 52,141 | 0 |
| ISHARES TR | | X | 9 | 8,200 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | 9 | 13,270 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | | 732 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | | 6,794 | 0 |
| ISHARES TR | | X | 9 | 3,000 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | | 1,348 | 0 |
| ISHARES TR | | X | | 954 | 0 |
| ISHARES TR | | X | 6 | 600 | 0 |
| ISHARES TR | | X | 3 | 900 | 0 |
| ISHARES TR | | X | 9 | 22,494 | 0 |
| ISHARES TR | X | | 3 | 32,900 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | 6 | 18,693 | 0 |
| ISHARES TR | X | | 3 | 17,500 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | 6 | 182 | 0 |
| ISHARES TR | | X | 3 | 700 | 0 |
| ISHARES TR | | X | 3 | 27,647 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | | 2,936 | 0 |
| ISHARES TR | | X | 1 | 0 | 0 |
| ISHARES TR | | X | 3 | 516,250 | 0 |
| ISHARES TR | | X | 4 | 10,062 | 0 |
| ISHARES TR | | X | 2 | 25,000 | 0 |
| ISHARES TR | | X | 3 | 2,102 | 0 |
| ISHARES TR | | X | | 3,715 | 0 |
| ISHARES TR | | X | 6 | 220 | 0 |
| ISHARES TR | | X | | 44,300 | 0 |
| ISHARES TR | | X | 9 | 1,528 | 0 |
| ISHARES TR | | X | 2 | 92,680 | 0 |
| ISHARES TR | | X | 2 | 280,394 | 0 |
| ISHARES TR | | X | 2 | 63,157 | 0 |
| ISHARES TR | | X | 6 | 5,245 | 0 |
| ISHARES SILVER TRUST | | X | 3 | 17,800 | 0 |
| ISHARES SILVER TRUST | | X | 3 | 100 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|---------|
| ISHARES SILVER TRUST | | X | 6 | 1,550 | 0 |
| ISHARES SILVER TRUST | | X | 3 | 68,172 | 0 |
| ISIS PHARMACEUTICALS INC | | X | 3 | 22,500 | 0 |
| ITRON INC | | X | 4 | 70 | 0 |
| ITRON INC | | X | 6 | 3,580 | 0 |
| ITRON INC | | X | 3 | 1,550 | 0 |
| ITRON INC | X | | 3 | 2,136 | 0 |
| IVANHOE ENERGY INC | | X | 3 | 38,500 | 0 |
| IVANHOE ENERGY INC | | X | 6 | 4,900 | 0 |
| IVANHOE MINES LTD | | X | 3 | 29,650 | 0 |
| IVANHOE MINES LTD | | X | 4 | 534 | 0 |
| IVANHOE MINES LTD | | X | 6 | 2,000 | 0 |
| IXYS CORP | | X | 3 | 81,594 | 0 |
| J & J SNACK FOODS CORP | | X | 3 | 27,000 | 0 |
| JA SOLAR HOLDINGS CO LTD | | X | 8 | 340,056 | 0 |
| JA SOLAR HOLDINGS CO LTD | | X | 3 | 11,010 | 0 |
| JA SOLAR HOLDINGS CO LTD | X | | 3 | 150,387 | 0 |
| J CREW GROUP INC | | X | 3 | 94,500 | 0 |
| J CREW GROUP INC | | X | 6 | 200 | 0 |
| JDS UNIPHASE CORP | | X | 3 | 125 | 0 |
| JDS UNIPHASE CORP | | X | 4 | 2,125 | 0 |
| JDS UNIPHASE CORP | | X | 5 | 12,216 | 0 |
| JDS UNIPHASE CORP | | X | 6 | 4,600 | 0 |
| JDS UNIPHASE CORP | | X | 3 | 0 | 0 |
| JDS UNIPHASE CORP | | X | 9 | 125 | 0 |
| JDA SOFTWARE GROUP INC | | X | 3 | 55,027 | 0 |
| JP MORGAN CHASE & CO | | X | 3 | 91,372 | 0 |
| JP MORGAN CHASE & CO | | X | 3 | 124,407 | 0 |
| JP MORGAN CHASE & CO | | X | 1 | 444,180 | 192,944 |
| JP MORGAN CHASE & CO | | X | 2 | 53,444 | 0 |
| JP MORGAN CHASE & CO | | X | 3 | 7,557 | 0 |
| JP MORGAN CHASE & CO | | X | 4 | 5,900 | 8,300 |
| JP MORGAN CHASE & CO | | X | 4 | 16,294 | 22,404 |
| JP MORGAN CHASE & CO | | X | | 650 | 490 |
| JP MORGAN CHASE & CO | | X | 5 | 403,637 | 0 |
| JP MORGAN CHASE & CO | | X | | 6,368 | 0 |
| JP MORGAN CHASE & CO | | X | 6 | 101,364 | 0 |
| JP MORGAN CHASE & CO | | X | | 100 | 0 |
| JP MORGAN CHASE & CO | | X | 3 | 47,700 | 0 |
| JP MORGAN CHASE & CO | | X | 3 | 871 | 0 |
| JP MORGAN CHASE & CO | | X | 9 | 12,000 | 0 |
| JP MORGAN CHASE & CO | X | | 3 | 259,870 | 0 |
| J2 GLOBAL COMMUNICATIONS INC | | X | 3 | 206,027 | 0 |
| J2 GLOBAL COMMUNICATIONS INC | | X | 1 | 167 | 0 |
| JABIL CIRCUIT INC | | X | 5 | 41,566 | 0 |
| JABIL CIRCUIT INC | | X | | 197 | 0 |
| JABIL CIRCUIT INC | | X | 6 | 12,100 | 0 |
| JACK IN THE BOX INC | | X | 3 | 136,756 | 0 |
| JACK IN THE BOX INC | | X | 1 | 13,003 | 0 |
| JACK IN THE BOX INC | | X | | 2,123 | 0 |
| JACKSON HEWITT TAX SVCS INC | | X | 3 | 25,155 | 0 |
| JACKSON HEWITT TAX SVCS INC | | X | 1 | 15,775 | 0 |
| JACKSON HEWITT TAX SVCS INC | | X | | 5,568 | 0 |
| JACOBS ENGR GROUP INC DEL | | X | 3 | 21,000 | 0 |
| JACOBS ENGR GROUP INC DEL | | X | 1 | 16,340 | 0 |
| JACOBS ENGR GROUP INC DEL | | X | 4 | 192 | 0 |
| JACOBS ENGR GROUP INC DEL | | X | | 3,217 | 0 |
| JACOBS ENGR GROUP INC DEL | | X | 6 | 305 | 0 |
| JAGUAR MNG INC | | X | 6 | 17,320 | 0 |
| JAKKS PAC INC | | X | 3 | 123,115 | 0 |
| JANUS CAP GROUP INC | | X | 4 | 0 | 3,700 |
| JANUS CAP GROUP INC | | X | 5 | 7,804 | 0 |

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

| | | | | | |
|----------------------------|---|---|---|---------|--------|
| JO-ANN STORES INC | | X | 3 | 249,267 | 0 |
| JOHNSON & JOHNSON | | X | 3 | 71,057 | 0 |
| JOHNSON & JOHNSON | | X | 3 | 31,068 | 0 |
| JOHNSON & JOHNSON | | X | 3 | 278,070 | 0 |
| JOHNSON & JOHNSON | | X | 1 | 517,504 | 38,257 |
| JOHNSON & JOHNSON | | X | 2 | 14,500 | 0 |
| JOHNSON & JOHNSON | | X | 3 | 28,418 | 0 |
| JOHNSON & JOHNSON | | X | 4 | 21,925 | 25,145 |
| JOHNSON & JOHNSON | | X | | 12,650 | 42,450 |
| JOHNSON & JOHNSON | | X | 5 | 331,086 | 0 |
| JOHNSON & JOHNSON | | X | | 4,632 | 0 |
| JOHNSON & JOHNSON | | X | 6 | 148,594 | 0 |
| JOHNSON & JOHNSON | | X | 3 | 26,092 | 0 |
| JOHNSON & JOHNSON | | X | | 50 | 0 |
| JOHNSON & JOHNSON | | X | 3 | 5,220 | 0 |
| JOHNSON & JOHNSON | | X | 9 | 5,360 | 0 |
| JOHNSON & JOHNSON | X | | 3 | 246,255 | 0 |
| JOHNSON CTLS INC | | X | 1 | 41,242 | 7,180 |
| JOHNSON CTLS INC | | X | 2 | 12,600 | 0 |
| JOHNSON CTLS INC | | X | 3 | 60 | 0 |
| JOHNSON CTLS INC | | X | 4 | 870 | 0 |
| JOHNSON CTLS INC | | X | | 4,300 | 0 |
| JOHNSON CTLS INC | | X | 5 | 44,258 | 0 |
| JOHNSON CTLS INC | | X | | 3,519 | 0 |
| JOHNSON CTLS INC | | X | 6 | 8,250 | 0 |
| JOHNSON CTLS INC | | X | 3 | 15,850 | 0 |
| JOHNSON CTLS INC | | X | 9 | 5,680 | 0 |
| JOHNSON CTLS INC | X | | 3 | 17,376 | 0 |
| JONES APPAREL GROUP INC | | X | 2 | 23,800 | 0 |
| JONES APPAREL GROUP INC | | X | 5 | 2,322 | 0 |
| JONES LANG LASALLE INC | | X | 3 | 24,000 | 0 |
| JOURNAL COMMUNICATIONS INC | | X | 3 | 87,079 | 0 |
| JOY GLOBAL INC | | X | 4 | 112 | 0 |
| JOY GLOBAL INC | | X | 3 | 32,280 | 0 |
| JOY GLOBAL INC | X | | 3 | 8,648 | 0 |
| JUNIPER NETWORKS INC | | X | 1 | 400 | 0 |
| JUNIPER NETWORKS INC | | X | 2 | 135,800 | 0 |
| JUNIPER NETWORKS INC | | X | 4 | 0 | 2,800 |
| JUNIPER NETWORKS INC | | X | 5 | 51,021 | 0 |
| JUNIPER NETWORKS INC | | X | 6 | 3,250 | 0 |
| JUNIPER NETWORKS INC | | X | 3 | 614 | 0 |
| KBW INC | | X | 3 | 14,119 | 0 |
| KLA-TENCOR CORP | | X | 1 | 17,100 | 0 |
| KLA-TENCOR CORP | | X | 5 | 19,273 | 0 |
| KLA-TENCOR CORP | | X | 6 | 715 | 0 |
| K-SWISS INC | | X | 3 | 20,000 | 0 |
| KT CORP | | X | 1 | 5,067 | 0 |
| KT CORP | | X | 4 | 1,284 | 1,415 |
| KT CORP | | X | 6 | 3,002 | 0 |
| K V PHARMACEUTICAL CO | | X | 3 | 126,000 | 0 |
| K V PHARMACEUTICAL CO | | X | 1 | 1,655 | 0 |
| K V PHARMACEUTICAL CO | | X | | 3,039 | 0 |
| KADANT INC | | X | 3 | 41,341 | 0 |
| KAISER ALUMINUM CORP | | X | 3 | 96,100 | 0 |
| KAMAN CORP | | X | 3 | 81,539 | 0 |
| KANSAS CITY SOUTHERN | | X | 1 | 167 | 0 |
| KANSAS CITY SOUTHERN | | X | 4 | 140 | 0 |
| KANSAS CITY SOUTHERN | | X | | 9,000 | 0 |
| KAYDON CORP | | X | 3 | 50,287 | 0 |
| KAYDON CORP | | X | 1 | 11,200 | 0 |
| KAYDON CORP | | X | | 0 | 20 |
| KAYDON CORP | X | | 3 | 8,586 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|-------|
| KB HOME | | X | 1 | 152 | 0 |
| KB HOME | | X | 2 | 9,800 | 0 |
| KB HOME | | X | 3 | 1,100 | 0 |
| KB HOME | | X | 4 | 110 | 0 |
| KB HOME | | X | 5 | 4,709 | 0 |
| KB HOME | | X | 3 | 13,400 | 0 |
| KEARNY FINL CORP | | X | 3 | 30,000 | 0 |
| KELLOGG CO | | X | 3 | 800,000 | 0 |
| KELLOGG CO | | X | 1 | 11,498 | 300 |
| KELLOGG CO | | X | 2 | 11,900 | 0 |
| KELLOGG CO | | X | 3 | 3,000 | 0 |
| KELLOGG CO | | X | 4 | 0 | 650 |
| KELLOGG CO | | X | 5 | 23,898 | 0 |
| KELLOGG CO | | X | 6 | 670 | 0 |
| KELLOGG CO | | X | 3 | 600 | 0 |
| KELLOGG CO | X | | 3 | 2,400 | 0 |
| KELLY SVCS INC | | X | 3 | 66,742 | 0 |
| KEMET CORP | | X | 3 | 371,206 | 0 |
| KEMET CORP | | X | 4 | 1,325 | 0 |
| KENDLE INTERNATIONAL INC | | X | 3 | 24,133 | 0 |
| KENEXA CORP | | X | 3 | 100,731 | 0 |
| KENSEY NASH CORP | | X | 3 | 51,470 | 0 |
| KERYX BIOPHARMACEUTICALS INC | | X | 3 | 127,533 | 0 |
| KEYCORP NEW | | X | 3 | 8,190 | 0 |
| KEYCORP NEW | | X | 1 | 5,696 | 0 |
| KEYCORP NEW | | X | 2 | 16,800 | 0 |
| KEYCORP NEW | | X | 3 | 110 | 0 |
| KEYCORP NEW | | X | 4 | 505 | 0 |
| KEYCORP NEW | | X | 5 | 34,761 | 0 |
| KEYCORP NEW | | X | | 3,282 | 0 |
| KEYCORP NEW | | X | 6 | 100 | 0 |
| KFORCE INC | | X | 3 | 155,764 | 0 |
| KIMBERLY CLARK CORP | | X | 1 | 60,685 | 5,600 |
| KIMBERLY CLARK CORP | | X | 3 | 1,545 | 0 |
| KIMBERLY CLARK CORP | | X | 4 | 225 | 0 |
| KIMBERLY CLARK CORP | | X | 5 | 53,222 | 0 |
| KIMBERLY CLARK CORP | | X | 6 | 13,215 | 0 |
| KIMBERLY CLARK CORP | X | | 3 | 4,550 | 0 |
| KIMCO REALTY CORP | | X | 1 | 105 | 0 |
| KIMCO REALTY CORP | | X | 5 | 27,199 | 0 |
| KIMCO REALTY CORP | | X | 6 | 33 | 0 |
| KIMCO REALTY CORP | X | | 3 | 6,214 | 0 |
| KINDER MORGAN ENERGY PARTNER | | X | 1 | 18,600 | 0 |
| KINDER MORGAN ENERGY PARTNER | | X | 4 | 1,000 | 0 |
| KINDER MORGAN ENERGY PARTNER | | X | 6 | 2,440 | 0 |
| KINDRED HEALTHCARE INC | | X | 3 | 48,044 | 0 |
| KING PHARMACEUTICALS INC | | X | 5 | 58,225 | 0 |
| KINROSS GOLD CORP | | X | 1 | 800 | 0 |
| KINROSS GOLD CORP | | X | 4 | 1,021 | 0 |
| KINROSS GOLD CORP | | X | 6 | 220,739 | 0 |
| KINROSS GOLD CORP | | X | 3 | 0 | 0 |
| KIRBY CORP | | X | 3 | 110,900 | 0 |
| KIRBY CORP | | X | | 0 | 10 |
| KIRBY CORP | X | | 3 | 9,840 | 0 |
| KITE RLTY GROUP TR | | X | 3 | 95,198 | 0 |
| KNIGHT CAPITAL GROUP INC | | X | 3 | 109,477 | 0 |
| KNIGHT CAPITAL GROUP INC | | X | 6 | 5,715 | 0 |
| KNIGHT CAPITAL GROUP INC | | X | 9 | 700 | 0 |
| KNOLOGY INC | | X | 3 | 53,600 | 0 |
| KOHLBERG CAPITAL CORP | | X | 3 | 49,221 | 0 |
| KOHL CORP | | X | 3 | 76,585 | 0 |
| KOHL CORP | | X | 3 | 84,326 | 0 |

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

| | | | | | |
|-----------------------------|---|---|---|-----------|--------|
| KOHL'S CORP | | X | 3 | 1,431,654 | 0 |
| KOHL'S CORP | | X | 1 | 664 | 0 |
| KOHL'S CORP | | X | 2 | 47,896 | 0 |
| KOHL'S CORP | | X | 3 | 600 | 0 |
| KOHL'S CORP | | X | 4 | 0 | 3,500 |
| KOHL'S CORP | | X | 5 | 31,537 | 0 |
| KOHL'S CORP | | X | | 131 | 0 |
| KOHL'S CORP | | X | 6 | 70,880 | 0 |
| KOHL'S CORP | | X | 3 | 3,000 | 0 |
| KONINKLIJKE PHILIPS ELECTRS | | X | 1 | 12,643 | 0 |
| KONINKLIJKE PHILIPS ELECTRS | | X | 4 | 203 | 0 |
| KONINKLIJKE PHILIPS ELECTRS | | X | | 1,142 | 0 |
| KONINKLIJKE PHILIPS ELECTRS | | X | 6 | 66,469 | 0 |
| KOOKMIN BK NEW | | X | 3 | 18,400 | 0 |
| KOOKMIN BK NEW | | X | 3 | 29,800 | 0 |
| KOOKMIN BK NEW | | X | 3 | 4,400 | 0 |
| KOOKMIN BK NEW | | X | 1 | 5,491 | 0 |
| KOOKMIN BK NEW | | X | 2 | 0 | 0 |
| KOOKMIN BK NEW | | X | 4 | 1,748 | 5,373 |
| KOOKMIN BK NEW | | X | | 0 | 37 |
| KOOKMIN BK NEW | | X | | 397 | 0 |
| KOOKMIN BK NEW | | X | 6 | 72,069 | 0 |
| KOOKMIN BK NEW | X | | 3 | 9,300 | 0 |
| KOPPERS HOLDINGS INC | | X | 3 | 6,714 | 0 |
| KOREA ELECTRIC PWR | | X | 1 | 7,961 | 0 |
| KOREA ELECTRIC PWR | | X | 4 | 489 | 8,911 |
| KOREA ELECTRIC PWR | | X | | 0 | 76 |
| KOREA ELECTRIC PWR | | X | | 861 | 0 |
| KOREA ELECTRIC PWR | | X | 6 | 8,818 | 0 |
| KOREA ELECTRIC PWR | X | | 3 | 16,441 | 0 |
| KOREA FD | | X | 3 | 4,270 | 0 |
| KOREA FD | | X | 1 | 0 | 0 |
| KOREA FD | | X | 4 | 0 | 39,381 |
| KOREA FD | | X | 4 | 31,499 | 0 |
| KOREA FD | | X | | 0 | 11,000 |
| KOREA EQUITY FD INC | | X | 3 | 13,100 | 0 |
| KORN FERRY INTL | | X | 3 | 159,084 | 0 |
| KORN FERRY INTL | | X | 1 | 170 | 0 |
| KOSAN BIOSCIENCES INC | | X | 3 | 379,900 | 0 |
| KRAFT FOODS INC | | X | 3 | 4,565 | 0 |
| KRAFT FOODS INC | | X | 3 | 262 | 0 |
| KRAFT FOODS INC | | X | | 32,100 | 0 |
| KRAFT FOODS INC | | X | 3 | 18,381 | 0 |
| KRAFT FOODS INC | | X | 1 | 303,236 | 20,500 |
| KRAFT FOODS INC | | X | 3 | 12,494 | 0 |
| KRAFT FOODS INC | | X | 4 | 0 | 38,400 |
| KRAFT FOODS INC | | X | 4 | 10,374 | 13,257 |
| KRAFT FOODS INC | | X | | 1,262 | 640 |
| KRAFT FOODS INC | | X | 5 | 148,144 | 0 |
| KRAFT FOODS INC | | X | | 27 | 0 |
| KRAFT FOODS INC | | X | 6 | 52,165 | 0 |
| KRAFT FOODS INC | | X | 3 | 26,625 | 0 |
| KRAFT FOODS INC | | X | 9 | 12,242 | 0 |
| KRAFT FOODS INC | X | | 3 | 30,204 | 0 |
| KROGER CO | | X | 1 | 917 | 0 |
| KROGER CO | | X | 4 | 2,050 | 0 |
| KROGER CO | | X | 5 | 84,620 | 0 |
| KROGER CO | | X | 6 | 5,728 | 0 |
| KROGER CO | | X | 3 | 300 | 0 |
| KROGER CO | X | | 3 | 87,327 | 0 |
| KULICKE & SOFFA INDS INC | | X | 3 | 212,361 | 0 |
| KULICKE & SOFFA INDS INC | | X | | 0 | 160 |

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

| | | | | | |
|------------------------------|---|---|---|---------|--------|
| LDK SOLAR CO LTD | | X | 6 | 1,400 | 0 |
| LDK SOLAR CO LTD | X | | 3 | 9,230 | 0 |
| LKQ CORP | | X | 3 | 69,568 | 0 |
| LKQ CORP | | X | 1 | 3,200 | 0 |
| LKQ CORP | X | | 3 | 34,549 | 0 |
| LSI CORPORATION | | X | 1 | 1,558 | 0 |
| LSI CORPORATION | | X | 4 | 187 | 0 |
| LSI CORPORATION | | X | 4 | 3,658 | 0 |
| LSI CORPORATION | | X | | 1,090 | 0 |
| LSI CORPORATION | | X | 5 | 43,382 | 0 |
| LSI CORPORATION | | X | 6 | 1,845 | 0 |
| LSI CORPORATION | | X | 3 | 39 | 0 |
| LSI CORPORATION | | X | 3 | 15 | 0 |
| LSI INDS INC | | X | 3 | 72,407 | 0 |
| LTC PTYS INC | | X | 3 | 60,000 | 0 |
| LTX CORP | | X | 3 | 258,996 | 0 |
| L-3 COMMUNICATIONS HLDGS INC | | X | 3 | 602,000 | 0 |
| L-3 COMMUNICATIONS HLDGS INC | | X | 1 | 950 | 0 |
| L-3 COMMUNICATIONS HLDGS INC | | X | 3 | 38 | 0 |
| L-3 COMMUNICATIONS HLDGS INC | | X | | 0 | 125 |
| L-3 COMMUNICATIONS HLDGS INC | | X | 5 | 17,990 | 0 |
| L-3 COMMUNICATIONS HLDGS INC | | X | | 531 | 0 |
| L-3 COMMUNICATIONS HLDGS INC | | X | 6 | 1,975 | 0 |
| LABORATORY CORP AMER HLDGS | | X | 3 | 17,600 | 0 |
| LABORATORY CORP AMER HLDGS | | X | 1 | 113,079 | 3,735 |
| LABORATORY CORP AMER HLDGS | | X | 4 | 78 | 0 |
| LABORATORY CORP AMER HLDGS | | X | 5 | 7,613 | 0 |
| LABORATORY CORP AMER HLDGS | | X | | 538 | 0 |
| LABORATORY CORP AMER HLDGS | | X | 9 | 3,040 | 0 |
| LABORATORY CORP AMER HLDGS | X | | 3 | 1,450 | 0 |
| LACLEDE GROUP INC | | X | 3 | 51,000 | 0 |
| LADISH INC | | X | 3 | 60,129 | 0 |
| LAKELAND FINL CORP | | X | 3 | 29,100 | 0 |
| LAKELAND FINL CORP | | X | 6 | 12,435 | 0 |
| LAM RESEARCH CORP | | X | 3 | 15,300 | 0 |
| LAM RESEARCH CORP | | X | 1 | 210 | 0 |
| LAM RESEARCH CORP | X | | 3 | 1 | 0 |
| LAMAR ADVERTISING CO | | X | 1 | 73 | 0 |
| LAMAR ADVERTISING CO | | X | 2 | 20,900 | 0 |
| LAMAR ADVERTISING CO | | X | 4 | 82 | 0 |
| LANCASTER COLONY CORP | | X | 3 | 57,000 | 0 |
| LANCE INC | | X | 3 | 133,600 | 0 |
| LANDEC CORP | | X | 3 | 70,400 | 0 |
| LANDAUER INC | | X | 1 | 1,149 | 0 |
| LANDAUER INC | | X | | 1,174 | 0 |
| LANDRYS RESTAURANTS INC | | X | 3 | 33,819 | 0 |
| LANDSTAR SYS INC | | X | 1 | 5,574 | 0 |
| LANDSTAR SYS INC | | X | | 2,653 | 0 |
| LAS VEGAS SANDS CORP | | X | 2 | 12,900 | 0 |
| LAS VEGAS SANDS CORP | | X | 4 | 8,300 | 0 |
| LAS VEGAS SANDS CORP | | X | 6 | 400 | 0 |
| LAS VEGAS SANDS CORP | X | | 3 | 40,496 | 0 |
| LATTICE SEMICONDUCTOR CORP | | X | 3 | 489,523 | 0 |
| LAUDER ESTEE COS INC | | X | 3 | 400 | 0 |
| LAUDER ESTEE COS INC | | X | 1 | 142 | 0 |
| LAUDER ESTEE COS INC | | X | 4 | 0 | 1,300 |
| LAUDER ESTEE COS INC | | X | 4 | 0 | 22,130 |
| LAUDER ESTEE COS INC | | X | | 1,200 | 3,000 |
| LAUDER ESTEE COS INC | | X | 5 | 6,220 | 0 |
| LAUDER ESTEE COS INC | | X | 6 | 6,380 | 0 |
| LAUDER ESTEE COS INC | X | | 3 | 13,416 | 0 |
| LAWSON PRODS INC | | X | 3 | 11,400 | 0 |

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

| | | | | |
|-----------------------------|---|---|---------|--------|
| LAWSON SOFTWARE INC NEW | X | 3 | 110,219 | 0 |
| LAWSON SOFTWARE INC NEW | X | | 0 | 100 |
| LAYNE CHRISTENSEN CO | X | 3 | 28,412 | 0 |
| LAYNE CHRISTENSEN CO | X | 6 | 5,090 | 0 |
| LAYNE CHRISTENSEN CO | X | 3 | 1,009 | 0 |
| LEAP WIRELESS INTL INC | X | 1 | 113 | 0 |
| LEAP WIRELESS INTL INC | X | 4 | 126 | 0 |
| LEAP WIRELESS INTL INC | X | 6 | 6,550 | 0 |
| LEAR CORP | X | 3 | 120,574 | 0 |
| LEAR CORP | X | 2 | 9,900 | 0 |
| LEAR CORP | X | 4 | 465 | 0 |
| LEAR CORP | X | 6 | 120 | 0 |
| LECG CORP | X | 3 | 125,200 | 0 |
| LEE ENTERPRISES INC | X | 3 | 147,425 | 0 |
| LEGGETT & PLATT INC | X | 3 | 183,600 | 0 |
| LEGGETT & PLATT INC | X | 1 | 7,044 | 32,000 |
| LEGGETT & PLATT INC | X | 5 | 12,533 | 0 |
| LEGG MASON INC | X | 1 | 10,662 | 1,480 |
| LEGG MASON INC | X | 4 | 1,200 | 800 |
| LEGG MASON INC | X | | 100 | 4,000 |
| LEGG MASON INC | X | 5 | 10,244 | 0 |
| LEGG MASON INC | X | 9 | 1,940 | 0 |
| LEHMAN BROS HLDGS INC | X | 3 | 618 | 0 |
| LEHMAN BROS HLDGS INC | X | 1 | 13,314 | 0 |
| LEHMAN BROS HLDGS INC | X | 3 | 2,210 | 0 |
| LEHMAN BROS HLDGS INC | X | 4 | 0 | 9,800 |
| LEHMAN BROS HLDGS INC | X | 4 | 105,613 | 0 |
| LEHMAN BROS HLDGS INC | X | | 4,000 | 815 |
| LEHMAN BROS HLDGS INC | X | 5 | 75,170 | 0 |
| LEHMAN BROS HLDGS INC | X | 6 | 885 | 0 |
| LEHMAN BROS HLDGS INC | X | 3 | 75,998 | 0 |
| LEUCADIA NATL CORP | X | 5 | 8,540 | 0 |
| LEVEL 3 COMMUNICATIONS INC | X | 1 | 1,290 | 0 |
| LEVEL 3 COMMUNICATIONS INC | X | 3 | 2,000 | 0 |
| LEVEL 3 COMMUNICATIONS INC | X | 4 | 51,456 | 0 |
| LEVEL 3 COMMUNICATIONS INC | X | 5 | 23,900 | 0 |
| LEVEL 3 COMMUNICATIONS INC | X | 6 | 227 | 0 |
| LEVEL 3 COMMUNICATIONS INC | X | 9 | 53,039 | 0 |
| LEVEL 3 COMMUNICATIONS INC | X | 3 | 67,795 | 0 |
| LEXICON PHARMACEUTICALS INC | X | 3 | 90,900 | 0 |
| LEXINGTON REALTY TRUST | X | 3 | 70,349 | 0 |
| LEXMARK INTL NEW | X | 3 | 33,000 | 0 |
| LEXMARK INTL NEW | X | 1 | 272 | 0 |
| LEXMARK INTL NEW | X | 2 | 9,200 | 0 |
| LEXMARK INTL NEW | X | 5 | 19,094 | 0 |
| LEXMARK INTL NEW | X | 6 | 6,505 | 0 |
| LIBERTY GLOBAL INC | X | 3 | 25,900 | 0 |
| LIBERTY GLOBAL INC | X | | 0 | 69 |
| LIBERTY GLOBAL INC | X | 5 | 1,899 | 0 |
| LIBERTY GLOBAL INC | X | 3 | 10,000 | 0 |
| LIBERTY GLOBAL INC | X | 3 | 8,500 | 0 |
| LIBERTY GLOBAL INC | X | 1 | 6,122 | 0 |
| LIBERTY GLOBAL INC | X | | 0 | 8 |
| LIBERTY GLOBAL INC | X | | 490 | 0 |
| LIBERTY GLOBAL INC | X | 3 | 2 | 0 |
| LIBERTY MEDIA CORP NEW | X | 3 | 200,900 | 0 |
| LIBERTY MEDIA CORP NEW | X | 1 | 0 | 0 |
| LIBERTY MEDIA CORP NEW | X | | 0 | 707 |
| LIBERTY MEDIA CORP NEW | X | 5 | 1,109 | 0 |
| LIFECCELL CORP | X | 4 | 4,800 | 0 |
| LIFEPOINT HOSPITALS INC | X | 3 | 10,400 | 0 |
| LIFEPOINT HOSPITALS INC | X | | 0 | 30 |

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

| | | | | | |
|---------------------------|---|---|---|-----------|-------|
| LILLY ELI & CO | | X | 3 | 1,440 | 0 |
| LILLY ELI & CO | | X | 3 | 45,631 | 0 |
| LILLY ELI & CO | | X | 1 | 20,476 | 3,800 |
| LILLY ELI & CO | | X | 2 | 9,840 | 0 |
| LILLY ELI & CO | | X | 3 | 10,000 | 0 |
| LILLY ELI & CO | | X | 4 | 0 | 1,800 |
| LILLY ELI & CO | | X | 4 | 0 | 700 |
| LILLY ELI & CO | | X | | 299 | 0 |
| LILLY ELI & CO | | X | 5 | 118,202 | 0 |
| LILLY ELI & CO | | X | | 2,103 | 0 |
| LILLY ELI & CO | | X | 6 | 2,392 | 0 |
| LILLY ELI & CO | | X | 3 | 700 | 0 |
| LILLY ELI & CO | X | | 3 | 70,594 | 0 |
| LIMITED BRANDS INC | | X | 3 | 1,314,000 | 0 |
| LIMITED BRANDS INC | | X | 1 | 2,671 | 0 |
| LIMITED BRANDS INC | | X | 2 | 11,500 | 0 |
| LIMITED BRANDS INC | | X | 5 | 46,847 | 0 |
| LIN TV CORP | | X | 3 | 21,448 | 0 |
| LINCARE HLDGS INC | | X | 1 | 7,430 | 0 |
| LINCARE HLDGS INC | X | | 3 | 4,400 | 0 |
| LINCOLN EDL SVCS CORP | | X | 3 | 12,000 | 0 |
| LINCOLN ELEC HLDGS INC | | X | 1 | 2,008 | 0 |
| LINCOLN ELEC HLDGS INC | | X | 3 | 32 | 0 |
| LINCOLN ELEC HLDGS INC | | X | | 1,690 | 0 |
| LINCOLN NATL CORP IND | | X | 1 | 246 | 0 |
| LINCOLN NATL CORP IND | | X | 3 | 59 | 0 |
| LINCOLN NATL CORP IND | | X | 4 | 315 | 0 |
| LINCOLN NATL CORP IND | | X | 5 | 34,018 | 0 |
| LINCOLN NATL CORP IND | | X | | 6 | 0 |
| LINCOLN NATL CORP IND | | X | 6 | 455 | 0 |
| LINCOLN NATL CORP IND | X | | 3 | 908 | 0 |
| LINDSAY CORP | | X | 1 | 200 | 0 |
| LINDSAY CORP | | X | 6 | 1,480 | 0 |
| LINDSAY CORP | | X | 3 | 950 | 0 |
| LINEAR TECHNOLOGY CORP | | X | 1 | 109 | 0 |
| LINEAR TECHNOLOGY CORP | | X | 4 | 0 | 900 |
| LINEAR TECHNOLOGY CORP | | X | 5 | 12,682 | 0 |
| LINEAR TECHNOLOGY CORP | | X | 6 | 818 | 0 |
| LITHIA MTRS INC | | X | 3 | 102,201 | 0 |
| LITHIA MTRS INC | | X | | 0 | 60 |
| LITTELFUSE INC | | X | 3 | 16,749 | 0 |
| LIVE NATION INC | | X | 3 | 264,861 | 0 |
| LIZ CLAIBORNE INC | | X | 3 | 65,100 | 0 |
| LIZ CLAIBORNE INC | | X | 1 | 322 | 0 |
| LIZ CLAIBORNE INC | | X | 5 | 22,209 | 0 |
| LIZ CLAIBORNE INC | | X | 6 | 200 | 0 |
| LLOYDS TSB GROUP PLC | | X | 1 | 7,415 | 0 |
| LLOYDS TSB GROUP PLC | | X | 4 | 384 | 190 |
| LLOYDS TSB GROUP PLC | | X | | 2,266 | 0 |
| LLOYDS TSB GROUP PLC | | X | 6 | 4,315 | 0 |
| LO-JACK CORP | | X | 3 | 26,415 | 0 |
| LO-JACK CORP | | X | 1 | 112 | 0 |
| LOCKHEED MARTIN CORP | | X | 1 | 2,617 | 0 |
| LOCKHEED MARTIN CORP | | X | 2 | 10,000 | 0 |
| LOCKHEED MARTIN CORP | | X | 3 | 30 | 0 |
| LOCKHEED MARTIN CORP | | X | 4 | 0 | 1,500 |
| LOCKHEED MARTIN CORP | | X | | 0 | 45 |
| LOCKHEED MARTIN CORP | | X | 5 | 37,987 | 0 |
| LOCKHEED MARTIN CORP | | X | | 984 | 0 |
| LOCKHEED MARTIN CORP | X | | 3 | 63,384 | 0 |
| LODGENET INTERACTIVE CORP | | X | 3 | 341,827 | 0 |
| LODGIAN INC | | X | 3 | 87,629 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|--------|
| LOEWS CORP | | X | 1 | 528 | 5,964 |
| LOEWS CORP | | X | 4 | 375 | 48,870 |
| LOEWS CORP | | X | | 0 | 496 |
| LOEWS CORP | | X | 5 | 53,534 | 0 |
| LOEWS CORP | | X | | 1,384 | 0 |
| LOEWS CORP | | X | 6 | 4,044 | 0 |
| LOEWS CORP | X | | 3 | | 0 |
| LOEWS CORP | | X | 1 | 6,398 | 0 |
| LOEWS CORP | | X | 2 | 6,382 | 0 |
| LOEWS CORP | | X | | 0 | 311 |
| LOEWS CORP | | X | | 1,067 | 0 |
| LOEWS CORP | | X | 6 | 322 | 0 |
| LOEWS CORP | X | | 3 | 5,081 | 0 |
| LONGS DRUG STORES CORP | | X | 3 | 123,578 | 0 |
| LORAL SPACE & COMMUNICATNS L | | X | 3 | 36,000 | 0 |
| LORAL SPACE & COMMUNICATNS L | | X | | 28,394 | 0 |
| LOUISIANA PAC CORP | | X | 3 | 231,700 | 0 |
| LOUISIANA PAC CORP | | X | 3 | 2,000 | 0 |
| LOWES COS INC | | X | 3 | 19,892 | 0 |
| LOWES COS INC | | X | 3 | 290,398 | 0 |
| LOWES COS INC | | X | 1 | 442,346 | 17,982 |
| LOWES COS INC | | X | 2 | 28,700 | 0 |
| LOWES COS INC | | X | 3 | 1,000 | 0 |
| LOWES COS INC | | X | 4 | 0 | 4,800 |
| LOWES COS INC | | X | 4 | 0 | 2,400 |
| LOWES COS INC | | X | | 500 | 9,490 |
| LOWES COS INC | | X | 5 | 141,565 | 0 |
| LOWES COS INC | | X | | 3,668 | 0 |
| LOWES COS INC | | X | 6 | 59,042 | 0 |
| LOWES COS INC | | X | 9 | 8,640 | 0 |
| LOWES COS INC | X | | 3 | 3,149 | 0 |
| LUFKIN INDS INC | | X | 3 | 22,907 | 0 |
| LUFKIN INDS INC | | X | 6 | 200 | 0 |
| LUNDIN MINING CORP | | X | 6 | 106,499 | 0 |
| M & F WORLDWIDE CORP | | X | 3 | 47,579 | 0 |
| M & T BK CORP | | X | 3 | 6,840 | 0 |
| M & T BK CORP | | X | 1 | 8,800 | 0 |
| M & T BK CORP | | X | 5 | 4,176 | 0 |
| M & T BK CORP | X | | 3 | 1,728 | 0 |
| MBIA INC | | X | 1 | 16 | 0 |
| MBIA INC | | X | 3 | 16,000 | 0 |
| MBIA INC | | X | 4 | 0 | 6,700 |
| MBIA INC | | X | 5 | 14,851 | 0 |
| MBIA INC | X | | 3 | 51,900 | 0 |
| MDS INC | | X | 6 | 107,845 | 0 |
| MEMC ELECTR MATLS INC | | X | 3 | 1,150 | 0 |
| MEMC ELECTR MATLS INC | | X | 3 | 60,100 | 0 |
| MEMC ELECTR MATLS INC | | X | 1 | 6,493 | 0 |
| MEMC ELECTR MATLS INC | | X | 3 | 295 | 0 |
| MEMC ELECTR MATLS INC | | X | 4 | 0 | 600 |
| MEMC ELECTR MATLS INC | | X | 5 | 12,540 | 0 |
| MEMC ELECTR MATLS INC | | X | 6 | 550 | 0 |
| MEMC ELECTR MATLS INC | | X | 3 | 4,000 | 0 |
| MEMC ELECTR MATLS INC | | X | 8 | 63,300 | 0 |
| MEMC ELECTR MATLS INC | | X | 3 | 4,700 | 0 |
| MEMC ELECTR MATLS INC | X | | 3 | 68,013 | 0 |
| MFA MTG INVTS INC | | X | 3 | 362,718 | 0 |
| MFA MTG INVTS INC | | X | 4 | 5,000 | 0 |
| MGE ENERGY INC | | X | 3 | 48,500 | 0 |
| MGM MIRAGE | | X | 2 | 11,712 | 0 |
| MGM MIRAGE | | X | 3 | 680 | 0 |
| MGM MIRAGE | | X | 6 | 600 | 0 |

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

| | | | | |
|------------------------------|---|---|---------|-------|
| M/I HOMES INC | X | 3 | 29,901 | 0 |
| MKS INSTRUMENT INC | X | 3 | 209,385 | 0 |
| MPS GROUP INC | X | 3 | 897,884 | 0 |
| MTR GAMING GROUP INC | X | 3 | 76,195 | 0 |
| MTS SYS CORP | X | 3 | 27,681 | 0 |
| MTS SYS CORP | X | 1 | 82 | 0 |
| MTC TECHNOLOGIES INC | X | 3 | 27,000 | 0 |
| MVC CAPITAL INC | X | 3 | 57,100 | 0 |
| MWI VETERINARY SUPPLY INC | X | 3 | 7,994 | 0 |
| MWI VETERINARY SUPPLY INC | X | 1 | 78 | 0 |
| MACATAWA BK CORP | X | 3 | 41,131 | 0 |
| MACROVISION CORP | X | 3 | 99,400 | 0 |
| MACQUARIE GLBL INFRA TOTL RE | X | 6 | 19,997 | 0 |
| MACYS INC | X | 3 | 340,000 | 0 |
| MACYS INC | X | 1 | 896 | 0 |
| MACYS INC | X | 2 | 22,800 | 0 |
| MACYS INC | X | 4 | 0 | 5,800 |
| MACYS INC | X | 5 | 46,525 | 0 |
| MACYS INC | X | | 1,137 | 0 |
| MACYS INC | X | 6 | 44,170 | 0 |
| MACYS INC | X | 3 | 28,200 | 0 |
| MACYS INC | X | 3 | 900 | 0 |
| MADDEN STEVEN LTD | X | 3 | 156,266 | 0 |
| MAGELLAN HEALTH SVCS INC | X | 3 | 144,947 | 0 |
| MAGELLAN HEALTH SVCS INC | X | 1 | 99 | 0 |
| MAGELLAN HEALTH SVCS INC | X | 4 | 112 | 0 |
| MAGMA DESIGN AUTOMATION | X | 3 | 95,500 | 0 |
| MAGNA INTL INC | X | 1 | 41 | 0 |
| MAGNA INTL INC | X | 2 | 6,600 | 0 |
| MAGNA INTL INC | X | 3 | 460 | 0 |
| MAGNA INTL INC | X | 4 | 0 | 40 |
| MAGNA INTL INC | X | | 850 | 0 |
| MAGNA INTL INC | X | 6 | 63,533 | 0 |
| MAGNA INTL INC | X | 3 | 4,400 | 0 |
| MAIDENFORM BRANDS INC | X | 3 | 206,550 | 0 |
| MANHATTAN ASSOCS INC | X | 3 | 20,758 | 0 |
| MANITOWOC INC | X | 1 | 189 | 0 |
| MANITOWOC INC | X | 6 | 30 | 0 |
| MANITOWOC INC | X | 3 | 14,310 | 0 |
| MANPOWER INC | X | 1 | 2,128 | 0 |
| MANPOWER INC | X | 5 | 2,900 | 0 |
| MANPOWER INC | X | 6 | 4,490 | 0 |
| MANTECH INTL CORP | X | 3 | 77,252 | 0 |
| MANULIFE FINL CORP | X | 1 | 21,969 | 0 |
| MANULIFE FINL CORP | X | 4 | 134 | 0 |
| MANULIFE FINL CORP | X | | 1,827 | 0 |
| MANULIFE FINL CORP | X | 6 | 622,411 | 0 |
| MARATHON OIL CORP | X | 3 | 1,900 | 0 |
| MARATHON OIL CORP | X | 3 | 22,000 | 0 |
| MARATHON OIL CORP | X | 1 | 13,170 | 0 |
| MARATHON OIL CORP | X | 2 | 16,000 | 0 |
| MARATHON OIL CORP | X | 3 | 1,085 | 0 |
| MARATHON OIL CORP | X | 4 | 0 | 5,700 |
| MARATHON OIL CORP | X | 4 | 14,790 | 0 |
| MARATHON OIL CORP | X | 5 | 85,669 | 0 |
| MARATHON OIL CORP | X | | 1,866 | 0 |
| MARATHON OIL CORP | X | 6 | 35,714 | 0 |
| MARATHON OIL CORP | X | 3 | 210,912 | 0 |
| MARATHON OIL CORP | X | 3 | 36,246 | 0 |
| MARCUS CORP | X | 3 | 54,000 | 0 |
| MARINEMAX INC | X | 3 | 12,999 | 0 |
| MARINE PRODS CORP | X | 3 | 27,000 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|-------|
| MARINER ENERGY INC | | X | 3 | 307,007 | 0 |
| MARINER ENERGY INC | | X | 6 | 3,925 | 0 |
| MARKEL CORP | | X | 3 | 1,500 | 0 |
| MARKETAXESS HLDGS INC | | X | 3 | 99,000 | 0 |
| MARKET VECTORS ETF TR | | X | 2 | 16,003 | 0 |
| MARKET VECTORS ETF TR | | X | 4 | 2,000 | 0 |
| MARKET VECTORS ETF TR | | X | 4 | 3,200 | 0 |
| MARKET VECTORS ETF TR | | X | 6 | 3,425 | 0 |
| MARKET VECTORS ETF TR | | X | | 1,200 | 0 |
| MARKET VECTORS ETF TR | | X | 6 | 455 | 0 |
| MARKET VECTORS ETF TR | | X | 3 | 60,098 | 0 |
| MARKET VECTORS ETF TR | | X | | 2,000 | 0 |
| MARKET VECTORS ETF TR | | X | 6 | 1,435 | 0 |
| MARKET VECTORS ETF TR | | X | 3 | 82,884 | 0 |
| MARKET VECTORS ETF TR | X | | 3 | | 0 |
| MARKWEST ENERGY PARTNERS L P | | X | 3 | 13,209 | 0 |
| MARSH & MCLENNAN COS INC | | X | 3 | 28,670 | 0 |
| MARSH & MCLENNAN COS INC | | X | 1 | 2,400 | 0 |
| MARSH & MCLENNAN COS INC | | X | 3 | 220 | 0 |
| MARSH & MCLENNAN COS INC | | X | 4 | 830 | 1,725 |
| MARSH & MCLENNAN COS INC | | X | 5 | 31,412 | 0 |
| MARSH & MCLENNAN COS INC | | X | 6 | 11,628 | 0 |
| MARSH & MCLENNAN COS INC | | X | 3 | 552 | 0 |
| MARSH & MCLENNAN COS INC | X | | 3 | | 0 |
| MARRIOTT INTL INC NEW | | X | 3 | 599,360 | 0 |
| MARRIOTT INTL INC NEW | | X | 1 | 99 | 0 |
| MARRIOTT INTL INC NEW | | X | 2 | 51,100 | 0 |
| MARRIOTT INTL INC NEW | | X | 4 | 192 | 0 |
| MARRIOTT INTL INC NEW | | X | 5 | 19,144 | 0 |
| MARRIOTT INTL INC NEW | | X | | 840 | 0 |
| MARRIOTT INTL INC NEW | | X | 6 | 500 | 0 |
| MARRIOTT INTL INC NEW | X | | 3 | 21,790 | 0 |
| MARTEN TRANS LTD | | X | 3 | 55,124 | 0 |
| MARVEL ENTERTAINMENT INC | | X | 3 | 50,532 | 0 |
| MARVEL ENTERTAINMENT INC | X | | 3 | 17,335 | 0 |
| MASCO CORP | | X | 3 | 731,900 | 0 |
| MASCO CORP | | X | 5 | 64,678 | 0 |
| MASCO CORP | | X | 6 | 795 | 0 |
| MASCO CORP | X | | 3 | 600 | 0 |
| MASTEC INC | | X | 3 | 66,402 | 0 |
| MASTERCARD INC | | X | 1 | 342 | 0 |
| MASTERCARD INC | | X | 4 | 1,200 | 83 |
| MASTERCARD INC | | X | | 287 | 0 |
| MASTERCARD INC | | X | 6 | 1,400 | 0 |
| MASTERCARD INC | | X | | 0 | 5 |
| MATRIX SVC CO | | X | 3 | 170,084 | 0 |
| MATTEL INC | | X | 3 | 275,600 | 0 |
| MATTEL INC | | X | 1 | 6,081 | 0 |
| MATTEL INC | | X | 3 | 158 | 0 |
| MATTEL INC | | X | 4 | 965 | 0 |
| MATTEL INC | | X | 5 | 59,086 | 0 |
| MATTHEWS INTL CORP | | X | 3 | 24,783 | 0 |
| MATTHEWS INTL CORP | | X | 1 | 2,440 | 0 |
| MATTHEWS INTL CORP | | X | | 2,495 | 0 |
| MATTSON TECHNOLOGY INC | | X | 3 | 257,378 | 0 |
| MATTSON TECHNOLOGY INC | | X | 1 | 19,512 | 0 |
| MATTSON TECHNOLOGY INC | | X | | 0 | 215 |
| MATTSON TECHNOLOGY INC | | X | 6 | 2,000 | 0 |
| MAXYGEN INC | | X | 3 | 81,000 | 0 |
| MAXIMUS INC | | X | 3 | 43,364 | 0 |
| MCCORMICK & CO INC | | X | 1 | 2,534 | 0 |
| MCCORMICK & CO INC | | X | 5 | 7,035 | 0 |

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

| | | | | | |
|------------------------------|---|--|---|---------|--------|
| MCCORMICK & SCHMICKS SEAFD R | X | | 3 | 32,033 | 0 |
| MCDERMOTT INTL INC | X | | 3 | 92,700 | 0 |
| MCDERMOTT INTL INC | X | | 1 | 7,742 | 0 |
| MCDERMOTT INTL INC | X | | 2 | 20,300 | 0 |
| MCDERMOTT INTL INC | X | | 4 | 270 | 418 |
| MCDERMOTT INTL INC | X | | | 1,736 | 0 |
| MCDERMOTT INTL INC | X | | 6 | 60 | 0 |
| MCDERMOTT INTL INC | X | | 3 | 5,300 | 0 |
| MCDONALDS CORP | X | | 1 | 60,670 | 23,325 |
| MCDONALDS CORP | X | | 2 | 17,888 | 0 |
| MCDONALDS CORP | X | | 3 | 9,130 | 0 |
| MCDONALDS CORP | X | | 4 | 16,900 | 0 |
| MCDONALDS CORP | X | | 4 | 0 | 29,500 |
| MCDONALDS CORP | X | | 4 | 100 | 0 |
| MCDONALDS CORP | X | | 4 | 1,965 | 0 |
| MCDONALDS CORP | X | | | 0 | 3,458 |
| MCDONALDS CORP | X | | 5 | 181,774 | 0 |
| MCDONALDS CORP | X | | | 5,284 | 0 |
| MCDONALDS CORP | X | | 6 | 25,929 | 0 |
| MCDONALDS CORP | X | | 3 | 712 | 0 |
| MCDONALDS CORP | X | | | 35 | 0 |
| MCDONALDS CORP | X | | 3 | 7,800 | 0 |
| MCDONALDS CORP | X | | 3 | 199,600 | 0 |
| MCG CAPITAL CORP | X | | 3 | 82,428 | 0 |
| MCG CAPITAL CORP | X | | 1 | 8,513 | 0 |
| MCG CAPITAL CORP | X | | | 6,777 | 0 |
| MCG CAPITAL CORP | X | | 3 | 73,859 | 0 |
| MCGRATH RENTCORP | X | | 3 | 48,000 | 0 |
| MCGRATH RENTCORP | X | | 1 | 6,603 | 0 |
| MCGRATH RENTCORP | X | | | 4,669 | 0 |
| MCGRAW HILL COS INC | X | | 1 | 28,188 | 4,225 |
| MCGRAW HILL COS INC | X | | 2 | 12,000 | 0 |
| MCGRAW HILL COS INC | X | | 4 | 1,000 | 0 |
| MCGRAW HILL COS INC | X | | 5 | 40,042 | 0 |
| MCGRAW HILL COS INC | X | | | 2,291 | 0 |
| MCGRAW HILL COS INC | X | | 6 | 7,790 | 0 |
| MCGRAW HILL COS INC | X | | 3 | 132,752 | 0 |
| MCKESSON CORP | X | | 3 | 435 | 0 |
| MCKESSON CORP | X | | 1 | 486 | 0 |
| MCKESSON CORP | X | | 2 | 28,300 | 0 |
| MCKESSON CORP | X | | 4 | 0 | 3,100 |
| MCKESSON CORP | X | | | 0 | 170 |
| MCKESSON CORP | X | | 5 | 35,025 | 0 |
| MCKESSON CORP | X | | 6 | 15,240 | 0 |
| MCKESSON CORP | X | | 3 | 12,200 | 0 |
| MCKESSON CORP | X | | 3 | 1,292 | 0 |
| MEADOWBROOK INS GROUP INC | X | | 3 | 220,633 | 0 |
| MEADOWBROOK INS GROUP INC | X | | | 0 | 50 |
| MEADWESTVACO CORP | X | | 3 | 143,900 | 0 |
| MEADWESTVACO CORP | X | | 1 | 0 | 8,827 |
| MEADWESTVACO CORP | X | | 5 | 9,919 | 0 |
| MEASUREMENT SPECIALTIES INC | X | | 3 | 70,100 | 0 |
| MEASUREMENT SPECIALTIES INC | X | | 1 | 2,132 | 0 |
| MEASUREMENT SPECIALTIES INC | X | | | 3,991 | 0 |
| MECHEL OAO | X | | 3 | 125 | 0 |
| MECHEL OAO | X | | 4 | 0 | 48 |
| MECHEL OAO | X | | 6 | 425 | 0 |
| MECHEL OAO | X | | 3 | 2,500 | 0 |
| MECHEL OAO | X | | 8 | 82,500 | 0 |
| MECHEL OAO | X | | 3 | 47,140 | 0 |
| MEDCATH CORP | X | | 3 | 36,903 | 0 |
| MEDCO HEALTH SOLUTIONS INC | X | | 3 | 434 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|--------|
| MEDCO HEALTH SOLUTIONS INC | | X | 3 | 210,000 | 0 |
| MEDCO HEALTH SOLUTIONS INC | | X | 1 | 49,710 | 10,882 |
| MEDCO HEALTH SOLUTIONS INC | | X | 4 | 0 | 2,700 |
| MEDCO HEALTH SOLUTIONS INC | | X | 4 | 1,396 | 0 |
| MEDCO HEALTH SOLUTIONS INC | | X | | 0 | 916 |
| MEDCO HEALTH SOLUTIONS INC | | X | 5 | 47,784 | 0 |
| MEDCO HEALTH SOLUTIONS INC | | X | | 1,371 | 0 |
| MEDCO HEALTH SOLUTIONS INC | | X | 6 | 1,924 | 0 |
| MEDCO HEALTH SOLUTIONS INC | | X | 3 | 23,200 | 0 |
| MEDCO HEALTH SOLUTIONS INC | X | | 3 | 16,983 | 0 |
| MEDIA GEN INC | | X | 3 | 16,844 | 0 |
| MEDIACOM COMMUNICATIONS CORP | | X | 3 | 205,045 | 0 |
| MEDICAL ACTION INDS INC | | X | 3 | 99,241 | 0 |
| MEDICAL PPTYS TRUST INC | | X | 3 | 42,700 | 0 |
| MEDICAL PPTYS TRUST INC | | X | 1 | 4,000 | 0 |
| MEDICINES CO | | X | 3 | 203,618 | 0 |
| MEDICIS PHARMACEUTICAL CORP | | X | 1 | 5,351 | 0 |
| MEDICIS PHARMACEUTICAL CORP | | X | 4 | 7,800 | 0 |
| MEDIS TECHNOLOGIES LTD | | X | 1 | 11,967 | 0 |
| MEDTRONIC INC | | X | 3 | 124,950 | 0 |
| MEDTRONIC INC | | X | 1 | 58,389 | 6,225 |
| MEDTRONIC INC | | X | 2 | 40,000 | 0 |
| MEDTRONIC INC | | X | 3 | 230 | 0 |
| MEDTRONIC INC | | X | 4 | 3,630 | 15,500 |
| MEDTRONIC INC | | X | | 200 | 7,375 |
| MEDTRONIC INC | | X | 5 | 108,686 | 0 |
| MEDTRONIC INC | | X | | 163 | 0 |
| MEDTRONIC INC | | X | 6 | 9,093 | 0 |
| MEDTRONIC INC | | X | 3 | 5,000 | 0 |
| MEDTRONIC INC | X | | 3 | 25,420 | 0 |
| MELCO PBL ENTMNT LTD | | X | 4 | 58 | 0 |
| MELCO PBL ENTMNT LTD | | X | 6 | 600 | 0 |
| MELCO PBL ENTMNT LTD | X | | 3 | 595,790 | 0 |
| MENS WEARHOUSE INC | | X | 3 | 45,518 | 0 |
| MENTOR GRAPHICS CORP | | X | 3 | 124,500 | 0 |
| MERCER INTL INC | | X | 3 | 124,439 | 0 |
| MERCK & CO INC | | X | 3 | 3,400 | 0 |
| MERCK & CO INC | | X | 3 | 200 | 0 |
| MERCK & CO INC | | X | 1 | 320,634 | 72,822 |
| MERCK & CO INC | | X | 2 | 28,200 | 0 |
| MERCK & CO INC | | X | 3 | 77 | 0 |
| MERCK & CO INC | | X | 4 | 0 | 6,600 |
| MERCK & CO INC | | X | 4 | 17,090 | 17,800 |
| MERCK & CO INC | | X | | 500 | 56,609 |
| MERCK & CO INC | | X | 5 | 240,525 | 0 |
| MERCK & CO INC | | X | | 2,527 | 0 |
| MERCK & CO INC | | X | 6 | 21,010 | 0 |
| MERCK & CO INC | | X | 3 | 1,591 | 0 |
| MERCK & CO INC | | X | | 100 | 0 |
| MERCK & CO INC | | X | 3 | 8,000 | 0 |
| MERCK & CO INC | | X | 3 | 540 | 0 |
| MERCK & CO INC | | X | 9 | 4,970 | 0 |
| MERCK & CO INC | X | | 3 | 239,275 | 0 |
| MERCURY COMPUTER SYS | | X | 3 | 50,361 | 0 |
| MEREDITH CORP | | X | 1 | 94 | 0 |
| MEREDITH CORP | | X | 5 | 11,354 | 0 |
| MERIDIAN BIOSCIENCE INC | | X | 3 | 110,265 | 0 |
| MERIDIAN BIOSCIENCE INC | | X | 1 | 7,633 | 0 |
| MERIDIAN BIOSCIENCE INC | | X | | 633 | 0 |
| MERIDIAN RESOURCE CORP | | X | 3 | 198,300 | 0 |
| MERIDIAN RESOURCE CORP | | X | 1 | 2,000 | 0 |
| MERIT MED SYS INC | | X | 3 | 66,792 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|-----------|--------|
| MERIT MED SYS INC | | X | 6 | 11,495 | 0 |
| MERRILL LYNCH & CO INC | | X | 3 | 32,093 | 0 |
| MERRILL LYNCH & CO INC | | X | 1 | 66,365 | 7,930 |
| MERRILL LYNCH & CO INC | | X | 2 | 4,400 | 0 |
| MERRILL LYNCH & CO INC | | X | 3 | 10,100 | 0 |
| MERRILL LYNCH & CO INC | | X | 4 | 0 | 9,200 |
| MERRILL LYNCH & CO INC | | X | 4 | 33,792 | 255 |
| MERRILL LYNCH & CO INC | | X | | 1,100 | 989 |
| MERRILL LYNCH & CO INC | | X | 5 | 103,908 | 0 |
| MERRILL LYNCH & CO INC | | X | 6 | 38,672 | 0 |
| MERRILL LYNCH & CO INC | | X | 3 | 7,310 | 0 |
| MERRILL LYNCH & CO INC | X | | 3 | 136,619 | 0 |
| MERUELO MADDUX PROPERTIES IN | | X | 3 | 195,443 | 0 |
| METABOLIX INC | | X | 3 | 30,720 | 0 |
| METHANEX CORP | | X | 6 | 8,055 | 0 |
| METHODE ELECTRS INC | | X | 3 | 98,029 | 0 |
| METLIFE INC | | X | 3 | 39,800 | 0 |
| METLIFE INC | | X | 3 | 5,800 | 0 |
| METLIFE INC | | X | 3 | 89,650 | 0 |
| METLIFE INC | | X | 1 | 1,290 | 0 |
| METLIFE INC | | X | 2 | 14,000 | 0 |
| METLIFE INC | | X | 4 | 0 | 3,100 |
| METLIFE INC | | X | 4 | 900 | 353 |
| METLIFE INC | | X | 5 | 123,121 | 0 |
| METLIFE INC | | X | | 1,180 | 0 |
| METLIFE INC | | X | 6 | 18,615 | 0 |
| METLIFE INC | | X | 3 | 24,700 | 0 |
| METLIFE INC | X | | 3 | 95,053 | 0 |
| METROPICS COMMUNICATIONS INC | | X | 3 | 18,800 | 0 |
| METROPICS COMMUNICATIONS INC | | X | 2 | 63,800 | 0 |
| METTLER TOLEDO INTERNATIONAL | | X | 3 | 10,600 | 0 |
| METTLER TOLEDO INTERNATIONAL | | X | 1 | 6,298 | 0 |
| METTLER TOLEDO INTERNATIONAL | | X | | 561 | 0 |
| MEXICO FD INC | | X | 4 | 0 | 25,437 |
| MICREL INC | | X | 3 | 66,277 | 0 |
| MICROS SYS INC | | X | 3 | 240,886 | 0 |
| MICROS SYS INC | | X | 1 | 5,042 | 0 |
| MICROS SYS INC | | X | | 406 | 0 |
| MICROSOFT CORP | | X | 3 | 92,610 | 0 |
| MICROSOFT CORP | | X | 3 | 21,660 | 0 |
| MICROSOFT CORP | | X | | 49,150 | 0 |
| MICROSOFT CORP | | X | 3 | 67,762 | 0 |
| MICROSOFT CORP | | X | 3 | 1,885,000 | 0 |
| MICROSOFT CORP | | X | 1 | 994,370 | 62,210 |
| MICROSOFT CORP | | X | 2 | 177,140 | 0 |
| MICROSOFT CORP | | X | 4 | 0 | 46,160 |
| MICROSOFT CORP | | X | 4 | 15,200 | 0 |
| MICROSOFT CORP | | X | 4 | 166,189 | 34,539 |
| MICROSOFT CORP | | X | | 25,800 | 12,092 |
| MICROSOFT CORP | | X | 5 | 884,278 | 0 |
| MICROSOFT CORP | | X | | 11,389 | 0 |
| MICROSOFT CORP | | X | 6 | 148,613 | 0 |
| MICROSOFT CORP | | X | 3 | 28,324 | 0 |
| MICROSOFT CORP | | X | | 129 | 0 |
| MICROSOFT CORP | | X | 3 | 194,740 | 0 |
| MICROSOFT CORP | | X | 3 | 2,112 | 0 |
| MICROSOFT CORP | | X | 9 | 27,860 | 0 |
| MICROSOFT CORP | X | | 3 | 759,568 | 0 |
| MICROSTRATEGY INC | | X | 3 | 6,838 | 0 |
| MICROSTRATEGY INC | | X | 6 | 45 | 0 |
| MICROCHIP TECHNOLOGY INC | | X | 1 | 9,620 | 0 |
| MICROCHIP TECHNOLOGY INC | | X | 4 | 13,750 | 0 |

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

| | | | | |
|------------------------------|---|---|---------|--------|
| MICROCHIP TECHNOLOGY INC | X | 5 | 11,680 | 0 |
| MICROCHIP TECHNOLOGY INC | X | | 2,800 | 0 |
| MICROCHIP TECHNOLOGY INC | X | 6 | 737 | 0 |
| MICRON TECHNOLOGY INC | X | 3 | 88,700 | 0 |
| MICRON TECHNOLOGY INC | X | 1 | 288 | 0 |
| MICRON TECHNOLOGY INC | X | 4 | 4,805 | 4,310 |
| MICRON TECHNOLOGY INC | X | | 0 | 1,080 |
| MICRON TECHNOLOGY INC | X | 5 | 36,973 | 0 |
| MICRON TECHNOLOGY INC | X | 6 | 9,964 | 0 |
| MICRON TECHNOLOGY INC | X | 3 | 3,022 | 0 |
| MICRON TECHNOLOGY INC | X | | 217 | 0 |
| MICRON TECHNOLOGY INC | X | 3 | 191,700 | 0 |
| MICROSEMI CORP | X | 3 | 134,665 | 0 |
| MICROSEMI CORP | X | 1 | 108 | 0 |
| MICROSEMI CORP | X | 4 | 157 | 0 |
| MICRUS ENDOVASCULAR CORP | X | 3 | 58,700 | 0 |
| MICRUS ENDOVASCULAR CORP | X | 1 | 6,647 | 0 |
| MID-AMER APT CMNTYS INC | X | 3 | 64,003 | 0 |
| MID-AMER APT CMNTYS INC | X | | 0 | 20 |
| MIDAS GROUP INC | X | 3 | 45,000 | 0 |
| MIDCAP SPDR TR | X | 1 | 0 | 0 28 |
| MIDCAP SPDR TR | X | 6 | 1,650 | 0 |
| MIDDLEBY CORP | X | 3 | 37,032 | 0 |
| MIDDLEBY CORP | X | 1 | 80 | 0 |
| MIDLAND CO | X | 3 | 27,000 | 0 |
| MIDWEST BANC HOLDINGS INC | X | 3 | 40,693 | 0 |
| MIDWEST BANC HOLDINGS INC | X | | 0 | 50 |
| MILLENNIUM PHARMACEUTICALS I | X | 4 | 10,800 | 0 |
| MILLENNIUM PHARMACEUTICALS I | X | | 0 | 690 |
| MILLER HERMAN INC | X | 3 | 148,870 | 0 |
| MILLER INDS INC TENN | X | 3 | 40,957 | 0 |
| MILLIPORE CORP | X | 1 | 56 | 0 |
| MILLIPORE CORP | X | 5 | 2,819 | 0 |
| MILLIPORE CORP | X | 3 | 1,450 | 0 |
| MINDRAY MEDICAL INTL LTD | X | 2 | 199,400 | 0 |
| MINDRAY MEDICAL INTL LTD | X | 6 | 750 | 0 |
| MINERALS TECHNOLOGIES INC | X | 3 | 30,967 | 0 |
| MIRANT CORP NEW | X | 1 | 108,835 | 250 |
| MIRANT CORP NEW | X | 4 | 122 | 0 |
| MIRANT CORP NEW | X | | 11,169 | 0 |
| MIRANT CORP NEW | X | 9 | 5,450 | 0 |
| MISSION WEST PPTYS INC | X | 3 | 35,000 | 0 |
| MITSUBISHI UFJ FINL GROUP IN | X | 1 | 19,963 | 0 1 |
| MITSUBISHI UFJ FINL GROUP IN | X | 4 | 7,978 | 40,160 |
| MITSUBISHI UFJ FINL GROUP IN | X | | 1,842 | 0 |
| MITSUBISHI UFJ FINL GROUP IN | X | 6 | 249,922 | 0 |
| MITSUBISHI UFJ FINL GROUP IN | X | 3 | 0 | 0 |
| MITSUBISHI UFJ FINL GROUP IN | X | 3 | 79,700 | 0 |
| MIZUHO FINL GROUP INC | X | 4 | 1,885 | 27,390 |
| MIZUHO FINL GROUP INC | X | 6 | 15,985 | 0 |
| MOBILE TELESYSTEMS OJSC | X | 3 | 380 | 0 |
| MOBILE TELESYSTEMS OJSC | X | 4 | 0 | 168 |
| MOBILE TELESYSTEMS OJSC | X | | 0 | 18 |
| MOBILE TELESYSTEMS OJSC | X | 3 | 13,000 | 0 |
| MOBILE TELESYSTEMS OJSC | X | 8 | 148,840 | 0 |
| MOBILE TELESYSTEMS OJSC | X | 3 | 13,629 | 0 |
| MOBILE MINI INC | X | 3 | 60,899 | 0 |
| MODINE MFG CO | X | 3 | 80,811 | 0 |
| MOHAWK INDS INC | X | 3 | 500,000 | 0 |
| MOLECULAR INSIGHT PHARM INC | X | 3 | 10,000 | 0 |
| MOLEX INC | X | 1 | 0 | 0 |
| MOLEX INC | X | 4 | 0 | 900 |

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

| | | | | | |
|------------------------------|---|---|---|---------|--------|
| MOLEX INC | | X | 5 | 7,597 | 0 |
| MOLINA HEALTHCARE INC | | X | 3 | 52,363 | 0 |
| MOLSON COORS BREWING CO | | X | 1 | 466 | 0 |
| MOLSON COORS BREWING CO | | X | 2 | 10,575 | 0 |
| MOLSON COORS BREWING CO | | X | 5 | 25,004 | 0 |
| MOLSON COORS BREWING CO | | X | | 40 | 0 |
| MOLSON COORS BREWING CO | | X | 8 | 130,765 | 0 |
| MOLSON COORS BREWING CO | X | | 3 | 69,623 | 0 |
| MONACO COACH CORP | | X | 3 | 41,805 | 0 |
| MONARCH CASINO & RESORT INC | | X | 3 | 30,617 | 0 |
| MONOLITHIC PWR SYS INC | | X | 3 | 63,803 | 0 |
| MONRO MUFFLER BRAKE INC | | X | 3 | 77,250 | 0 |
| MONRO MUFFLER BRAKE INC | | X | 1 | 93 | 0 |
| MONSANTO CO NEW | | X | 3 | 13,652 | 0 |
| MONSANTO CO NEW | | X | | 17,008 | 0 |
| MONSANTO CO NEW | | X | 1 | 35,835 | 887 |
| MONSANTO CO NEW | | X | 3 | 441 | 0 |
| MONSANTO CO NEW | | X | 4 | 12,600 | 36,148 |
| MONSANTO CO NEW | | X | 4 | 5,428 | 0 |
| MONSANTO CO NEW | | X | 4 | 476 | 119 |
| MONSANTO CO NEW | | X | 5 | 47,394 | 0 |
| MONSANTO CO NEW | | X | | 1,877 | 0 |
| MONSANTO CO NEW | | X | 6 | 3,234 | 0 |
| MONSANTO CO NEW | | X | 3 | 1,500 | 0 |
| MONSANTO CO NEW | | X | 8 | 66,060 | 0 |
| MONSANTO CO NEW | | X | 3 | 16,700 | 0 |
| MONSANTO CO NEW | | X | 9 | 3,300 | 0 |
| MONSANTO CO NEW | X | | 3 | 103,407 | 0 |
| MONSTER WORLDWIDE INC | | X | 3 | 42,200 | 0 |
| MONSTER WORLDWIDE INC | | X | 1 | 133 | 0 |
| MONSTER WORLDWIDE INC | | X | 2 | 24,300 | 0 |
| MONSTER WORLDWIDE INC | | X | 5 | 6,315 | 0 |
| MOODYS CORP | | X | 3 | 950,000 | 0 |
| MOODYS CORP | | X | 1 | 3,378 | 0 |
| MOODYS CORP | | X | 3 | 800 | 0 |
| MOODYS CORP | | X | 4 | 145 | 340 |
| MOODYS CORP | | X | 5 | 12,979 | 0 |
| MOODYS CORP | | X | 6 | 5,865 | 0 |
| MOOG INC | | X | 3 | 115,700 | 0 |
| MOOG INC | | X | 1 | 300 | 0 |
| MOOG INC | | X | 4 | 95 | 0 |
| MORGAN STANLEY | | X | 3 | 50,000 | 0 |
| MORGAN STANLEY | | X | 1 | 164,431 | 908 |
| MORGAN STANLEY | | X | 2 | 60,800 | 0 |
| MORGAN STANLEY | | X | 3 | 20,675 | 0 |
| MORGAN STANLEY | | X | 4 | 0 | 11,400 |
| MORGAN STANLEY | | X | 4 | 20,390 | 5,100 |
| MORGAN STANLEY | | X | | 2,000 | 0 |
| MORGAN STANLEY | | X | 5 | 138,885 | 0 |
| MORGAN STANLEY | | X | | 550 | 0 |
| MORGAN STANLEY | | X | 6 | 2,905 | 0 |
| MORGAN STANLEY | | X | 3 | 21,200 | 0 |
| MORGAN STANLEY | | X | 9 | 2,370 | 0 |
| MORGAN STANLEY | X | | 3 | 100,119 | 0 |
| MORNINGSTAR INC | | X | 3 | 38,314 | 0 |
| MORTONS RESTAURANT GRP INC N | | X | 3 | 42,911 | 0 |
| MORTONS RESTAURANT GRP INC N | X | | 3 | 1,000 | 0 |
| MOSAIC CO | | X | 3 | 4,700 | 0 |
| MOSAIC CO | | X | 3 | 500 | 0 |
| MOSAIC CO | | X | 3 | 93,000 | 0 |
| MOSAIC CO | | X | 1 | 4,154 | 0 |
| MOSAIC CO | | X | 3 | 180 | 0 |

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

| | | | | | |
|-------------------------|---|---|---|---------|-------|
| MOSAIC CO | | X | 4 | 11,100 | 0 |
| MOSAIC CO | | X | 4 | 210 | 141 |
| MOSAIC CO | | X | | 1,237 | 0 |
| MOSAIC CO | | X | 6 | 12,995 | 0 |
| MOTOROLA INC | | X | 3 | 2,400 | 0 |
| MOTOROLA INC | | X | 3 | 4,200 | 0 |
| MOTOROLA INC | | X | 3 | 7,600 | 0 |
| MOTOROLA INC | | X | 1 | 43,511 | 2,450 |
| MOTOROLA INC | | X | 3 | 14,200 | 0 |
| MOTOROLA INC | | X | 4 | 34,132 | 2,430 |
| MOTOROLA INC | | X | | 4,707 | 183 |
| MOTOROLA INC | | X | 5 | 210,577 | 0 |
| MOTOROLA INC | | X | | 13 | 0 |
| MOTOROLA INC | | X | 6 | 47,200 | 0 |
| MOTOROLA INC | | X | 3 | 6,456 | 0 |
| MOTOROLA INC | | X | | 33 | 0 |
| MOTOROLA INC | | X | 9 | 700 | 0 |
| MOTOROLA INC | X | | 3 | 61,747 | 0 |
| MOVADO GROUP INC | | X | 3 | 63,856 | 0 |
| MUELLER INDS INC | | X | 3 | 92,094 | 0 |
| MUELLER INDS INC | | X | | 0 | 20 |
| MULTI COLOR CORP | | X | 3 | 28,650 | 0 |
| MULTIMEDIA GAMES INC | | X | 3 | 116,432 | 0 |
| MURPHY OIL CORP | | X | 1 | 10,373 | 0 |
| MURPHY OIL CORP | | X | 4 | 72 | 0 |
| MURPHY OIL CORP | | X | | 1,000 | 0 |
| MURPHY OIL CORP | | X | 5 | 10,354 | 0 |
| MURPHY OIL CORP | | X | | 1,001 | 0 |
| MURPHY OIL CORP | | X | 6 | 25 | 0 |
| MURPHY OIL CORP | X | | 3 | 34,350 | 0 |
| MYERS INDS INC | | X | 3 | 86,361 | 0 |
| MYLAN INC | | X | 3 | 760,809 | 0 |
| MYLAN INC | | X | 1 | 1,012 | 0 |
| MYLAN INC | | X | 5 | 17,733 | 0 |
| MYLAN INC | | X | 3 | 0 | 0 |
| MYRIAD GENETICS INC | | X | 3 | 36,506 | 0 |
| NBT BANCORP INC | | X | 3 | 54,000 | 0 |
| NCI BUILDING SYS INC | | X | 3 | 30,000 | 0 |
| NCI BUILDING SYS INC | | X | 6 | 6,445 | 0 |
| NCR CORP NEW | | X | 3 | 13,300 | 0 |
| NIC INC | | X | 3 | 84,000 | 0 |
| NPS PHARMACEUTICALS INC | | X | 3 | 399,000 | 0 |
| NRG ENERGY INC | | X | 3 | 100,900 | 0 |
| NRG ENERGY INC | | X | 1 | 19,722 | 0 |
| NRG ENERGY INC | | X | | 0 | 75 |
| NRG ENERGY INC | | X | | 4,175 | 0 |
| NRG ENERGY INC | | X | 6 | 3,965 | 0 |
| NRG ENERGY INC | X | | 3 | 15,000 | 0 |
| NUCO2 INC | | X | 3 | 66,499 | 0 |
| NUCO2 INC | | X | 1 | 694 | 0 |
| NUCO2 INC | | X | | 1,585 | 0 |
| NYMAGIC INC | | X | 3 | 19,804 | 0 |
| NYSE EURONEXT | | X | 1 | 200 | 0 |
| NYSE EURONEXT | | X | 4 | 0 | 2,200 |
| NYSE EURONEXT | | X | 6 | 1,400 | 0 |
| NYSE EURONEXT | | X | 3 | 6,400 | 0 |
| NYSE EURONEXT | X | | 3 | 114,872 | 0 |
| NACCO INDS INC | | X | 3 | 15,357 | 0 |
| NALCO HOLDING COMPANY | | X | 3 | 5,350 | 0 |
| NALCO HOLDING COMPANY | X | | 3 | 29,367 | 0 |
| NARA BANCORP INC | | X | 3 | 45,648 | 0 |
| NASDAQ OMX GROUP INC | | X | 1 | 111 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|-----------|-------|
| NASDAQ OMX GROUP INC | | X | 4 | 126 | 0 |
| NASDAQ OMX GROUP INC | | X | 6 | 1,310 | 0 |
| NASDAQ OMX GROUP INC | X | | 3 | 15,500 | 0 |
| NASH FINCH CO | | X | 3 | 33,543 | 0 |
| NATCO GROUP INC | | X | 3 | 16,397 | 0 |
| NATIONAL BK GREECE S A | | X | 3 | 170,000 | 0 |
| NATIONAL BK GREECE S A | | X | 3 | 43,000 | 0 |
| NATIONAL BK GREECE S A | | X | 3 | 146 | 0 |
| NATIONAL BEVERAGE CORP | | X | 3 | 22,940 | 0 |
| NATIONAL CINEMEDIA INC | | X | 3 | 150,000 | 0 |
| NATIONAL CITY CORP | | X | 3 | 1,800,000 | 0 |
| NATIONAL CITY CORP | | X | 1 | 700 | 0 |
| NATIONAL CITY CORP | | X | 4 | 780 | 1,060 |
| NATIONAL CITY CORP | | X | 5 | 59,675 | 0 |
| NATIONAL CITY CORP | | X | 6 | 2,935 | 0 |
| NATIONAL HEALTHCARE CORP | | X | 3 | 9,000 | 0 |
| NATIONAL FINL PARTNERS CORP | | X | 3 | 42,600 | 0 |
| NATIONAL FINL PARTNERS CORP | | X | 1 | 4,077 | 0 |
| NATIONAL FINL PARTNERS CORP | | X | | 2,751 | 0 |
| NATIONAL FUEL GAS CO N J | | X | 1 | 7,625 | 1,064 |
| NATIONAL FUEL GAS CO N J | | X | 3 | 47 | 0 |
| NATIONAL GRID PLC | | X | 1 | 697 | 0 |
| NATIONAL GRID PLC | | X | 4 | 143 | 0 |
| NATIONAL GRID PLC | | X | 6 | 2,700 | 0 |
| NATIONAL HEALTH INVS INC | | X | 3 | 53,014 | 0 |
| NATIONAL INSTRS CORP | | X | 1 | 7,059 | 0 |
| NATIONAL INSTRS CORP | | X | | 566 | 0 |
| NATIONAL INTERSTATE CORP | | X | 3 | 27,000 | 0 |
| NATIONAL OILWELL VARCO INC | | X | 3 | 64,212 | 0 |
| NATIONAL OILWELL VARCO INC | | X | 3 | 176,068 | 0 |
| NATIONAL OILWELL VARCO INC | | X | 3 | 500,000 | 0 |
| NATIONAL OILWELL VARCO INC | | X | 1 | 11,527 | 0 |
| NATIONAL OILWELL VARCO INC | | X | 2 | 15,716 | 0 |
| NATIONAL OILWELL VARCO INC | | X | 3 | 44 | 0 |
| NATIONAL OILWELL VARCO INC | | X | 4 | 317 | 0 |
| NATIONAL OILWELL VARCO INC | | X | | 350 | 20 |
| NATIONAL OILWELL VARCO INC | | X | 5 | 40,438 | 0 |
| NATIONAL OILWELL VARCO INC | | X | | 3,031 | 0 |
| NATIONAL OILWELL VARCO INC | | X | 6 | 27,865 | 0 |
| NATIONAL OILWELL VARCO INC | | X | 8 | 107,400 | 0 |
| NATIONAL OILWELL VARCO INC | | X | 3 | 79,600 | 0 |
| NATIONAL OILWELL VARCO INC | X | | 3 | 94,500 | 0 |
| NATIONAL PENN BANCSHARES INC | | X | 3 | 111,240 | 0 |
| NATIONAL RETAIL PROPERTIES I | | X | 3 | 120,595 | 0 |
| NATIONAL SEMICONDUCTOR CORP | | X | 1 | 3,430 | 0 |
| NATIONAL SEMICONDUCTOR CORP | | X | 5 | 45,138 | 0 |
| NATIONAL SEMICONDUCTOR CORP | | X | 6 | 6,000 | 0 |
| NATIONAL SEMICONDUCTOR CORP | | X | | 98 | 0 |
| NATIONAL SEMICONDUCTOR CORP | X | | 3 | 83,657 | 0 |
| NATIONAL WESTN LIFE INS CO | | X | 3 | 9,666 | 0 |
| NAVIGATORS GROUP INC | | X | 3 | 38,100 | 0 |
| NAVIGATORS GROUP INC | | X | 6 | 4,370 | 0 |
| NAVIGATORS GROUP INC | | X | 3 | 6,000 | 0 |
| NATUS MEDICAL INC DEL | | X | 3 | 16,206 | 0 |
| NAVIGANT CONSULTING INC | | X | 3 | 32,392 | 0 |
| NAVTEQ CORP | | X | 3 | 26,016 | 0 |
| NAVTEQ CORP | | X | 3 | 42,100 | 0 |
| NAVTEQ CORP | | X | 1 | 22 | 0 |
| NAVTEQ CORP | | X | | 71 | 0 |
| NAVTEQ CORP | | X | 6 | 200 | 0 |
| NEENAH PAPER INC | | X | 3 | 51,443 | 0 |
| NEKTAR THERAPEUTICS | X | | 3 | | 0 |

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

| | | | | |
|------------------------------|---|---|---------|-------|
| NESS TECHNOLOGIES INC | X | 3 | 118,213 | 0 |
| NETGEAR INC | X | 3 | 42,252 | 0 |
| NETLOGIC MICROSYSTEMS INC | X | 3 | 13,268 | 0 |
| NETLOGIC MICROSYSTEMS INC | X | 1 | 4,447 | 0 |
| NEUROGEN CORP | X | 3 | 97,400 | 0 |
| NEUROCRINE BIOSCIENCES INC | X | 3 | 75,391 | 0 |
| NEW JERSEY RES | X | 3 | 80,440 | 0 |
| NEW ORIENTAL ED & TECH GRP I | X | 2 | 59,300 | 0 10 |
| NEW ORIENTAL ED & TECH GRP I | X | 3 | 20,000 | 0 5 |
| NEW YORK & CO INC | X | 3 | 16,737 | 0 |
| NEW YORK CMNTY BANCORP INC | X | 1 | 21,352 | 0 1 |
| NEW YORK CMNTY BANCORP INC | X | 5 | 4,170 | 0 |
| NEW YORK CMNTY BANCORP INC | X | | 3,969 | 0 |
| NEW YORK CMNTY BANCORP INC | X | 6 | 2,800 | 0 |
| NEW YORK TIMES CO | X | 1 | 358 | 0 |
| NEW YORK TIMES CO | X | 5 | 48,056 | 0 |
| NEW YORK TIMES CO | X | 6 | 715 | 0 |
| NEWALLIANCE BANCSHARES INC | X | 3 | 212,727 | 0 |
| NEWELL RUBBERMAID INC | X | 1 | 480 | 0 |
| NEWELL RUBBERMAID INC | X | 5 | 33,759 | 0 |
| NEWELL RUBBERMAID INC | X | 3 | 5,613 | 0 |
| NEWMARKET CORP | X | 3 | 71,328 | 0 |
| NEWMARKET CORP | X | 3 | 5,000 | 0 |
| NEWMONT MINING CORP | X | 3 | 1,000 | 0 |
| NEWMONT MINING CORP | X | 3 | 1,000 | 0 |
| NEWMONT MINING CORP | X | 3 | 734,557 | 0 |
| NEWMONT MINING CORP | X | 1 | 1,242 | 0 |
| NEWMONT MINING CORP | X | 3 | 8,297 | 0 |
| NEWMONT MINING CORP | X | 4 | 909 | 0 |
| NEWMONT MINING CORP | X | | 2,557 | 0 |
| NEWMONT MINING CORP | X | 5 | 40,193 | 0 |
| NEWMONT MINING CORP | X | 6 | 1,643 | 0 |
| NEWMONT MINING CORP | X | 3 | 9,716 | 0 |
| NEWMONT MINING CORP | X | 3 | 235,903 | 0 |
| NEWMONT MINING CORP | X | 3 | 45,909 | 0 |
| NEWPARK RES INC | X | 3 | 252,382 | 0 |
| NEWPORT CORP | X | 3 | 266,501 | 0 |
| NEWS CORP | X | 1 | 1,124 | 0 |
| NEWS CORP | X | 4 | 480 | 1,045 |
| NEWS CORP | X | | 2,647 | 0 |
| NEWS CORP | X | 5 | 228,176 | 0 |
| NEWS CORP | X | 6 | 779 | 0 |
| NEWS CORP | X | 3 | 5,399 | 0 |
| NEWS CORP | X | 4 | 3,950 | 0 |
| NEWS CORP | X | | 7,613 | 1,190 |
| NEWS CORP | X | 6 | 7,230 | 0 |
| NEWSTAR FINANCIAL INC | X | 3 | 59,285 | 0 |
| NEXEN INC | X | 4 | 751 | 0 |
| NEXEN INC | X | 6 | 291,139 | 0 |
| NEXCEN BRANDS INC | X | 3 | 98,400 | 0 |
| NEXTWAVE WIRELESS INC | X | 1 | 20,371 | 0 |
| NICE SYS LTD | X | 5 | 18,900 | 0 |
| NICE SYS LTD | X | 3 | 29,000 | 0 |
| NICOR INC | X | 3 | 58,152 | 0 |
| NICOR INC | X | 1 | 65 | 0 |
| NICOR INC | X | 5 | 13,973 | 0 |
| NIDEC CORP | X | 1 | 3,870 | 0 |
| NIDEC CORP | X | 6 | 11,730 | 0 |
| NIKE INC | X | 1 | 26,093 | 0 |
| NIKE INC | X | 2 | 8,800 | 0 |
| NIKE INC | X | 3 | 40 | 0 |
| NIKE INC | X | 4 | 178 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|--------|
| NIKE INC | | X | | 1,000 | 0 |
| NIKE INC | | X | 5 | 48,580 | 0 |
| NIKE INC | | X | | 3,848 | 0 |
| NIKE INC | | X | 6 | 335 | 0 |
| NIKE INC | | X | 3 | 3,165 | 0 |
| NIKE INC | | X | 3 | 178 | 0 |
| NIKE INC | X | | 3 | 91,378 | 0 |
| 99 CENTS ONLY STORES | | X | 3 | 82,879 | 0 |
| NIPPON TELEG & TEL CORP | | X | 1 | 5,956 | 0 |
| NIPPON TELEG & TEL CORP | | X | 4 | 5,085 | 15,345 |
| NIPPON TELEG & TEL CORP | | X | | 170 | 0 |
| NIPPON TELEG & TEL CORP | | X | 6 | 75,194 | 0 |
| NISOURCE INC | | X | 3 | 211,800 | 0 |
| NISOURCE INC | | X | 5 | 16,785 | 0 |
| NISSAN MOTORS | | X | 1 | 24,319 | 0 |
| NISSAN MOTORS | | X | 4 | 1,691 | 0 |
| NISSAN MOTORS | | X | | 1,711 | 0 |
| NISSAN MOTORS | | X | 6 | 237,770 | 0 |
| NOKIA CORP | | X | 3 | 3,500 | 0 |
| NOKIA CORP | | X | 1 | 23,143 | 0 |
| NOKIA CORP | | X | 2 | 21,700 | 0 |
| NOKIA CORP | | X | 3 | 5,035 | 0 |
| NOKIA CORP | | X | 4 | 800 | 0 |
| NOKIA CORP | | X | 4 | 56,806 | 426 |
| NOKIA CORP | | X | | 47,000 | 998 |
| NOKIA CORP | | X | | 9,665 | 0 |
| NOKIA CORP | | X | 6 | 136,344 | 0 |
| NOKIA CORP | | X | 3 | 0 | 0 |
| NOKIA CORP | | X | 3 | 40,875 | 0 |
| NOKIA CORP | X | | 3 | 68,548 | 0 |
| NOBLE ENERGY INC | | X | 3 | 510,100 | 0 |
| NOBLE ENERGY INC | | X | 1 | 20 | 0 |
| NOBLE ENERGY INC | | X | 4 | 0 | 3,840 |
| NOBLE ENERGY INC | | X | | 0 | 200 |
| NOBLE ENERGY INC | | X | 5 | 10,770 | 0 |
| NOBLE INTL LTD | | X | 3 | 38,900 | 0 |
| NOMURA HLDGS INC | | X | 1 | 9,083 | 0 |
| NOMURA HLDGS INC | | X | | 586 | 0 |
| NOMURA HLDGS INC | | X | 6 | 15,410 | 0 |
| NORDSON CORP | | X | 3 | 86,040 | 0 |
| NORDSTROM INC | | X | 1 | 192 | 0 |
| NORDSTROM INC | | X | 5 | 26,818 | 0 |
| NORDSTROM INC | | X | | 1,017 | 0 |
| NORDSTROM INC | | X | 3 | 0 | 0 |
| NORDSTROM INC | X | | 3 | 1,046 | 0 |
| NORFOLK SOUTHERN CORP | | X | 1 | 31,778 | 4,855 |
| NORFOLK SOUTHERN CORP | | X | 3 | 61 | 0 |
| NORFOLK SOUTHERN CORP | | X | 4 | 390 | 0 |
| NORFOLK SOUTHERN CORP | | X | 5 | 33,776 | 0 |
| NORFOLK SOUTHERN CORP | | X | 6 | 1,730 | 0 |
| NORFOLK SOUTHERN CORP | | X | 3 | 1,900 | 0 |
| NORFOLK SOUTHERN CORP | X | | 3 | 287 | 0 |
| NORTEL NETWORKS CORP NEW | | X | 4 | 6,698 | 9,374 |
| NORTEL NETWORKS CORP NEW | | X | 6 | 66,716 | 0 |
| NORTEL NETWORKS CORP NEW | | X | 3 | 0 | 0 |
| NORTHEAST UTILS | | X | 1 | 9,798 | 0 |
| NORTHEAST UTILS | | X | 5 | 2,780 | 0 |
| NORTHEAST UTILS | | X | | 2,763 | 0 |
| NORTHERN DYNASTY MINERALS LT | | X | 6 | 35,950 | 0 |
| NORTHERN TR CORP | | X | 1 | 9,251 | 0 |
| NORTHERN TR CORP | | X | 3 | 129 | 0 |
| NORTHERN TR CORP | | X | 5 | 18,402 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|-----------|-------|
| NORTHERN TR CORP | | X | | 963 | 0 |
| NORTHERN TR CORP | X | | 3 | 9,635 | 0 |
| NORTHROP GRUMMAN CORP | | X | 1 | 9,915 | 856 |
| NORTHROP GRUMMAN CORP | | X | 2 | 6,400 | 0 |
| NORTHROP GRUMMAN CORP | | X | 4 | 0 | 2,200 |
| NORTHROP GRUMMAN CORP | | X | 4 | 0 | 450 |
| NORTHROP GRUMMAN CORP | | X | 5 | 41,028 | 0 |
| NORTHROP GRUMMAN CORP | | X | | 1,627 | 0 |
| NORTHROP GRUMMAN CORP | | X | 6 | 115,820 | 0 |
| NORTHROP GRUMMAN CORP | | X | 3 | 8,400 | 0 |
| NORTHROP GRUMMAN CORP | X | | 3 | 16,013 | 0 |
| NORTHSTAR NEUROSCIENCE INC | | X | 3 | 48,890 | 0 |
| NORTHWEST BANCORP INC PA | | X | 3 | 42,000 | 0 |
| NORTHWEST NAT GAS CO | | X | 3 | 39,597 | 0 |
| NORTHWEST NAT GAS CO | | X | 1 | 7,500 | 1,500 |
| NORTHWESTERN CORP | | X | 3 | 21,406 | 0 |
| NOVA CHEMICALS CORP | | X | 6 | 127,298 | 0 |
| NOVATEL WIRELESS INC | | X | 3 | 226,400 | 0 |
| NOVARTIS A G | | X | 1 | 5,721 | 0 |
| NOVARTIS A G | | X | 4 | 5,375 | 2,530 |
| NOVARTIS A G | | X | | 5,212 | 0 |
| NOVARTIS A G | | X | 6 | 10,689 | 0 |
| NOVELL INC | | X | 1 | 966 | 0 |
| NOVELL INC | | X | 4 | 3,446 | 0 |
| NOVELL INC | | X | 5 | 18,663 | 0 |
| NOVELL INC | | X | 3 | 31,045 | 0 |
| NOVELL INC | | X | | 131 | 0 |
| NOVEN PHARMACEUTICALS INC | | X | 3 | 88,578 | 0 |
| NOVO-NORDISK A S | | X | 1 | 2,559 | 0 |
| NOVO-NORDISK A S | | X | 6 | 6,256 | 0 |
| NU SKIN ENTERPRISES INC | | X | 3 | 207,728 | 0 |
| NU SKIN ENTERPRISES INC | | X | 4 | 5,100 | 0 |
| NU SKIN ENTERPRISES INC | | X | 4 | 1,000 | 0 |
| NTELOS HLDGS CORP | | X | 3 | 117,300 | 0 |
| NTELOS HLDGS CORP | | X | 1 | 10,598 | 0 |
| NTELOS HLDGS CORP | | X | | 791 | 0 |
| NUANCE COMMUNICATIONS INC | | X | 3 | 1,912,366 | 0 |
| NUCOR CORP | | X | 1 | 5,639 | 0 |
| NUCOR CORP | | X | 4 | 207 | 0 |
| NUCOR CORP | | X | 5 | 36,918 | 0 |
| NUCOR CORP | | X | | 454 | 0 |
| NUCOR CORP | | X | 6 | 1,245 | 0 |
| NUCOR CORP | X | | 3 | 4,242 | 0 |
| NVIDIA CORP | | X | 3 | 589,500 | 0 |
| NVIDIA CORP | | X | 1 | 254,929 | 2,397 |
| NVIDIA CORP | | X | 4 | 750 | 518 |
| NVIDIA CORP | | X | 5 | 91,439 | 0 |
| NVIDIA CORP | | X | | 3,556 | 0 |
| NVIDIA CORP | | X | 6 | 450 | 0 |
| NVIDIA CORP | | X | 3 | 38,400 | 0 |
| NVIDIA CORP | | X | 9 | 8,460 | 0 |
| NVIDIA CORP | X | | 3 | 22,695 | 0 |
| NUVASIVE INC | | X | 3 | 87,900 | 0 |
| NUVASIVE INC | | X | 1 | 3,388 | 0 |
| NUVASIVE INC | | X | 4 | 8,050 | 0 |
| NXSTAGE MEDICAL INC | | X | 3 | 56,457 | 0 |
| O CHARLEYS INC | | X | 3 | 100,155 | 0 |
| O CHARLEYS INC | | X | | 0 | 100 |
| OM GROUP INC | | X | 3 | 81,988 | 0 |
| NUVEEN NY SELECT QUALITY MUN | | X | 1 | 0 | 0 |
| OSI PHARMACEUTICALS INC | | X | 3 | 290,000 | 0 |
| OSI PHARMACEUTICALS INC | | X | 6 | 2,515 | 0 |

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

| | | | | | |
|-----------------------------|---|---|---|-----------|--------|
| OSI SYSTEMS INC | | X | 3 | 24,251 | 0 |
| OYO GEOSPACE CORP | | X | 3 | 17,477 | 0 |
| OBAGI MEDICAL PRODUCTS INC | | X | 3 | 22,894 | 0 |
| OCCIDENTAL PETE CORP DEL | | X | 1 | 150,261 | 1,650 |
| OCCIDENTAL PETE CORP DEL | | X | 3 | 86 | 0 |
| OCCIDENTAL PETE CORP DEL | | X | 4 | 860 | 750 |
| OCCIDENTAL PETE CORP DEL | | X | 5 | 115,671 | 0 |
| OCCIDENTAL PETE CORP DEL | | X | | 1,919 | 0 |
| OCCIDENTAL PETE CORP DEL | | X | 6 | 450 | 0 |
| OCCIDENTAL PETE CORP DEL | | X | 8 | 90,084 | 0 |
| OCCIDENTAL PETE CORP DEL | | X | 9 | 3,420 | 0 |
| OCCIDENTAL PETE CORP DEL | X | | 3 | 127,375 | 0 |
| OCEANEERING INTL INC | | X | 3 | 27,100 | 0 |
| OCWEN FINL CORP | | X | 3 | 94,645 | 0 |
| ODYSSEY HEALTHCARE INC | | X | 3 | 217,458 | 0 |
| ODYSSEY RE HLDGS CORP | | X | 3 | 38,348 | 0 |
| OFFICE DEPOT INC | | X | 3 | 134,300 | 0 |
| OFFICE DEPOT INC | | X | 1 | 828 | 0 |
| OFFICE DEPOT INC | | X | 2 | 22,000 | 0 |
| OFFICE DEPOT INC | | X | | 500 | 0 |
| OFFICE DEPOT INC | | X | 5 | 13,633 | 0 |
| OFFICE DEPOT INC | | X | 3 | 10,000 | 0 |
| OFFICEMAX INC DEL | | X | 3 | 37,400 | 0 |
| OFFICEMAX INC DEL | | X | 5 | 16,345 | 0 |
| OIL SVC HOLDRS TR | | X | 3 | 1,200 | 0 |
| OIL SVC HOLDRS TR | | X | 3 | 7,400 | 0 |
| OIL SVC HOLDRS TR | | X | 3 | 1,500 | 0 |
| OIL SVC HOLDRS TR | | X | 4 | 500 | 0 |
| OIL SVC HOLDRS TR | | X | 4 | 800 | 0 |
| OIL SVC HOLDRS TR | | X | | 800 | 0 |
| OIL SVC HOLDRS TR | | X | | 0 | 0 |
| OIL SVC HOLDRS TR | | X | 3 | 55,800 | 0 |
| OIL SVC HOLDRS TR | X | | 3 | 10,592 | 0 |
| OIL STS INTL INC | | X | 3 | 212,338 | 0 |
| OILSANDS QUEST INC | | X | 6 | 10,000 | 0 |
| OLD DOMINION FGHT LINES INC | | X | 3 | 120,752 | 0 |
| OLD NATL BANCORP IND | | X | 3 | 133,800 | 0 |
| OLD REP INTL CORP | | X | 1 | 132 | 0 |
| OLD REP INTL CORP | | X | 2 | 23,000 | 0 |
| OLD REP INTL CORP | | X | 4 | 680 | 0 |
| OLD REP INTL CORP | | X | 6 | 735 | 0 |
| OLIN CORP | | X | 3 | 9,298 | 0 |
| OLIN CORP | | X | 3 | 1,000 | 0 |
| OLIN CORP | | X | 6 | 800 | 0 |
| OLYMPIC STEEL INC | | X | 3 | 21,901 | 0 |
| OMNICOM GROUP INC | | X | 3 | 59,544 | 0 |
| OMNICOM GROUP INC | | X | 3 | 120,444 | 0 |
| OMNICOM GROUP INC | | X | 1 | 3,446 | 100 |
| OMNICOM GROUP INC | | X | 4 | 0 | 13,640 |
| OMNICOM GROUP INC | | X | 5 | 55,067 | 0 |
| OMNICOM GROUP INC | | X | | 236 | 0 |
| OMNICOM GROUP INC | | X | 6 | 30,065 | 0 |
| OMNICOM GROUP INC | X | | 3 | 132,212 | 0 |
| OMNICOM GROUP INC | | X | 4 | 13,000 | 0 |
| OMEGA HEALTHCARE INVS INC | | X | 3 | 50,039 | 0 |
| OMNICELL INC | | X | 3 | 37,339 | 0 |
| OMNICELL INC | | X | 3 | 15,000 | 0 |
| ON ASSIGNMENT INC | | X | 3 | 134,309 | 0 |
| ON SEMICONDUCTOR CORP | | X | 3 | 1,437,000 | 0 |
| ON SEMICONDUCTOR CORP | | X | 1 | 549 | 0 |
| ON SEMICONDUCTOR CORP | | X | 4 | 623 | 0 |
| 1 800 FLOWERS COM | | X | 3 | 165,529 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|--------|
| ONLINE RES CORP | | X | 3 | 129,435 | 0 |
| ONLINE RES CORP | | X | 1 | 119 | 0 |
| ONYX PHARMACEUTICALS INC | | X | 3 | 34,600 | 0 |
| OPEN JT STK CO-VIMPEL COMMUN | | X | 3 | 650 | 0 |
| OPEN JT STK CO-VIMPEL COMMUN | | X | 1 | 631 | 0 |
| OPEN JT STK CO-VIMPEL COMMUN | | X | 4 | 0 | 1,100 |
| OPEN JT STK CO-VIMPEL COMMUN | | X | 4 | 0 | 465 |
| OPEN JT STK CO-VIMPEL COMMUN | | X | | 0 | 13 |
| OPEN JT STK CO-VIMPEL COMMUN | | X | | 2,349 | 0 |
| OPEN JT STK CO-VIMPEL COMMUN | | X | 3 | 35,000 | 0 |
| OPEN JT STK CO-VIMPEL COMMUN | | X | 8 | 230,650 | 0 |
| OPEN JT STK CO-VIMPEL COMMUN | X | | 3 | 139,175 | 0 |
| OPEN TEXT CORP | | X | 6 | 8,950 | 0 |
| OPLINK COMMUNICATIONS INC | | X | 3 | 16,095 | 0 |
| OPNEXT INC | | X | 3 | 21,342 | 0 |
| ORACLE CORP | | X | 3 | 1,717 | 0 |
| ORACLE CORP | | X | 3 | 909,200 | 0 |
| ORACLE CORP | | X | 1 | 165,775 | 6,948 |
| ORACLE CORP | | X | 2 | 6,400 | 0 |
| ORACLE CORP | | X | 3 | 2,080 | 0 |
| ORACLE CORP | | X | 4 | 15,300 | 2,865 |
| ORACLE CORP | | X | 4 | 6,300 | 0 |
| ORACLE CORP | | X | 4 | 106,965 | 21,899 |
| ORACLE CORP | | X | | 95,500 | 570 |
| ORACLE CORP | | X | 5 | 513,786 | 0 |
| ORACLE CORP | | X | | 3,249 | 0 |
| ORACLE CORP | | X | 6 | 33,669 | 0 |
| ORACLE CORP | | X | 3 | 4,000 | 0 |
| ORACLE CORP | | X | | 30 | 0 |
| ORACLE CORP | | X | 3 | 363,310 | 0 |
| ORACLE CORP | | X | 3 | 1,796 | 0 |
| ORACLE CORP | X | | 3 | 262,489 | 0 |
| OPTIONSXPRESS HLDGS INC | | X | 3 | 97,173 | 0 |
| OPTIUM CORP | | X | 3 | 25,594 | 0 |
| ORASURE TECHNOLOGIES INC | | X | 3 | 144,866 | 0 |
| O REILLY AUTOMOTIVE INC | | X | 6 | 7,845 | 0 |
| ORIENTAL FINL GROUP INC | | X | 3 | 20,000 | 0 |
| ORIX CORP | | X | 1 | 1,493 | 0 |
| ORIX CORP | | X | 3 | 12 | 0 |
| ORIX CORP | | X | 4 | 246 | 0 |
| ORIX CORP | | X | | 32 | 0 |
| ORIX CORP | | X | 6 | 13,740 | 0 |
| OSHKOSH CORP | | X | 3 | 13,100 | 0 |
| OSHKOSH CORP | | X | 6 | 1,065 | 0 |
| OTTER TAIL CORP | | X | 3 | 60,000 | 0 |
| OWENS & MINOR INC NEW | | X | 3 | 189,869 | 0 |
| OWENS & MINOR INC NEW | | X | 1 | 2,605 | 0 |
| OWENS & MINOR INC NEW | | X | 3 | 49 | 0 |
| OWENS & MINOR INC NEW | | X | | 2,190 | 0 |
| OWENS ILL INC | | X | 3 | 62,500 | 0 |
| OWENS ILL INC | | X | 6 | 3,220 | 0 |
| OWENS ILL INC | X | | 3 | 7,102 | 0 |
| OXFORD INDS INC | | X | 3 | 70,478 | 0 |
| PDF SOLUTIONS INC | | X | 3 | 57,000 | 0 |
| PDL BIOPHARMA INC | | X | 3 | 47,000 | 0 |
| PG&E CORP | | X | 3 | 350 | 0 |
| PG&E CORP | | X | 1 | 15 | 0 |
| PG&E CORP | | X | 5 | 48,690 | 0 |
| PG&E CORP | X | | 3 | 8,047 | 0 |
| PFF BANCORP INC | | X | 3 | 28,355 | 0 |
| P F CHANGS CHINA BISTRO INC | | X | 3 | 8,000 | 0 |
| PICO HLDGS INC | | X | 3 | 19,833 | 0 |

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

| | | | | | |
|----------------------------|---|---|---|---------|-------|
| PICO HLDGS INC | | X | 3 | 835 | 0 |
| PGT INC | | X | 3 | 36,900 | 0 |
| PLX TECHNOLOGY INC | | X | 3 | 82,275 | 0 |
| PMA CAP CORP | | X | 3 | 81,000 | 0 |
| PMA CAP CORP | | X | | 0 | 125 |
| PMC-SIERRA INC | | X | 3 | 639,900 | 0 |
| PMC-SIERRA INC | | X | 1 | 751 | 0 |
| PMC-SIERRA INC | | X | 4 | 4,346 | 0 |
| PMC-SIERRA INC | | X | 6 | 435 | 0 |
| PNC FINL SVCS GROUP INC | | X | 3 | 5,261 | 0 |
| PNC FINL SVCS GROUP INC | | X | 1 | 8,835 | 2,100 |
| PNC FINL SVCS GROUP INC | | X | 4 | 0 | 4,430 |
| PNC FINL SVCS GROUP INC | | X | 5 | 32,554 | 0 |
| PNC FINL SVCS GROUP INC | | X | | 1,207 | 0 |
| PNC FINL SVCS GROUP INC | X | | 3 | 5,026 | 0 |
| POSCO | | X | 3 | 440 | 0 |
| POSCO | | X | 3 | 460 | 0 |
| POSCO | | X | 1 | 446 | 0 |
| POSCO | | X | 2 | 0 | 0 |
| POSCO | | X | 4 | 1,613 | 116 |
| POSCO | | X | | 0 | 54 |
| POSCO | | X | 5 | 401 | 0 |
| POSCO | | X | 6 | 22,794 | 0 |
| POSCO | | X | 3 | 0 | 0 |
| PNM RES INC | | X | 3 | 125,322 | 0 |
| PNM RES INC | | X | 4 | 90 | 0 |
| PPG INDS INC | | X | 1 | 8,850 | 399 |
| PPG INDS INC | | X | 5 | 19,519 | 0 |
| PPG INDS INC | | X | 6 | 200 | 0 |
| PPL CORP | | X | 1 | 859 | 0 |
| PPL CORP | | X | 5 | 50,239 | 0 |
| PPL CORP | X | | 3 | 7,448 | 0 |
| PS BUSINESS PKS INC CALIF | | X | 3 | 15,200 | 0 |
| PSS WORLD MED INC | | X | 3 | 385,836 | 0 |
| PACCAR INC | | X | 1 | 178 | 0 |
| PACCAR INC | | X | 2 | 13,350 | 0 |
| PACCAR INC | | X | 5 | 47,895 | 0 |
| PACCAR INC | X | | 3 | 10,055 | 0 |
| PACER INTL INC TENN | | X | 3 | 188,359 | 0 |
| PACER INTL INC TENN | | X | | 0 | 20 |
| PACIFIC CAP BANCORP NEW | | X | 3 | 119,709 | 0 |
| PACIFIC CAP BANCORP NEW | | X | 4 | 125 | 0 |
| PACKETEER INC | | X | 3 | 50,822 | 0 |
| PACTIV CORP | | X | 3 | 202,700 | 0 |
| PACTIV CORP | | X | 1 | 13,342 | 0 |
| PACTIV CORP | | X | 5 | 6,555 | 0 |
| PACTIV CORP | | X | | 1,098 | 0 |
| PAETEC HOLDING CORP | | X | 3 | 266,389 | 0 |
| PALL CORP | | X | 1 | 1,684 | 0 |
| PALL CORP | | X | | 0 | 250 |
| PALL CORP | | X | 5 | 26,106 | 0 |
| PALL CORP | | X | 3 | 450 | 0 |
| PALL CORP | X | | 3 | 16,821 | 0 |
| PAN AMERICAN SILVER CORP | | X | 3 | 380 | 0 |
| PAN AMERICAN SILVER CORP | | X | 6 | 1,192 | 0 |
| PAN AMERICAN SILVER CORP | | X | 3 | 280,408 | 0 |
| PANERA BREAD CO | | X | 3 | 15,500 | 0 |
| PANERA BREAD CO | | X | 3 | 275 | 0 |
| PANTRY INC | | X | 3 | 217,072 | 0 |
| PAPA JOHNS INTL INC | | X | 3 | 23,278 | 0 |
| PAR PHARMACEUTICAL COS INC | | X | 3 | 28,349 | 0 |
| PARALLEL PETE CORP DEL | | X | 3 | 57,712 | 0 |

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

| | | | | | |
|----------------------------|---|---|---|---------|--------|
| PARAMETRIC TECHNOLOGY CORP | | X | 3 | 357,764 | 0 |
| PAREXEL INTL CORP | | X | 3 | 502,784 | 0 |
| PAREXEL INTL CORP | | X | 6 | 15,630 | 0 |
| PARK ELECTROCHEMICAL CORP | | X | 3 | 73,660 | 0 |
| PARK OHIO HLDGS CORP | | X | 3 | 10,600 | 0 |
| PARKER DRILLING CO | | X | 3 | 463,844 | 0 |
| PARKER HANNIFIN CORP | | X | 1 | 106 | 0 |
| PARKER HANNIFIN CORP | | X | 3 | 600 | 0 |
| PARKER HANNIFIN CORP | | X | 4 | 0 | 2,350 |
| PARKER HANNIFIN CORP | | X | 5 | 37,787 | 0 |
| PARKER HANNIFIN CORP | | X | 6 | 2,171 | 0 |
| PARKER HANNIFIN CORP | | X | 3 | 4,800 | 0 |
| PARKWAY PPTYS INC | | X | 3 | 40,680 | 0 |
| PATNI COMPUTER SYS | X | X | 7 | 278,250 | 0 |
| PATRIOT COAL CORP | | X | 3 | 150 | 0 |
| PATRIOT COAL CORP | | X | 6 | 8,337 | 0 |
| PATRIOT COAL CORP | | X | 3 | 15 | 0 |
| PATTERSON COMPANIES INC | | X | 3 | 11,300 | 0 |
| PATTERSON COMPANIES INC | | X | 1 | 111 | 0 |
| PATTERSON COMPANIES INC | | X | 5 | 7,422 | 0 |
| PATTERSON COMPANIES INC | | X | 6 | 1,650 | 0 |
| PATTERSON UTI ENERGY INC | | X | 5 | 2,090 | 0 |
| PATTERSON UTI ENERGY INC | X | | 3 | 40,109 | 0 |
| PAYCHEX INC | | X | 3 | 863,373 | 0 |
| PAYCHEX INC | | X | 1 | 4,489 | 0 |
| PAYCHEX INC | | X | 4 | 300 | 0 |
| PAYCHEX INC | | X | 5 | 31,418 | 0 |
| PAYCHEX INC | | X | | 379 | 0 |
| PAYCHEX INC | | X | 6 | 741 | 0 |
| PEABODY ENERGY CORP | | X | 3 | 65,759 | 0 |
| PEABODY ENERGY CORP | | X | 3 | 149,353 | 0 |
| PEABODY ENERGY CORP | | X | 3 | 1,000 | 0 |
| PEABODY ENERGY CORP | | X | 3 | 650,000 | 0 |
| PEABODY ENERGY CORP | | X | 1 | 450 | 0 |
| PEABODY ENERGY CORP | | X | 3 | 2,045 | 0 |
| PEABODY ENERGY CORP | | X | 4 | 353 | 0 |
| PEABODY ENERGY CORP | | X | 5 | 16,421 | 0 |
| PEABODY ENERGY CORP | | X | 6 | 92,875 | 0 |
| PEABODY ENERGY CORP | | X | 3 | 150 | 0 |
| PEABODY ENERGY CORP | X | | 3 | 15,386 | 0 |
| PEARSON PLC | | X | 1 | 7,861 | 0 |
| PEARSON PLC | | X | | 727 | 0 |
| PEARSON PLC | | X | 6 | 5,375 | 0 |
| PEDIATRIX MED GROUP | | X | 3 | 100,400 | 0 |
| PEGASYSTEMS INC | | X | 3 | 42,000 | 0 |
| PENGROWTH ENERGY TR | | X | 1 | 0 | 9,540 |
| PENGROWTH ENERGY TR | | X | 4 | 1,120 | 0 |
| PENGROWTH ENERGY TR | | X | 6 | 180,899 | 0 |
| PENN NATL GAMING INC | | X | 3 | 20,700 | 0 |
| PENN VA CORP | | X | 3 | 30,386 | 0 |
| PENN WEST ENERGY TR | | X | | 0 | 20,000 |
| PENN WEST ENERGY TR | | X | 6 | 159,236 | 0 |
| PENNANTPARK INVT CORP | | X | 3 | 43,700 | 0 |
| PENNEY J C INC | | X | 3 | 13,679 | 0 |
| PENNEY J C INC | | X | 3 | 223,077 | 0 |
| PENNEY J C INC | | X | 1 | 530 | 0 |
| PENNEY J C INC | | X | 3 | 1,400 | 0 |
| PENNEY J C INC | | X | 4 | 0 | 600 |
| PENNEY J C INC | | X | 5 | 30,330 | 0 |
| PENNEY J C INC | | X | 3 | 6,900 | 0 |
| PENNEY J C INC | X | | 3 | 3,500 | 0 |
| PENSON WORLDWIDE INC | | X | 3 | 32,663 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|-----------|----------|
| PENTAIR INC | | X | 3 | 0 | 0 |
| PENTAIR INC | X | | 3 | 267,587 | 0 |
| PEOPLES BANCORP INC | | X | 3 | 12,000 | 0 |
| PEOPLESUPPORT INC | | X | 3 | 269,788 | 0 |
| PEP BOYS MANNY MOE & JACK | | X | 3 | 302,039 | 0 |
| PEPCO HOLDINGS INC | | X | 1 | 143 | 0 |
| PEPCO HOLDINGS INC | | X | 5 | 13,420 | 0 |
| PEPSI BOTTLING GROUP INC | | X | 1 | 9 | 0 |
| PEPSI BOTTLING GROUP INC | | X | 2 | 16,900 | 0 |
| PEPSI BOTTLING GROUP INC | | X | 5 | 29,149 | 0 |
| PEPSI BOTTLING GROUP INC | | X | 6 | 135,535 | 0 |
| PEPSIAMERICAS INC | | X | 2 | 19,222 | 0 |
| PEPSICO INC | | X | 3 | 2,500 | 0 |
| PEPSICO INC | | X | 3 | 700 | 0 |
| PEPSICO INC | | X | 3 | 2,000 | 0 |
| PEPSICO INC | | X | 3 | 32,134 | 0 |
| PEPSICO INC | | X | 1 | 455,911 | 39,420 7 |
| PEPSICO INC | | X | 2 | 15,255 | 0 |
| PEPSICO INC | | X | 3 | 52 | 0 |
| PEPSICO INC | | X | 4 | 1,505 | 0 |
| PEPSICO INC | | X | | 0 | 300 |
| PEPSICO INC | | X | 5 | 208,258 | 0 |
| PEPSICO INC | | X | | 5,057 | 0 |
| PEPSICO INC | | X | 6 | 30,048 | 0 |
| PEPSICO INC | | X | 3 | 8,030 | 0 |
| PEPSICO INC | | X | 8 | 78,600 | 0 |
| PEPSICO INC | | X | 3 | 14,148 | 0 |
| PEPSICO INC | | X | 9 | 4,810 | 0 |
| PEPSICO INC | X | | 3 | 19,594 | 0 |
| PEREGRINE PHARMACEUTICALS IN | | X | 3 | 0 | 0 3 |
| PERFORMANCE FOOD GROUP CO | | X | 3 | 127,388 | 0 |
| PERFICIENT INC | | X | 3 | 13,898 | 0 |
| PERICOM SEMICONDUCTOR CORP | | X | 3 | 112,847 | 0 |
| PERINI CORP | | X | 3 | 107,281 | 0 |
| PERINI CORP | | X | | 0 | 10 |
| PERKINELMER INC | | X | 1 | 15,154 | 3,000 |
| PERKINELMER INC | | X | 5 | 6,773 | 0 |
| PERKINELMER INC | | X | | 1,001 | 0 |
| PEROT SYS CORP | | X | 3 | 275,716 | 0 |
| PEROT SYS CORP | | X | | 0 | 90 |
| PERRIGO CO | | X | 3 | 342,294 | 0 |
| PERRIGO CO | | X | 3 | 9,000 | 0 |
| P T TELEKOMUNIKASI INDONESIA | | X | 4 | 80 | 381 |
| P T TELEKOMUNIKASI INDONESIA | | X | 5 | 14,786 | 0 |
| PETMED EXPRESS INC | | X | 3 | 24,497 | 0 |
| PETMED EXPRESS INC | | X | 3 | 40,000 | 0 |
| PETRO-CDA | | X | 1 | 1,236 | 0 |
| PETRO-CDA | | X | 4 | 252 | 0 |
| PETRO-CDA | | X | 6 | 192,925 | 0 |
| PETRO-CDA | | X | 3 | 6,750 | 0 |
| PETROCHINA CO LTD | | X | 1 | 150 | 0 |
| PETROCHINA CO LTD | | X | 4 | 88 | 48 |
| PETROCHINA CO LTD | | X | | 0 | 7 |
| PETROCHINA CO LTD | | X | 6 | 1,900 | 0 |
| PETROCHINA CO LTD | X | | 3 | 29,334 | 0 |
| PETROBRAS ENERGIA PARTCPTNS | | X | | 1,362,714 | 0 |
| PETROHAWK ENERGY CORP | | X | 3 | 132,300 | 0 |
| PETROLEUM & RES CORP | | X | 6 | 5,491 | 0 |
| PETROLEO BRASILEIRO SA PETRO | | X | 3 | 628 | 0 |
| PETROLEO BRASILEIRO SA PETRO | | X | 3 | 25,890 | 0 |
| PETROLEO BRASILEIRO SA PETRO | | X | 3 | 570,000 | 0 |
| PETROLEO BRASILEIRO SA PETRO | | X | 3 | 1,320 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|-----------|--------|
| PETROLEO BRASILEIRO SA PETRO | | X | 4 | 0 | 1,100 |
| PETROLEO BRASILEIRO SA PETRO | | X | 4 | 251 | 407 |
| PETROLEO BRASILEIRO SA PETRO | | X | | 0 | 44 |
| PETROLEO BRASILEIRO SA PETRO | | X | 5 | 138,720 | 0 |
| PETROLEO BRASILEIRO SA PETRO | | X | 8 | 139,160 | 0 |
| PETROLEO BRASILEIRO SA PETRO | X | | 3 | 83,860 | 0 |
| PETROLEO BRASILEIRO SA PETRO | | X | 3 | 37,400 | 0 |
| PETROLEO BRASILEIRO SA PETRO | | X | 3 | 14,089 | 0 |
| PETROLEO BRASILEIRO SA PETRO | | X | 3 | 16,160 | 0 |
| PETROLEO BRASILEIRO SA PETRO | | X | 1 | 3,169 | 0 |
| PETROLEO BRASILEIRO SA PETRO | | X | 3 | 259 | 0 |
| PETROLEO BRASILEIRO SA PETRO | | X | 4 | 1,182 | 0 |
| PETROLEO BRASILEIRO SA PETRO | | X | 5 | 26,363 | 0 |
| PETROLEO BRASILEIRO SA PETRO | | X | | 25 | 0 |
| PETROLEO BRASILEIRO SA PETRO | | X | 6 | 200 | 0 |
| PETROLEO BRASILEIRO SA PETRO | | X | 3 | 51,550 | 0 |
| PETROLEO BRASILEIRO SA PETRO | X | | 3 | 238,504 | 0 |
| PETROLEUM DEV CORP | | X | 3 | 55,766 | 0 |
| PETROQUEST ENERGY INC | | X | 3 | 365,848 | 0 |
| PETSMART INC | | X | 1 | 108 | 0 |
| PETSMART INC | | X | 4 | 123 | 0 |
| PETSMART INC | | X | 3 | 20,000 | 0 |
| PFIZER INC | | X | 3 | 74,830 | 0 |
| PFIZER INC | | X | 3 | 13,373 | 0 |
| PFIZER INC | | X | 3 | 680,438 | 0 |
| PFIZER INC | | X | 3 | 6,000,000 | 0 |
| PFIZER INC | | X | 1 | 669,868 | 52,864 |
| PFIZER INC | | X | 2 | 105,225 | 0 |
| PFIZER INC | | X | 3 | 26,046 | 0 |
| PFIZER INC | | X | 4 | 0 | 14,000 |
| PFIZER INC | | X | 4 | 1,850 | 0 |
| PFIZER INC | | X | 4 | 227,327 | 86,982 |
| PFIZER INC | | X | | 30,115 | 23,485 |
| PFIZER INC | | X | 5 | 743,398 | 0 |
| PFIZER INC | | X | | 9,225 | 0 |
| PFIZER INC | | X | 6 | 287,203 | 0 |
| PFIZER INC | | X | 3 | 279,775 | 0 |
| PFIZER INC | | X | | 240 | 0 |
| PFIZER INC | | X | | 33,282 | 0 |
| PFIZER INC | | X | 3 | 98,700 | 0 |
| PFIZER INC | X | | 3 | 540,287 | 0 |
| PHARMACEUTICAL PROD DEV INC | | X | 1 | 5,978 | 0 |
| PHARMACEUTICAL PROD DEV INC | | X | 4 | 150 | 0 |
| PHARMACEUTICAL PROD DEV INC | | X | | 387 | 0 |
| PHARMANET DEV GROUP INC | | X | 3 | 13,884 | 0 |
| PHARMERICA CORP | | X | 3 | 17,584 | 0 |
| PHARMERICA CORP | | X | | 1 | 0 |
| PHASE FORWARD INC | | X | 3 | 25,941 | 0 |
| PHILADELPHIA CONS HLDG CORP | | X | 3 | 122,500 | 0 |
| PHILADELPHIA CONS HLDG CORP | | X | 1 | 5,497 | 0 |
| PHILADELPHIA CONS HLDG CORP | | X | 4 | 115 | 0 |
| PHILADELPHIA CONS HLDG CORP | | X | | 377 | 0 |
| PHILIPPINE LONG DISTANCE TEL | | X | 3 | 22,650 | 0 |
| PHILIPPINE LONG DISTANCE TEL | | X | 4 | 200 | 24 |
| PHILIPPINE LONG DISTANCE TEL | | X | | 0 | 46 |
| PHILIPPINE LONG DISTANCE TEL | | X | 6 | 7,670 | 0 |
| PHOENIX COS INC NEW | | X | 3 | 279,000 | 0 |
| PHOENIX COS INC NEW | | X | 1 | 1,841 | 0 |
| PHOENIX COS INC NEW | | X | 6 | 662 | 0 |
| PHOTRONICS INC | | X | 3 | 118,646 | 0 |
| PIER 1 IMPORTS INC | | X | 3 | 66,665 | 0 |
| PIER 1 IMPORTS INC | | X | 4 | 705 | 0 |

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

| | | | | |
|------------------------------|---|---|---------|--------|
| PIER 1 IMPORTS INC | X | | 0 | 12 |
| PIKE ELEC CORP | X | 3 | 40,566 | 0 |
| PILGRIMS PRIDE CORP | X | 3 | 24,691 | 0 |
| PILGRIMS PRIDE CORP | X | 1 | 24 | 0 |
| PINNACLE ENTMT INC | X | 3 | 28,012 | 0 |
| PINNACLE ENTMT INC | X | 1 | 6,353 | 1,975 |
| PINNACLE ENTMT INC | X | 4 | 294 | 0 |
| PINNACLE FINL PARTNERS INC | X | 3 | 21,000 | 0 |
| PINNACLE WEST CAP CORP | X | 1 | 200 | 0 |
| PINNACLE WEST CAP CORP | X | 5 | 5,798 | 0 |
| PIONEER DRILLING CO | X | 3 | 146,714 | 0 |
| PIONEER NAT RES CO | X | 3 | 1,700 | 0 |
| PIONEER NAT RES CO | X | 3 | 22,000 | 0 |
| PIONEER NAT RES CO | X | 5 | 1,530 | 0 |
| PIPER JAFFRAY COS | X | 3 | 7,935 | 0 |
| PITNEY BOWES INC | X | 1 | 1,656 | 0 |
| PITNEY BOWES INC | X | 2 | 13,700 | 0 |
| PITNEY BOWES INC | X | 5 | 15,417 | 0 |
| PITNEY BOWES INC | X | 3 | 7,925 | 0 |
| PLANTRONICS INC NEW | X | 3 | 153,416 | 0 |
| PLANTRONICS INC NEW | X | | 0 | 50 |
| PLAYBOY ENTERPRISES INC | X | 3 | 91,314 | 0 |
| PLEXUS CORP | X | 3 | 136,638 | 0 |
| PLEXUS CORP | X | 3 | 1,150 | 0 |
| PLUM CREEK TIMBER CO INC | X | 1 | 6,875 | 822 |
| PLUM CREEK TIMBER CO INC | X | 5 | 10,210 | 0 |
| PLUM CREEK TIMBER CO INC | X | | 400 | 0 |
| PLUM CREEK TIMBER CO INC | X | 3 | 13,724 | 0 |
| POLO RALPH LAUREN CORP | X | 1 | 54 | 0 |
| POLO RALPH LAUREN CORP | X | 5 | 3,651 | 0 |
| POLO RALPH LAUREN CORP | X | 6 | 620 | 0 |
| POLO RALPH LAUREN CORP | X | 3 | 1,100 | 0 |
| POLYCOM INC | X | 3 | 172,754 | 0 |
| POLYONE CORP | X | 3 | 179,471 | 0 |
| POLYMET MINING CORP | X | 6 | 10,000 | 0 |
| PORTUGAL TELECOM SGPS S A | X | 1 | 19,770 | 0 |
| PORTUGAL TELECOM SGPS S A | X | 4 | 1,060 | 12,695 |
| PORTUGAL TELECOM SGPS S A | X | | 1,877 | 0 |
| PORTUGAL TELECOM SGPS S A | X | 6 | 9,532 | 0 |
| POTASH CORP SASK INC | X | 3 | 320 | 0 |
| POTASH CORP SASK INC | X | 1 | 1,013 | 0 |
| POTASH CORP SASK INC | X | 4 | 2,500 | 0 |
| POTASH CORP SASK INC | X | 4 | 1,124 | 0 |
| POTASH CORP SASK INC | X | | 778 | 0 |
| POTASH CORP SASK INC | X | 6 | 70,749 | 0 |
| POTASH CORP SASK INC | X | 3 | 1,385 | 0 |
| POTLATCH CORP NEW | X | 3 | 82,197 | 0 |
| POTLATCH CORP NEW | X | 1 | 37 | 0 |
| POTLATCH CORP NEW | X | 3 | 3,500 | 0 |
| POWELL INDS INC | X | 3 | 33,032 | 0 |
| POWER-ONE INC | X | 3 | 88,213 | 0 |
| POWERSHARES QQQ TRUST | X | 3 | 36,856 | 0 |
| POWERSHARES QQQ TRUST | X | 1 | 0 | 0 |
| POWERSHARES QQQ TRUST | X | 3 | 24,345 | 0 |
| POWERSHARES QQQ TRUST | X | 4 | 27,478 | 0 |
| POWERSHARES QQQ TRUST | X | | 8,795 | 0 |
| POWERSHARES QQQ TRUST | X | 6 | 52,068 | 0 |
| POWERSHARES QQQ TRUST | X | | 144,400 | 0 |
| POWERSHARES QQQ TRUST | X | 3 | 16,957 | 0 |
| POWERSHARES QQQ TRUST | X | 9 | 14,133 | 0 |
| POWERSHARES QQQ TRUST | X | 3 | 48,000 | 0 |
| POWERSHARES DB CMDTY IDX TRA | X | X | 6,190 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|--------|
| POWERSHARES DB CMDTY IDX TRA | | X | 6 | 500 | 0 |
| POWERSHARES DB CMDTY IDX TRA | | X | 9 | 111,673 | 0 |
| POWERSHARES ETF TRUST | | X | 3 | 121,042 | 0 |
| POWERSHARES ETF TRUST | | X | 1 | 2,700 | 0 |
| POWERSHARES ETF TRUST | | X | 3 | 3,000 | 0 |
| POWERSHARES ETF TRUST | | X | 4 | 7,100 | 0 |
| POWERSHARES ETF TRUST | | X | 6 | 23,451 | 0 |
| POWERWAVE TECHNOLOGIES INC | | X | 3 | 704,466 | 0 |
| POWERSHS DB MULTI SECT COMM | | X | 1 | 0 | 0 |
| POWERSHS DB MULTI SECT COMM | | X | 4 | 759 | 0 |
| POWERSHS DB MULTI SECT COMM | | X | 6 | 3,595 | 0 |
| POWERSHS DB MULTI SECT COMM | | X | 3 | 1,180 | 0 |
| POWERSHS DB MULTI SECT COMM | | X | 9 | 31,920 | 0 |
| POWERSHS DB US DOLLAR INDEX | | X | 1 | 0 | 0 |
| POZEN INC | | X | 3 | 243,591 | 0 |
| PRANA BIOTECHNOLOGY LTD | | X | 3 | 10,000 | 0 |
| PRAXAIR INC | | X | 1 | 132,090 | 8,790 |
| PRAXAIR INC | | X | 2 | 22,100 | 0 |
| PRAXAIR INC | | X | 4 | 150 | 0 |
| PRAXAIR INC | | X | 5 | 31,845 | 0 |
| PRAXAIR INC | | X | 3 | 3,580 | 0 |
| PRAXAIR INC | | X | 6 | 540 | 0 |
| PRAXAIR INC | | X | 8 | 97,500 | 0 |
| PRAXAIR INC | | X | 3 | 1,182 | 0 |
| PRAXAIR INC | | X | 9 | 3,370 | 0 |
| PRAXAIR INC | X | X | 3 | 70,235 | 0 |
| PRECISION CASTPARTS CORP | | X | 3 | 12,600 | 0 |
| PRECISION CASTPARTS CORP | | X | 3 | 320,000 | 0 |
| PRECISION CASTPARTS CORP | | X | 1 | 71 | 0 |
| PRECISION CASTPARTS CORP | | X | 3 | 23 | 0 |
| PRECISION CASTPARTS CORP | | X | 4 | 0 | 11,500 |
| PRECISION CASTPARTS CORP | | X | 4 | 3,100 | 0 |
| PRECISION CASTPARTS CORP | | X | 5 | 8,305 | 0 |
| PRECISION CASTPARTS CORP | | X | 6 | 707 | 0 |
| PRECISION CASTPARTS CORP | | X | 6 | 540 | 0 |
| PRECISION CASTPARTS CORP | X | X | 3 | 3,855 | 0 |
| PRECISION DRILLING TR | | X | 1 | 20 | 0 |
| PRECISION DRILLING TR | | X | 6 | 178,433 | 0 |
| PREFERRED BK LOS ANGELES CA | | X | 3 | 22,008 | 0 |
| PREFERRED BK LOS ANGELES CA | | X | 4 | 2,000 | 0 |
| PREFERRED BK LOS ANGELES CA | X | X | 3 | 1 | 0 |
| PREMIERE GLOBAL SVCS INC | | X | 3 | 176,084 | 0 |
| PRESIDENTIAL LIFE CORP | | X | 3 | 39,000 | 0 |
| PRESTIGE BRANDS HLDGS INC | | X | 3 | 65,145 | 0 |
| PRESTIGE BRANDS HLDGS INC | | X | 6 | 23,185 | 0 |
| PRICE T ROWE GROUP INC | | X | 1 | 129,919 | 8,205 |
| PRICE T ROWE GROUP INC | | X | 4 | 186 | 0 |
| PRICE T ROWE GROUP INC | | X | 5 | 23,670 | 0 |
| PRICE T ROWE GROUP INC | | X | 3 | 3,699 | 0 |
| PRICE T ROWE GROUP INC | | X | 6 | 90 | 0 |
| PRICE T ROWE GROUP INC | | X | 9 | 5,510 | 0 |
| PRICESMART INC | | X | 3 | 18,622 | 0 |
| PRIMEDIA INC | | X | 3 | 141,941 | 0 |
| PRINCIPAL FINANCIAL GROUP IN | | X | 3 | 810,000 | 0 |
| PRINCIPAL FINANCIAL GROUP IN | | X | 1 | 622 | 0 |
| PRINCIPAL FINANCIAL GROUP IN | | X | 4 | 26,900 | 0 |
| PRINCIPAL FINANCIAL GROUP IN | | X | 5 | 35,231 | 0 |
| PRINCIPAL FINANCIAL GROUP IN | X | X | 3 | 12,102 | 0 |
| PROASSURANCE CORP | | X | 3 | 14,116 | 0 |
| PROCTER & GAMBLE CO | | X | 3 | 27,473 | 0 |
| PROCTER & GAMBLE CO | | X | 3 | 52,610 | 0 |
| PROCTER & GAMBLE CO | | X | 3 | 19,253 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|--------|
| PROCTER & GAMBLE CO | | X | 3 | 277,395 | 0 |
| PROCTER & GAMBLE CO | | X | 3 | 42,960 | 0 |
| PROCTER & GAMBLE CO | | X | 1 | 458,605 | 80,212 |
| PROCTER & GAMBLE CO | | X | 2 | 41,200 | 0 |
| PROCTER & GAMBLE CO | | X | 3 | 16,337 | 0 |
| PROCTER & GAMBLE CO | | X | 4 | 15,300 | 0 |
| PROCTER & GAMBLE CO | | X | 4 | 6,066 | 13,465 |
| PROCTER & GAMBLE CO | | X | | 5,900 | 4,315 |
| PROCTER & GAMBLE CO | | X | 5 | 321,075 | 0 |
| PROCTER & GAMBLE CO | | X | | 3,921 | 0 |
| PROCTER & GAMBLE CO | | X | 6 | 172,305 | 0 |
| PROCTER & GAMBLE CO | | X | 3 | 10,400 | 0 |
| PROCTER & GAMBLE CO | | X | | 50 | 0 |
| PROCTER & GAMBLE CO | | X | 3 | 926,159 | 0 |
| PROCTER & GAMBLE CO | | X | 9 | 6,460 | 0 |
| PROCTER & GAMBLE CO | X | | 3 | 253,099 | 0 |
| PROGRESS ENERGY INC | | X | 1 | 1,100 | 1,200 |
| PROGRESS ENERGY INC | | X | 5 | 14,294 | 0 |
| PROGRESS ENERGY INC | | X | 3 | 7,850 | 0 |
| PROGRESS SOFTWARE CORP | | X | 3 | 260,784 | 0 |
| PROGRESS SOFTWARE CORP | | X | 1 | 3,519 | 0 |
| PROGRESSIVE CORP OHIO | | X | 1 | 96 | 0 |
| PROGRESSIVE CORP OHIO | | X | 4 | 620 | 1,420 |
| PROGRESSIVE CORP OHIO | | X | 5 | 92,028 | 0 |
| PROGRESSIVE CORP OHIO | | X | 6 | 100 | 0 |
| PROGRESSIVE GAMING INTL CORP | | X | 1 | 25,131 | 0 |
| PROLOGIS | | X | 1 | 10,682 | 0 |
| PROLOGIS | | X | 5 | 24,773 | 0 |
| PROLOGIS | | X | | 1,971 | 0 |
| PROLOGIS | X | | 3 | 5,045 | 0 |
| PROSHARES TR | | X | 4 | 5,000 | 0 |
| PROSHARES TR | | X | 3 | 4,500 | 0 |
| PROSHARES TR | | X | 3 | 8,360 | 0 |
| PROSHARES TR | | X | 3 | 500 | 0 |
| PROSHARES TR | | X | 3 | 25,175 | 0 |
| PROSHARES TR | | X | | 111 | 481 |
| PROSHARES TR | | X | 3 | 96,286 | 0 |
| PROSHARES TR | | X | 4 | 0 | 1,800 |
| PROSHARES TR | | X | | 506 | 2,044 |
| PROSHARES TR | | X | 3 | 136,915 | 0 |
| PROSHARES TR | | X | 1 | 0 | 0 |
| PROSHARES TR | | X | | 660 | 3,797 |
| PROSHARES TR | | X | 3 | 427,655 | 0 |
| PROSHARES TR | | X | 3 | 48,794 | 0 |
| PROSHARES TR | | X | | 241 | 1,020 |
| PROSHARES TR | | X | 3 | 42,718 | 0 |
| PROSHARES TR | | X | | 238 | 1,013 |
| PROSHARES TR | | X | 3 | 61,538 | 0 |
| PROSHARES TR | | X | | 261 | 1,055 |
| PROSHARES TR | | X | 3 | 51,981 | 0 |
| PROSHARES TR | | X | | 249 | 1,007 |
| PROSHARES TR | | X | 1 | 0 | 0 |
| PROSHARES TR | | X | 3 | 3,864 | 0 |
| PROSHARES TR | | X | | 0 | 1,200 |
| PROSHARES TR | | X | 6 | 2,640 | 0 |
| PROSPECT CAPITAL CORPORATION | X | | 3 | 29,736 | 0 |
| PROSPERITY BANCSHARES INC | | X | 3 | 86,007 | 0 |
| PROVIDENCE SVC CORP | | X | 3 | 18,200 | 0 |
| PROVIDENCE SVC CORP | | X | 1 | 3,059 | 0 |
| PROVIDENT BANKSHARES CORP | | X | 3 | 44,663 | 0 |
| PROVIDENT ENERGY TR | | X | 6 | 170,383 | 0 |
| PROVIDENT FINL SVCS INC | | X | 3 | 173,166 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|--------|
| PROVIDENT NEW YORK BANCORP | | X | 3 | 54,000 | 0 |
| PRUDENTIAL FINL INC | | X | 1 | 106 | 0 |
| PRUDENTIAL FINL INC | | X | 5 | 41,940 | 0 |
| PRUDENTIAL FINL INC | | X | | 70 | 0 |
| PRUDENTIAL FINL INC | | X | 6 | 1,525 | 0 |
| PRUDENTIAL FINL INC | X | | 3 | 56,143 | 0 |
| PRUDENTIAL PLC | | X | 1 | 4,820 | 0 |
| PRUDENTIAL PLC | | X | 4 | 630 | 636 |
| PRUDENTIAL PLC | | X | | 7,038 | 0 |
| PSYCHIATRIC SOLUTIONS INC | | X | 3 | 202,428 | 0 |
| PUBLIC SVC ENTERPRISE GROUP | | X | 1 | 495 | 0 |
| PUBLIC SVC ENTERPRISE GROUP | | X | 5 | 56,474 | 0 |
| PUBLIC SVC ENTERPRISE GROUP | | X | 8 | 168,600 | 0 |
| PUBLIC SVC ENTERPRISE GROUP | X | | 3 | 73,639 | 0 |
| PUBLIC STORAGE | | X | | 2,000 | 0 |
| PUBLIC STORAGE | | X | 5 | 10,540 | 0 |
| PULTE HOMES INC | | X | 1 | 289 | 0 |
| PULTE HOMES INC | | X | 3 | 2,950 | 0 |
| PULTE HOMES INC | | X | 4 | 185 | 0 |
| PULTE HOMES INC | | X | 5 | 18,011 | 0 |
| PULTE HOMES INC | | X | 6 | 235 | 0 |
| PULTE HOMES INC | X | | 3 | 24,794 | 0 |
| QAD INC | | X | 3 | 39,526 | 0 |
| QC HLDGS INC | | X | 3 | 15,000 | 0 |
| QUALCOMM INC | | X | 1 | 213,671 | 9,140 |
| QUALCOMM INC | | X | 2 | 47,900 | 0 |
| QUALCOMM INC | | X | 3 | 50 | 0 |
| QUALCOMM INC | | X | 4 | 220 | 0 |
| QUALCOMM INC | | X | 5 | 152,263 | 0 |
| QUALCOMM INC | | X | | 4,305 | 0 |
| QUALCOMM INC | | X | 6 | 6,801 | 0 |
| QUALCOMM INC | | X | 3 | 3,458 | 0 |
| QUALCOMM INC | | X | 9 | 7,660 | 0 |
| QUALCOMM INC | X | | 3 | 109,314 | 0 |
| QUANEX CORP | | X | 3 | 102,453 | 0 |
| QUANTA SVCS INC | | X | 3 | 129,600 | 0 |
| QUANTA SVCS INC | | X | 3 | 67,860 | 0 |
| QUANTA SVCS INC | | X | 3 | 43,663 | 0 |
| QUANTUM CORP | | X | 3 | 889,000 | 0 |
| QUANTUM CORP | | X | | 0 | 745 |
| QUATERRA RES INC | | X | 6 | 20,000 | 0 |
| QUEST DIAGNOSTICS INC | | X | 1 | 1,711 | 0 |
| QUEST DIAGNOSTICS INC | | X | 5 | 11,164 | 0 |
| QUEST DIAGNOSTICS INC | | X | 6 | 10,863 | 0 |
| QUEST DIAGNOSTICS INC | X | | 3 | 1,849 | 0 |
| QUEST SOFTWARE INC | | X | 3 | 463,453 | 0 |
| QUESTAR CORP | | X | 1 | 37 | 0 |
| QUESTAR CORP | | X | 5 | 29,800 | 0 |
| QUESTAR CORP | | X | 6 | 965 | 0 |
| QUICKSILVER RESOURCES INC | | X | 4 | 0 | 20,040 |
| QUICKSILVER RESOURCES INC | | X | 6 | 6,000 | 0 |
| QUICKSILVER INC | | X | 3 | 170,001 | 0 |
| QUIDEL CORP | | X | 3 | 89,922 | 0 |
| QWEST COMMUNICATIONS INTL IN | | X | 1 | 1,425 | 0 |
| QWEST COMMUNICATIONS INTL IN | | X | 3 | 709 | 0 |
| QWEST COMMUNICATIONS INTL IN | | X | 5 | 175,932 | 0 |
| RCN CORP | | X | 3 | 149,056 | 0 |
| RC2 CORP | | X | 3 | 128,838 | 0 |
| RLI CORP | | X | 3 | 80,327 | 0 |
| RPC INC | | X | 3 | 24,327 | 0 |
| RTI INTL METALS INC | | X | 3 | 17,081 | 0 |
| RTI INTL METALS INC | | X | 1 | 2,078 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|---------|
| RTI INTL METALS INC | | X | 4 | 87 | 0 |
| RF MICRODEVICES INC | | X | 3 | 945,002 | 0 |
| RF MICRODEVICES INC | | X | 3 | 1,000 | 0 |
| RF MICRODEVICES INC | | X | 4 | 3,000 | 0 |
| RF MICRODEVICES INC | | X | 6 | 200 | 0 |
| RACKABLE SYS INC | | X | 3 | 25,102 | 0 |
| RADIANT SYSTEMS INC | | X | 3 | 63,019 | 0 |
| RADIO ONE INC | | X | 3 | 439,544 | 0 |
| RADIOSHACK CORP | | X | 1 | 229 | 0 |
| RADIOSHACK CORP | | X | 5 | 45,169 | 0 |
| RADISYS CORP | | X | 3 | 61,480 | 0 |
| RAMBUS INC DEL | | X | 4 | 20,000 | 0 |
| RAMBUS INC DEL | | X | 3 | 17,511 | 0 |
| RALCORP HLDGS INC NEW | | X | 3 | 31,437 | 0 |
| RAMCO-GERSHENSON PPTYS TR | | X | 3 | 20,214 | 0 |
| RAND CAP CORP | | X | 1 | 0 | 0 22 |
| RANGE RES CORP | | X | 1 | 6,078 | 0 |
| RANGE RES CORP | | X | | 510 | 0 |
| RAVEN INDS INC | | X | 3 | 39,000 | 0 |
| RAYTHEON CO | | X | 3 | 980 | 0 |
| RAYTHEON CO | | X | 3 | 373,000 | 0 |
| RAYTHEON CO | | X | 1 | 181,444 | 1,900 |
| RAYTHEON CO | | X | 3 | 39,000 | 0 |
| RAYTHEON CO | | X | 4 | 6,000 | 0 |
| RAYTHEON CO | | X | | 0 | 90 |
| RAYTHEON CO | | X | 5 | 47,890 | 0 |
| RAYTHEON CO | | X | | 929 | 0 |
| RAYTHEON CO | | X | 6 | 250 | 0 |
| RAYTHEON CO | | X | 9 | 4,510 | 0 |
| RAYTHEON CO | X | | 3 | 84,835 | 0 |
| RBC BEARINGS INC | | X | 3 | 67,730 | 0 |
| RBC BEARINGS INC | | X | 1 | 144 | 0 |
| RBC BEARINGS INC | | X | | 0 | 40 |
| REALNETWORKS INC | | X | 3 | 417,658 | 0 |
| RED HAT INC | | X | 3 | 35,600 | 0 |
| RED HAT INC | | X | 3 | 14,000 | 0 |
| RED HAT INC | | X | 4 | 2,000 | 0 |
| RED HAT INC | | X | 3 | 369 | 0 |
| RED HAT INC | X | | 3 | | 0 |
| RED ROBIN GOURMET BURGERS IN | | X | 3 | 31,904 | 0 |
| REDDY ICE HLDGS INC | | X | 3 | 58,152 | 0 |
| REED ELSEVIER N V | | X | 1 | 13,108 | 0 |
| REED ELSEVIER N V | | X | 4 | 698 | 0 |
| REED ELSEVIER N V | | X | | 1,016 | 0 |
| REED ELSEVIER N V | | X | 6 | 3,735 | 0 |
| REGAL BELOIT CORP | | X | 3 | 125,146 | 0 |
| REGAL BELOIT CORP | | X | 1 | 52 | 0 |
| REGAL BELOIT CORP | | X | | 0 | 10 |
| REGAL BELOIT CORP | | X | 3 | 8,500 | 0 |
| REGENERON PHARMACEUTICALS | | X | 3 | 370,885 | 0 |
| REGIS CORP MINN | | X | 3 | 266,751 | 0 |
| REGIS CORP MINN | X | | 3 | | 0 |
| REHABCARE GROUP INC | | X | 3 | 90,613 | 0 |
| REHABCARE GROUP INC | | X | | 0 | 40 |
| REGIONS FINANCIAL CORP NEW | | X | 1 | 35,902 | 8,608 3 |
| REGIONS FINANCIAL CORP NEW | | X | 3 | 230 | 0 |
| REGIONS FINANCIAL CORP NEW | | X | 4 | 1,000 | 0 |
| REGIONS FINANCIAL CORP NEW | | X | 5 | 67,917 | 0 |
| REGIONS FINANCIAL CORP NEW | X | | 3 | 34,738 | 0 |
| RELIANT ENERGY INC | | X | 3 | 77,000 | 0 |
| RELIANT ENERGY INC | | X | 1 | 161 | 0 |
| RELIANT ENERGY INC | | X | 3 | 630 | 0 |

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

| | | | | |
|------------------------------|---|---|---------|-------|
| RELIANT ENERGY INC | X | 4 | 146 | 0 |
| RENASANT CORP | X | 3 | 36,000 | 0 |
| RENT A CTR INC NEW | X | 3 | 205,909 | 0 |
| RENT A CTR INC NEW | X | 4 | 420 | 0 |
| RENT A CTR INC NEW | X | 3 | 30,000 | 0 |
| RENTECH INC | X | 3 | 28,250 | 0 |
| REPSOL YPF S A | X | 1 | 6,232 | 0 |
| REPSOL YPF S A | X | 4 | 270 | 0 |
| REPSOL YPF S A | X | | 584 | 0 |
| REPSOL YPF S A | X | | 38,757 | 0 |
| REPUBLIC AWYS HLDGS INC | X | 3 | 79,422 | 0 |
| REPUBLIC SVCS INC | X | 1 | 64 | 0 |
| REPUBLIC SVCS INC | X | 3 | 36,498 | 0 |
| RES-CARE INC | X | 3 | 159,814 | 0 |
| RESEARCH IN MOTION LTD | X | 3 | 25,000 | 0 |
| RESEARCH IN MOTION LTD | X | 3 | 3,200 | 0 |
| RESEARCH IN MOTION LTD | X | 3 | 2,075 | 0 |
| RESEARCH IN MOTION LTD | X | 1 | 362 | 0 |
| RESEARCH IN MOTION LTD | X | 2 | 900 | 0 |
| RESEARCH IN MOTION LTD | X | 3 | 250 | 0 |
| RESEARCH IN MOTION LTD | X | 4 | 7,200 | 900 |
| RESEARCH IN MOTION LTD | X | 4 | 1,500 | 2,517 |
| RESEARCH IN MOTION LTD | X | | 0 | 111 |
| RESEARCH IN MOTION LTD | X | | 781 | 0 |
| RESEARCH IN MOTION LTD | X | 6 | 37,456 | 0 |
| RESEARCH IN MOTION LTD | X | 3 | 18,432 | 0 |
| RESMED INC | X | 3 | 86,700 | 0 |
| RESMED INC | X | 1 | 2,879 | 0 |
| RESOURCE AMERICA INC | X | 3 | 36,000 | 0 |
| RESOURCE CAP CORP | X | 3 | 11,989 | 0 |
| RESOURCES CONNECTION INC | X | 3 | 270,326 | 0 |
| RESPIRONICS INC | X | 3 | 157,900 | 0 |
| RETAIL VENTURES INC | X | 3 | 59,486 | 0 |
| REYNOLDS AMERICAN INC | X | 1 | 395 | 0 |
| REYNOLDS AMERICAN INC | X | 3 | 314 | 0 |
| REYNOLDS AMERICAN INC | X | 4 | 1,692 | 0 |
| REYNOLDS AMERICAN INC | X | 5 | 24,646 | 0 |
| RIGHTNOW TECHNOLOGIES INC | X | 3 | 64,336 | 0 |
| RIMAGE CORP | X | 3 | 27,200 | 0 |
| RITCHIE BROS AUCTIONEERS | X | 1 | 43 | 0 |
| RITCHIE BROS AUCTIONEERS | X | 6 | 44,355 | 0 |
| RITE AID CORP | X | 3 | 112,100 | 0 |
| RITE AID CORP | X | 1 | 250 | 0 |
| RITE AID CORP | X | 6 | 12,065 | 0 |
| RIVIERA HLDGS CORP | X | 3 | 33,002 | 0 |
| ROBBINS & MYERS INC | X | 3 | 92,110 | 0 |
| ROBERT HALF INTL INC | X | 3 | 17,700 | 0 |
| ROBERT HALF INTL INC | X | 1 | 182 | 0 |
| ROBERT HALF INTL INC | X | 5 | 11,485 | 0 |
| ROCK-TENN CO | X | 3 | 147,437 | 0 |
| ROCKWELL AUTOMATION INC | X | 1 | 17,001 | 0 |
| ROCKWELL AUTOMATION INC | X | 4 | 175 | 0 |
| ROCKWELL AUTOMATION INC | X | 5 | 18,599 | 0 |
| ROCKWELL AUTOMATION INC | X | | 2,969 | 0 |
| ROCKWELL AUTOMATION INC | X | 6 | 75 | 0 |
| ROCKWELL COLLINS INC | X | 1 | 521 | 0 |
| ROCKWELL COLLINS INC | X | 5 | 25,912 | 0 |
| ROCKWELL COLLINS INC | X | 3 | 79,657 | 0 |
| ROCKWOOD HLDGS INC | X | 3 | 150,849 | 0 |
| ROCKWOOD HLDGS INC | X | 1 | 146 | 0 |
| ROFIN SINAR TECHNOLOGIES INC | X | 3 | 36,560 | 0 |
| ROFIN SINAR TECHNOLOGIES INC | X | 3 | 30,442 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|--------|
| ROFIN SINAR TECHNOLOGIES INC | X | | 3 | 60,000 | 0 |
| ROGERS COMMUNICATIONS INC | | X | 1 | 159 | 0 |
| ROGERS COMMUNICATIONS INC | | X | | 1,139 | 0 |
| ROGERS COMMUNICATIONS INC | | X | 6 | 273,032 | 0 |
| ROGERS CORP | | X | 3 | 17,400 | 0 |
| ROHM & HAAS CO | | X | 3 | 700,000 | 0 |
| ROHM & HAAS CO | | X | 1 | 130 | 0 |
| ROHM & HAAS CO | | X | 5 | 18,134 | 0 |
| ROLLINS INC | | X | 3 | 116,653 | 0 |
| ROLLINS INC | | X | 1 | 306 | 0 |
| ROPER INDS INC NEW | | X | 1 | 6,190 | 0 |
| ROPER INDS INC NEW | | X | | 420 | 0 |
| ROPER INDS INC NEW | | X | 3 | 5,000 | 0 |
| ROPER INDS INC NEW | X | | 3 | 53 | 0 |
| ROSETTA RESOURCES INC | | X | 3 | 143,924 | 0 |
| ROSTELECOM OPEN JT STK LNG D | | X | 3 | 575 | 0 |
| ROSTELECOM OPEN JT STK LNG D | | X | 3 | 4,700 | 0 |
| ROSTELECOM OPEN JT STK LNG D | X | | 3 | 1,023 | 0 |
| ROWAN COS INC | | X | 3 | 9,300 | 0 |
| ROWAN COS INC | | X | 1 | 2,421 | 0 |
| ROWAN COS INC | | X | 3 | 515 | 0 |
| ROWAN COS INC | | X | 4 | 141 | 0 |
| ROWAN COS INC | | X | 5 | 26,588 | 0 |
| ROWAN COS INC | | X | 3 | 163,641 | 0 |
| ROWAN COS INC | X | | 3 | 24,353 | 0 |
| ROYAL BANCSHARES PA INC | | X | 3 | 12,000 | 0 |
| ROYAL BK CDA MONTREAL QUE | | X | 3 | 300 | 0 |
| ROYAL BK CDA MONTREAL QUE | | X | 3 | 16,129 | 0 |
| ROYAL BK CDA MONTREAL QUE | | X | 4 | 78,000 | 0 |
| ROYAL BK CDA MONTREAL QUE | | X | 6 | 626,304 | 0 |
| ROYAL BK CDA MONTREAL QUE | | X | 3 | 4,000 | 0 |
| ROYAL BK SCOTLAND GROUP PLC | | X | 1 | 43,521 | 0 |
| ROYAL BK SCOTLAND GROUP PLC | | X | 4 | 3,685 | 23,966 |
| ROYAL BK SCOTLAND GROUP PLC | | X | | 3,249 | 0 |
| ROYAL BK SCOTLAND GROUP PLC | | X | 6 | 402,744 | 0 |
| ROYAL BK SCOTLAND GROUP PLC | | X | 1 | 0 | 2 |
| ROYAL BK SCOTLAND GROUP PLC | | X | 3 | 81,000 | 0 |
| ROYAL DUTCH SHELL PLC | | X | 1 | 5,983 | 0 |
| ROYAL DUTCH SHELL PLC | | X | 4 | 323 | 0 |
| ROYAL DUTCH SHELL PLC | | X | | 533 | 0 |
| ROYAL DUTCH SHELL PLC | | X | 6 | 27 | 0 |
| ROYAL DUTCH SHELL PLC | | X | 3 | 3,380 | 0 |
| ROYAL DUTCH SHELL PLC | | X | 1 | 52,171 | 8,264 |
| ROYAL DUTCH SHELL PLC | | X | 2 | 7,600 | 0 |
| ROYAL DUTCH SHELL PLC | | X | 3 | 42 | 0 |
| ROYAL DUTCH SHELL PLC | | X | 4 | 7,389 | 223 |
| ROYAL DUTCH SHELL PLC | | X | | 2,554 | 0 |
| ROYAL DUTCH SHELL PLC | | X | 6 | 53,251 | 0 |
| ROYAL DUTCH SHELL PLC | | X | 3 | 7,200 | 0 |
| ROYAL DUTCH SHELL PLC | X | | 3 | | 0 |
| RUBY TUESDAY INC | | X | 3 | 131,913 | 0 |
| RUBY TUESDAY INC | | X | | 0 | 30 |
| RUDDICK CORP | | X | 3 | 167,495 | 0 |
| RUDOLPH TECHNOLOGIES INC | | X | 3 | 129,003 | 0 |
| RURAL CELLULAR CORP | | X | 3 | 15,800 | 0 |
| RUSS BERRIE & CO | | X | 3 | 27,000 | 0 |
| RUTHS CHRIS STEAK HSE INC | | X | 3 | 23,731 | 0 |
| RYDER SYS INC | | X | 1 | 60 | 0 |
| RYDER SYS INC | | X | 5 | 15,294 | 0 |
| S & T BANCORP INC | | X | 3 | 42,000 | 0 |
| SCBT FINANCIAL CORP | | X | 3 | 6,000 | 0 |
| SI INTL INC | | X | 3 | 30,028 | 0 |

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

| | | | | | |
|---------------------------|---|---|---|---------|--------|
| SI INTL INC | | X | 1 | 1,388 | 0 |
| SI INTL INC | | X | | 2,908 | 0 |
| SK TELECOM LTD | | X | 1 | 2,612 | 0 |
| SK TELECOM LTD | | X | 2 | 0 | 0 |
| SK TELECOM LTD | | X | 4 | 2,400 | 24,954 |
| SK TELECOM LTD | | X | | 0 | 60 |
| SK TELECOM LTD | | X | | 171 | 0 |
| SK TELECOM LTD | | X | 6 | 3,665 | 0 |
| SLM CORP | | X | 1 | 350 | 0 |
| SLM CORP | | X | 4 | 0 | 32,500 |
| SLM CORP | | X | | 700 | 10,000 |
| SLM CORP | | X | 5 | 43,672 | 0 |
| SLM CORP | | X | 6 | 1,460 | 0 |
| SLM CORP | X | | 3 | 25,600 | 0 |
| SPDR TR | | X | 3 | 2,950 | 0 |
| SPDR TR | | X | 3 | 80,436 | 0 |
| SPDR TR | | X | 1 | 0 | 0 |
| SPDR TR | | X | 2 | 101,053 | 0 |
| SPDR TR | | X | 3 | 11,665 | 0 |
| SPDR TR | | X | 4 | 7,700 | 0 |
| SPDR TR | | X | 4 | 1,720 | 0 |
| SPDR TR | | X | | 2,005 | 0 |
| SPDR TR | | X | 6 | 805 | 0 |
| SPDR TR | | X | | 13,800 | 0 |
| SPDR TR | | X | 3 | 14,330 | 0 |
| SPDR TR | | X | 9 | 43,142 | 0 |
| SPDR TR | | X | 3 | 0 | 0 |
| SPDR TR | X | | 3 | 105,500 | 0 |
| SPSS INC | | X | 3 | 14,840 | 0 |
| SPX CORP | | X | 1 | 0 | 300 |
| SPX CORP | | X | 3 | 140 | 0 |
| SPX CORP | | X | | 73 | 0 |
| SPX CORP | | X | 6 | 150 | 0 |
| SPX CORP | | X | 3 | 52,152 | 0 |
| S1 CORPORATION | | X | 3 | 22,908 | 0 |
| SPDR INDEX SHS FDS | | X | 3 | 5,040 | 0 |
| SPDR INDEX SHS FDS | | X | 1 | 0 | 0 |
| SPDR INDEX SHS FDS | | X | 1 | 0 | 0 |
| SPDR INDEX SHS FDS | X | | 7 | 17,723 | 0 |
| SPDR SERIES TRUST | | X | 3 | 9,070 | 0 |
| SPDR SERIES TRUST | | X | 6 | 400 | 0 |
| SPDR SERIES TRUST | | X | 6 | 1,300 | 0 |
| SPDR SERIES TRUST | X | | 3 | 124,000 | 0 |
| SPDR SERIES TRUST | | X | 4 | 2,500 | 0 |
| SPDR SERIES TRUST | | X | 4 | 2,300 | 0 |
| SRA INTL INC | | X | 3 | 233,318 | 0 |
| STEC INC | | X | 3 | 34,200 | 0 |
| SVB FINL GROUP | | X | 3 | 44,828 | 0 |
| SVB FINL GROUP | X | | 3 | 29,289 | 0 |
| SWS GROUP INC | | X | 3 | 137,256 | 0 |
| S Y BANCORP INC | | X | 3 | 90,600 | 0 |
| SAFECO CORP | | X | 3 | 37,100 | 0 |
| SAFECO CORP | | X | 2 | 5,500 | 0 |
| SAFECO CORP | | X | 5 | 17,629 | 0 |
| SAFEGUARD SCIENTIFICS INC | | X | 3 | 336,000 | 0 |
| SAFETY INS GROUP INC | | X | 3 | 10,736 | 0 |
| SAFETY INS GROUP INC | | X | | 800 | 0 |
| SAFEWAY INC | | X | 1 | 279 | 0 |
| SAFEWAY INC | | X | 4 | 0 | 1,700 |
| SAFEWAY INC | | X | 4 | 764 | 2,565 |
| SAFEWAY INC | | X | 5 | 57,644 | 0 |
| SAFEWAY INC | | X | 6 | 47,140 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|--------|
| SAFEWAY INC | | X | 3 | 245 | 0 |
| SAIA INC | | X | 3 | 65,026 | 0 |
| ST JUDE MED INC | | X | 3 | 78,100 | 0 |
| ST JUDE MED INC | | X | 1 | 297 | 0 |
| ST JUDE MED INC | | X | 2 | 30,700 | 0 |
| ST JUDE MED INC | | X | 5 | 29,330 | 0 |
| ST JUDE MED INC | | X | 6 | 1,465 | 0 |
| ST JUDE MED INC | | X | 3 | 78,670 | 0 |
| SALEM COMMUNICATIONS CORP DE | X | X | 3 | 42,625 | 0 |
| SALESFORCE COM INC | | X | 3 | 16,600 | 0 |
| SALESFORCE COM INC | | X | 4 | 0 | 1,100 |
| SALIX PHARMACEUTICALS INC | | X | 3 | 13,002 | 0 |
| SALLY BEAUTY HLDGS INC | | X | 3 | 15,200 | 0 |
| SALLY BEAUTY HLDGS INC | | X | 6 | 22,455 | 0 |
| SANDERS MORRIS HARRIS GROUP | | X | 3 | 28,000 | 0 |
| SANDERSON FARMS INC | | X | 3 | 43,220 | 0 |
| SANDERSON FARMS INC | | X | 6 | 9,700 | 0 |
| SANDISK CORP | | X | 1 | 26,754 | 0 |
| SANDISK CORP | | X | 3 | 8,000 | 0 |
| SANDISK CORP | | X | | 0 | 200 |
| SANDISK CORP | | X | 5 | 12,368 | 0 |
| SANDISK CORP | | X | | 3,742 | 0 |
| SANDISK CORP | | X | 6 | 4,740 | 0 |
| SANDISK CORP | | X | 3 | 213,800 | 0 |
| SANDY SPRING BANCORP INC | X | X | 3 | 24,000 | 0 |
| SANMINA SCI CORP | | X | 2 | 60,600 | 0 |
| SANMINA SCI CORP | | X | 3 | 2,160 | 0 |
| SANMINA SCI CORP | | X | 4 | 0 | 17,700 |
| SANMINA SCI CORP | | X | 4 | 10,205 | 0 |
| SANMINA SCI CORP | | X | 6 | 7,495 | 0 |
| SANMINA SCI CORP | | X | 3 | 90,300 | 0 |
| SANOFI AVENTIS | X | X | 1 | 6,871 | 0 |
| SANOFI AVENTIS | | X | 2 | 12,300 | 0 |
| SANOFI AVENTIS | | X | 4 | 2,156 | 9,499 |
| SANOFI AVENTIS | | X | | 4,354 | 0 |
| SANOFI AVENTIS | | X | 6 | 97,736 | 0 |
| SAP AKTIENGESELLSCHAFT | | X | 1 | 7,158 | 0 |
| SAP AKTIENGESELLSCHAFT | | X | | 471 | 0 |
| SAP AKTIENGESELLSCHAFT | | X | 6 | 13,850 | 0 |
| SARA LEE CORP | | X | 1 | 18,475 | 25,000 |
| SARA LEE CORP | | X | 2 | 36,000 | 0 |
| SARA LEE CORP | | X | 4 | 0 | 7,700 |
| SARA LEE CORP | | X | 4 | 1,100 | 2,900 |
| SARA LEE CORP | | X | 5 | 39,151 | 0 |
| SARA LEE CORP | | X | 6 | 5,785 | 0 |
| SASOL LTD | | X | 3 | 2,350 | 0 |
| SASOL LTD | | X | 1 | 304 | 0 |
| SASOL LTD | | X | 4 | 189 | 114 |
| SASOL LTD | | X | | 0 | 48 |
| SASOL LTD | | X | 3 | 3,730 | 0 |
| SASOL LTD | | X | 3 | 1,500 | 0 |
| SAUER-DANFOSS INC | X | X | 3 | 49,228 | 0 |
| SAUER-DANFOSS INC | | X | | 0 | 50 |
| SAUL CTRS INC | | X | 3 | 32,785 | 0 |
| SAVIENT PHARMACEUTICALS INC | | X | 3 | 100,473 | 0 |
| SCANSOURCE INC | | X | 3 | 93,400 | 0 |
| SCANSOURCE INC | | X | 1 | 1,218 | 0 |
| SCANSOURCE INC | | X | | 2,330 | 0 |
| SCHAWK INC | | X | 3 | 39,000 | 0 |
| SCHEIN HENRY INC | | X | 1 | 12,772 | 0 |
| SCHEIN HENRY INC | | X | 4 | 235 | 0 |
| SCHEIN HENRY INC | | X | | 2,992 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|-----------|---------|
| SCHEIN HENRY INC | | X | 6 | 591 | 0 |
| SCHERING PLOUGH CORP | | X | | 172,900 | 0 |
| SCHERING PLOUGH CORP | | X | 3 | 6,000 | 0 |
| SCHERING PLOUGH CORP | | X | 3 | 3,100,000 | 0 |
| SCHERING PLOUGH CORP | | X | 1 | 286,670 | 6,120 |
| SCHERING PLOUGH CORP | | X | 2 | 79,400 | 0 |
| SCHERING PLOUGH CORP | | X | 3 | 2,584 | 0 |
| SCHERING PLOUGH CORP | | X | 4 | 0 | 146,500 |
| SCHERING PLOUGH CORP | | X | 4 | 29,700 | 0 |
| SCHERING PLOUGH CORP | | X | 4 | 1,300 | 41,980 |
| SCHERING PLOUGH CORP | | X | 5 | 151,649 | 0 |
| SCHERING PLOUGH CORP | | X | 6 | 5,110 | 0 |
| SCHERING PLOUGH CORP | | X | 9 | 9,180 | 0 |
| SCHERING PLOUGH CORP | X | | 3 | 174,951 | 0 |
| SCHLUMBERGER LTD | | X | 3 | 24,800 | 0 |
| SCHLUMBERGER LTD | | X | 3 | 53,639 | 0 |
| SCHLUMBERGER LTD | | X | | 62,750 | 0 |
| SCHLUMBERGER LTD | | X | 3 | 574,679 | 0 |
| SCHLUMBERGER LTD | | X | 1 | 137,698 | 19,900 |
| SCHLUMBERGER LTD | | X | 2 | 33,500 | 0 |
| SCHLUMBERGER LTD | | X | 3 | 4,388 | 0 |
| SCHLUMBERGER LTD | | X | 4 | 3,800 | 37,400 |
| SCHLUMBERGER LTD | | X | 4 | 12,700 | 0 |
| SCHLUMBERGER LTD | | X | 4 | 13,184 | 0 |
| SCHLUMBERGER LTD | | X | | 2,200 | 405 |
| SCHLUMBERGER LTD | | X | | 2,432 | 0 |
| SCHLUMBERGER LTD | | X | 6 | 5,440 | 0 |
| SCHLUMBERGER LTD | | X | 3 | 8,379 | 0 |
| SCHLUMBERGER LTD | | X | 3 | 24,340 | 0 |
| SCHLUMBERGER LTD | X | | 3 | 9,777 | 0 |
| SCHNITZER STL INDS | | X | 3 | 59,595 | 0 |
| SCHNITZER STL INDS | X | | 3 | 1 | 0 |
| SCHOLASTIC CORP | | X | 3 | 265,712 | 0 |
| SCHOOL SPECIALTY INC | | X | 3 | 53,411 | 0 |
| SCHOOL SPECIALTY INC | | X | 4 | 60 | 0 |
| SCHULMAN A INC | | X | 3 | 22,639 | 0 |
| SCHWAB CHARLES CORP NEW | | X | 1 | 3,736 | 0 |
| SCHWAB CHARLES CORP NEW | | X | 4 | 2,800 | 1,700 |
| SCHWAB CHARLES CORP NEW | | X | 5 | 70,351 | 0 |
| SCHWAB CHARLES CORP NEW | | X | 6 | 67 | 0 |
| SCHWEITZER-MAUDUIT INTL INC | | X | 3 | 23,453 | 0 |
| SCIELE PHARMA INC | | X | 3 | 31,497 | 0 |
| SCRIPPS E W CO OHIO | | X | 5 | 4,644 | 0 |
| SCRIPPS E W CO OHIO | | X | 6 | 11,845 | 0 |
| SEABRIGHT INSURANCE HLDGS IN | | X | 3 | 34,205 | 0 |
| SEACHANGE INTL INC | | X | 3 | 80,300 | 0 |
| SEACOR HOLDINGS INC | | X | 3 | 44,100 | 0 |
| SEACOR HOLDINGS INC | | X | 1 | 120 | 0 |
| SEALED AIR CORP NEW | | X | 1 | 382 | 230 |
| SEALED AIR CORP NEW | | X | 4 | 460 | 1,000 |
| SEALED AIR CORP NEW | | X | 5 | 8,900 | 0 |
| SEALED AIR CORP NEW | | X | 3 | 160 | 0 |
| SEARS HLDGS CORP | | X | 1 | 442 | 0 |
| SEARS HLDGS CORP | | X | 3 | 1,138 | 0 |
| SEARS HLDGS CORP | | X | 4 | 165 | 0 |
| SEARS HLDGS CORP | | X | 5 | 4,633 | 0 |
| SEARS HLDGS CORP | X | | 3 | 5,620 | 0 |
| SEARS HLDGS CORP | | X | | 170 | 0 |
| SELECT SECTOR SPDR TR | | X | 3 | 44,172 | 0 |
| SELECT SECTOR SPDR TR | | X | 1 | 0 | 0 |
| SELECT SECTOR SPDR TR | | X | 9 | 655 | 0 |
| SELECT SECTOR SPDR TR | | X | 1 | 0 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|-------|
| SELECT SECTOR SPDR TR | | X | 9 | 6,340 | 0 |
| SELECT SECTOR SPDR TR | X | | 3 | 5,600 | 0 |
| SELECT SECTOR SPDR TR | | X | 3 | 1,100 | 0 |
| SELECT SECTOR SPDR TR | | X | 3 | 11,760 | 0 |
| SELECT SECTOR SPDR TR | | X | 1 | 0 | 0 |
| SELECT SECTOR SPDR TR | | X | 4 | 875 | 0 |
| SELECT SECTOR SPDR TR | | X | | 0 | 2,800 |
| SELECT SECTOR SPDR TR | | X | 6 | 1,000 | 0 |
| SELECT SECTOR SPDR TR | | X | 9 | 524,645 | 0 |
| SELECT SECTOR SPDR TR | | X | 3 | 0 | 0 |
| SELECT SECTOR SPDR TR | X | | 7 | 51,935 | 0 |
| SELECT SECTOR SPDR TR | | X | 1 | 0 | 0 |
| SELECT SECTOR SPDR TR | | X | 2 | 831,452 | 0 |
| SELECT SECTOR SPDR TR | | X | 4 | 15,500 | 0 |
| SELECT SECTOR SPDR TR | | X | 4 | 1,939 | 0 |
| SELECT SECTOR SPDR TR | | X | 6 | 250 | 0 |
| SELECT SECTOR SPDR TR | | X | 3 | 99,359 | 0 |
| SELECT SECTOR SPDR TR | | X | 9 | 2,100 | 0 |
| SELECT SECTOR SPDR TR | X | | 7 | 55,867 | 0 |
| SELECT SECTOR SPDR TR | | X | 3 | 6,620 | 0 |
| SELECT SECTOR SPDR TR | | X | 3 | 36,355 | 0 |
| SELECT SECTOR SPDR TR | | X | 1 | 0 | 0 |
| SELECT SECTOR SPDR TR | | X | 4 | 2,000 | 0 |
| SELECT SECTOR SPDR TR | | X | 6 | 278 | 0 |
| SELECT SECTOR SPDR TR | | X | 9 | 6,485 | 0 |
| SELECT SECTOR SPDR TR | X | | 3 | 660,703 | 0 |
| SELECT SECTOR SPDR TR | | X | 3 | 29,804 | 0 |
| SELECT SECTOR SPDR TR | | X | 1 | 0 | 0 |
| SELECT SECTOR SPDR TR | | X | 3 | 1,735 | 0 |
| SELECT SECTOR SPDR TR | | X | 9 | 455,070 | 0 |
| SELECT SECTOR SPDR TR | | X | 1 | 0 | 0 |
| SELECT SECTOR SPDR TR | | X | 6 | 300 | 0 |
| SELECT SECTOR SPDR TR | | X | 9 | 4,305 | 0 |
| SELECT SECTOR SPDR TR | X | | 3 | 7,700 | 0 |
| SECURE COMPUTING CORP | | X | 3 | 101,289 | 0 |
| SECURITY BANK CORP | | X | 3 | 51,569 | 0 |
| SELECTIVE INS GROUP INC | | X | 3 | 122,692 | 0 |
| SEMTECH CORP | | X | 3 | 197,557 | 0 |
| SEMTECH CORP | | X | 6 | 14,760 | 0 |
| SEMPRA ENERGY | | X | 1 | 100 | 0 |
| SEMPRA ENERGY | | X | 3 | 30 | 0 |
| SEMPRA ENERGY | | X | 4 | 110 | 0 |
| SEMPRA ENERGY | | X | 5 | 35,139 | 0 |
| SEMPRA ENERGY | | X | 8 | 106,800 | 0 |
| SEMPRA ENERGY | X | | 3 | 5,864 | 0 |
| SEMITOOL INC | | X | 3 | 94,274 | 0 |
| SENIOR HSG PPTYS TR | | X | 3 | 203,385 | 0 |
| SENIOR HSG PPTYS TR | | X | 6 | 1,260 | 0 |
| SENSIENT TECHNOLOGIES CORP | | X | 3 | 73,712 | 0 |
| SENSIENT TECHNOLOGIES CORP | | X | 3 | 80 | 0 |
| SEPRACOR INC | | X | 3 | 45,000 | 0 |
| SEPRACOR INC | X | | 3 | 16,000 | 0 |
| SERVICE CORP INTL | | X | 1 | 27,648 | 0 |
| SERVICE CORP INTL | | X | | 1,049 | 0 |
| SHANDA INTERACTIVE ENTMT LTD | | X | 1 | 400 | 0 |
| SHANDA INTERACTIVE ENTMT LTD | | X | 4 | 7,900 | 0 |
| SHAW GROUP INC | | X | 3 | 149,800 | 0 |
| SHAW GROUP INC | | X | 6 | 665 | 0 |
| SHAW GROUP INC | X | | 3 | 382 | 0 |
| SHAW COMMUNICATIONS INC | | X | 1 | 10,806 | 0 |
| SHAW COMMUNICATIONS INC | | X | | 2,343 | 0 |
| SHAW COMMUNICATIONS INC | | X | 6 | 270,865 | 0 |

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

| | | | | |
|------------------------------|---|---|---------|--------|
| SHENANDOAH TELECOMMUNICATION | X | 3 | 18,000 | 0 |
| SHERWIN WILLIAMS CO | X | 3 | 25,600 | 0 |
| SHERWIN WILLIAMS CO | X | 5 | 15,419 | 0 |
| SHINHAN FINANCIAL GROUP CO L | X | 1 | 1,342 | 0 |
| SHINHAN FINANCIAL GROUP CO L | X | 2 | 0 | 0 |
| SHINHAN FINANCIAL GROUP CO L | X | 4 | 0 | 3,167 |
| SHINHAN FINANCIAL GROUP CO L | X | | 0 | 9 |
| SHINHAN FINANCIAL GROUP CO L | X | | 138 | 0 |
| SHOE CARNIVAL INC | X | 3 | 22,979 | 0 |
| SIEMENS A G | X | 1 | 1,894 | 0 |
| SIEMENS A G | X | 3 | 11 | 0 |
| SIEMENS A G | X | 4 | 0 | 104 |
| SIEMENS A G | X | | 1,725 | 0 |
| SIEMENS A G | X | 6 | 7,943 | 0 |
| SIERRA WIRELESS INC | X | 6 | 12,385 | 0 |
| SIGMA ALDRICH CORP | X | 1 | 551 | 0 |
| SIGMA ALDRICH CORP | X | 5 | 21,745 | 0 |
| SIGNET GROUP PLC | X | 1 | 1,708 | 0 |
| SIGNET GROUP PLC | X | 4 | 240 | 0 |
| SIGNET GROUP PLC | X | | 103 | 0 |
| SIGNET GROUP PLC | X | 6 | 8,295 | 0 |
| SIGNATURE BK NEW YORK N Y | X | 3 | 76,899 | 0 |
| SILGAN HOLDINGS INC | X | 3 | 104,495 | 0 |
| SILGAN HOLDINGS INC | X | 1 | 7,008 | 0 |
| SILGAN HOLDINGS INC | X | | 566 | 0 |
| SILICON STORAGE TECHNOLOGY I | X | 3 | 215,473 | 0 |
| SILICON MOTION TECHNOLOGY CO | X | 6 | 16,215 | 0 |
| SILICONWARE PRECISION INDS L | X | 2 | 0 | 0 |
| SILICONWARE PRECISION INDS L | X | 4 | 0 | 25,694 |
| SILICONWARE PRECISION INDS L | X | 6 | 12,531 | 0 |
| SILVER WHEATON CORP | X | 3 | 1,000 | 0 |
| SILVER WHEATON CORP | X | 6 | 13,700 | 0 |
| SILVER WHEATON CORP | X | 3 | 0 | 0 |
| SIMCERE PHARMACEUTICAL GROUP | X | | 1,500 | 0 |
| SIMCERE PHARMACEUTICAL GROUP | X | 6 | 27,100 | 0 |
| SIMMONS 1ST NATL CORP | X | 3 | 28,500 | 0 |
| SIMON PPTY GROUP INC NEW | X | 1 | 171 | 0 |
| SIMON PPTY GROUP INC NEW | X | 5 | 19,821 | 0 |
| SIMON PPTY GROUP INC NEW | X | 3 | 3,817 | 0 |
| SIRIUS SATELLITE RADIO INC | X | 3 | 291,200 | 0 |
| SIRIUS SATELLITE RADIO INC | X | 3 | 30,000 | 0 |
| SIRF TECHNOLOGY HLDGS INC | X | 3 | 62,800 | 0 |
| SKYWEST INC | X | 3 | 189,968 | 0 |
| SKYWORKS SOLUTIONS INC | X | 3 | 455,409 | 0 |
| SKYWORKS SOLUTIONS INC | X | 3 | 351 | 0 |
| SMITH & WESSON HLDG CORP | X | 3 | 19,350 | 0 |
| SMITH & NEPHEW PLC | X | 6 | 5,150 | 0 |
| SMITH A O | X | 3 | 69,800 | 0 |
| SMITH INTL INC | X | 3 | 384,000 | 0 |
| SMITH INTL INC | X | 1 | 7,308 | 0 |
| SMITH INTL INC | X | 4 | 140 | 0 |
| SMITH INTL INC | X | 5 | 11,847 | 0 |
| SMITH INTL INC | X | | 3,605 | 0 |
| SMITH INTL INC | X | 6 | 50 | 0 |
| SMITH INTL INC | X | 3 | 3,170 | 0 |
| SMITH MICRO SOFTWARE INC | X | 3 | 90,280 | 0 |
| SMITHFIELD FOODS INC | X | 3 | 159,500 | 0 |
| SMITHFIELD FOODS INC | X | | 0 | 10 |
| SMITHFIELD FOODS INC | X | 6 | 3,730 | 0 |
| SMUCKER J M CO | X | 3 | 5 | 0 |
| SMUCKER J M CO | X | 1 | 4,000 | 0 |
| SMUCKER J M CO | X | 6 | 10 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|-----------|--------|
| SMURFIT-STONE CONTAINER CORP | | X | 3 | 44,000 | 0 |
| SMURFIT-STONE CONTAINER CORP | | X | | 2,000 | 0 |
| SMURFIT-STONE CONTAINER CORP | X | | 3 | 5,439 | 0 |
| SNAP ON INC | | X | 1 | 5,444 | 0 |
| SNAP ON INC | | X | 4 | 65 | 0 |
| SNAP ON INC | | X | | 0 | 20 |
| SNAP ON INC | | X | 5 | 3,342 | 0 |
| SNAP ON INC | | X | | 1,052 | 0 |
| SOHU COM INC | | X | 3 | 34,900 | 0 |
| SOHU COM INC | | X | 4 | 0 | 70 |
| SOHU COM INC | X | | 3 | 17,300 | 0 |
| SOLUTIA INC | | X | | 161,649 | 0 |
| SONIC AUTOMOTIVE INC | | X | 3 | 90,781 | 0 |
| SONICWALL INC | | X | 3 | 232,116 | 0 |
| SONOCO PRODS CO | | X | 1 | 2,200 | 0 |
| SONOCO PRODS CO | | X | 2 | 10,800 | 0 |
| SONOCO PRODS CO | | X | 6 | 1,000 | 0 |
| SONOSITE INC | | X | 3 | 23,428 | 0 |
| SONOSITE INC | | X | 1 | 3,550 | 0 |
| SONY CORP | | X | 3 | 13,450 | 0 |
| SONY CORP | | X | 1 | 8,243 | 0 |
| SONY CORP | | X | 4 | 537 | 2,005 |
| SONY CORP | | X | | 529 | 0 |
| SONY CORP | | X | 6 | 32,173 | 0 |
| SOTHEBYS | | X | 3 | 50,000 | 0 |
| SOTHEBYS | X | | 3 | 1,000 | 0 |
| SONUS NETWORKS INC | | X | 3 | 235,906 | 0 |
| SONUS NETWORKS INC | | X | 3 | 3,250 | 0 |
| SOURCE INTERLINK COS INC | | X | 3 | 145,957 | 0 |
| SOURCEFORGE INC | | X | 3 | 110,560 | 0 |
| SOUTH JERSEY INDS INC | | X | 3 | 61,697 | 0 |
| SOUTHERN CO | | X | 1 | 145,131 | 16,605 |
| SOUTHERN CO | | X | 3 | 181 | 0 |
| SOUTHERN CO | | X | 5 | 112,741 | 0 |
| SOUTHERN CO | | X | | 16 | 0 |
| SOUTHERN CO | X | | 3 | 13,135 | 0 |
| SOUTHERN COPPER CORP | | X | 1 | 0 | 0 |
| SOUTHERN COPPER CORP | | X | 4 | 500 | 0 |
| SOUTHERN COPPER CORP | | X | | 465 | 0 |
| SOUTHERN COPPER CORP | | X | 6 | 200 | 0 |
| SOUTHERN COPPER CORP | | X | 8 | 14,800 | 0 |
| SOUTHERN COPPER CORP | X | | 3 | 2,100 | 0 |
| SOUTHWEST AIRLS CO | | X | 3 | 550,300 | 0 |
| SOUTHWEST AIRLS CO | | X | 1 | 708 | 0 |
| SOUTHWEST AIRLS CO | | X | 5 | 71,284 | 0 |
| SOUTHWEST AIRLS CO | | X | 6 | 9,835 | 0 |
| SOUTHWEST BANCORP INC OKLA | | X | 3 | 67,000 | 0 |
| SOUTHWEST BANCORP INC OKLA | | X | 6 | 12,910 | 0 |
| SOUTHWEST GAS CORP | | X | 3 | 221,200 | 0 |
| SOUTHWESTERN ENERGY CO | | X | 3 | 1,200,000 | 0 |
| SOUTHWESTERN ENERGY CO | | X | 1 | 194 | 0 |
| SOUTHWESTERN ENERGY CO | | X | 4 | 391 | 0 |
| SOUTHWESTERN ENERGY CO | | X | | 0 | 55 |
| SOVEREIGN BANCORP INC | | X | 3 | 84,000 | 0 |
| SOVEREIGN BANCORP INC | | X | 1 | 0 | 0 |
| SOVEREIGN BANCORP INC | | X | 5 | 18,858 | 0 |
| SOVEREIGN BANCORP INC | | X | | 2,602 | 0 |
| SOVEREIGN BANCORP INC | X | | 3 | 30,678 | 0 |
| SOVRAN SELF STORAGE INC | | X | 3 | 83,247 | 0 |
| SPANISH BROADCASTING SYS INC | | X | 3 | 114,000 | 0 |
| SPANSION INC | | X | 3 | 59,900 | 0 |
| SPARTAN STORES INC | | X | 3 | 11,666 | 0 |

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

| | | | | |
|------------------------------|---|---|---------|--------|
| SPARTECH CORP | X | 3 | 96,000 | 0 |
| SPECTRA ENERGY CORP | X | 1 | 192 | 0 |
| SPECTRA ENERGY CORP | X | 3 | 2,020 | 0 |
| SPECTRA ENERGY CORP | X | 4 | 882 | 0 |
| SPECTRA ENERGY CORP | X | 5 | 61,666 | 0 |
| SPECTRA ENERGY CORP | X | 6 | 23,545 | 0 |
| SPECTRA ENERGY CORP | X | 3 | 0 | 0 |
| SPECTRANETICS CORP | X | 3 | 63,211 | 0 |
| SPECTRANETICS CORP | X | 1 | 10,585 | 0 |
| SPEEDWAY MOTORSPORTS INC | X | 3 | 63,700 | 0 |
| SPHERION CORP | X | 3 | 137,350 | 0 |
| SPIRIT AEROSYSTEMS HLDGS INC | X | 3 | 330 | 0 |
| SPIRIT AEROSYSTEMS HLDGS INC | X | 3 | 22,300 | 0 |
| SPRINT NEXTEL CORP | X | 1 | 8,055 | 7,059 |
| SPRINT NEXTEL CORP | X | 2 | 60,100 | 0 |
| SPRINT NEXTEL CORP | X | 3 | 2,520 | 0 |
| SPRINT NEXTEL CORP | X | 4 | 0 | 11,400 |
| SPRINT NEXTEL CORP | X | 4 | 345 | 25,850 |
| SPRINT NEXTEL CORP | X | | 0 | 165 |
| SPRINT NEXTEL CORP | X | 5 | 260,179 | 0 |
| SPRINT NEXTEL CORP | X | 6 | 57,523 | 0 |
| SPRINT NEXTEL CORP | X | 3 | 60,200 | 0 |
| SPRINT NEXTEL CORP | X | 3 | 8,271 | 0 |
| STAGE STORES INC | X | 3 | 54,842 | 0 |
| STAMPS COM INC | X | 3 | 21,266 | 0 |
| STANDARD MICROSYSTEMS CORP | X | 3 | 77,138 | 0 |
| STANDARD MTR PRODS INC | X | 3 | 83,600 | 0 |
| STANDARD PARKING CORP | X | 3 | 23,786 | 0 |
| STANDARD REGISTER CO | X | 3 | 48,000 | 0 |
| STANDEX INTL CORP | X | 3 | 23,150 | 0 |
| STANLEY INC | X | 3 | 26,697 | 0 |
| STANLEY WKS | X | 1 | 70 | 0 |
| STANLEY WKS | X | 3 | 30 | 0 |
| STANLEY WKS | X | 5 | 20,444 | 0 |
| STANTEC INC | X | 1 | 1,969 | 0 |
| STANTEC INC | X | 6 | 8,048 | 0 |
| STAPLES INC | X | 1 | 1,605 | 0 |
| STAPLES INC | X | 4 | 1,350 | 0 |
| STAPLES INC | X | | 1,000 | 0 |
| STAPLES INC | X | 5 | 74,578 | 0 |
| STAPLES INC | X | | 3,548 | 0 |
| STAPLES INC | X | 6 | 1,670 | 0 |
| STARBUCKS CORP | X | 3 | 39,200 | 0 |
| STARBUCKS CORP | X | 1 | 596 | 0 |
| STARBUCKS CORP | X | 4 | 120,768 | 0 |
| STARBUCKS CORP | X | 5 | 60,690 | 0 |
| STARBUCKS CORP | X | | 285 | 0 |
| STARBUCKS CORP | X | 6 | 9,635 | 0 |
| STARBUCKS CORP | X | 3 | 35,311 | 0 |
| STARBUCKS CORP | X | | 11,800 | 0 |
| STARBUCKS CORP | X | 3 | 6,000 | 0 |
| STATE AUTO FINL CORP | X | 3 | 36,527 | 0 |
| STATE AUTO FINL CORP | X | 4 | 90 | 0 |
| STARWOOD HOTELS&RESORTS WRLD | X | 3 | 9,626 | 0 |
| STARWOOD HOTELS&RESORTS WRLD | X | 1 | 24,339 | 2,635 |
| STARWOOD HOTELS&RESORTS WRLD | X | 3 | 1,000 | 0 |
| STARWOOD HOTELS&RESORTS WRLD | X | 5 | 12,281 | 0 |
| STARWOOD HOTELS&RESORTS WRLD | X | 6 | 11,375 | 0 |
| STARWOOD HOTELS&RESORTS WRLD | X | 3 | 66,372 | 0 |
| STATE STR CORP | X | 1 | 8,554 | 0 |
| STATE STR CORP | X | 2 | 43,100 | 0 |
| STATE STR CORP | X | 3 | 45 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|-----------|--------|
| STATE STR CORP | | X | 4 | 175 | 0 |
| STATE STR CORP | | X | 5 | 32,224 | 0 |
| STATE STR CORP | | X | | 3,815 | 0 |
| STATE STR CORP | | X | 6 | 90 | 0 |
| STATE STR CORP | X | | 3 | 50,286 | 0 |
| STATOILHYDRO ASA | | X | 3 | 6,897 | 0 |
| STATOILHYDRO ASA | | X | 1 | 4,930 | 0 |
| STATOILHYDRO ASA | | X | 3 | 3,000 | 0 |
| STATOILHYDRO ASA | | X | 4 | 874 | 0 |
| STATOILHYDRO ASA | | X | | 77 | 0 |
| STATOILHYDRO ASA | | X | 6 | 80,695 | 0 |
| STEAK N SHAKE CO | | X | 3 | 120,681 | 0 |
| STEAK N SHAKE CO | | X | 6 | 10,955 | 0 |
| STEEL DYNAMICS INC | | X | 3 | 16,100 | 0 |
| STEIN MART INC | | X | 3 | 20,212 | 0 |
| STEINWAY MUSICAL INSTRS INC | | X | 3 | 31,386 | 0 |
| STEPAN CO | | X | 3 | 12,000 | 0 |
| STERLING BANCSHARES INC | | X | 3 | 149,563 | 0 |
| STERIS CORP | | X | 3 | 352,400 | 0 |
| STERIS CORP | | X | 1 | 136 | 0 |
| STERIS CORP | | X | 6 | 5,550 | 0 |
| STEREOTAXIS INC | | X | 3 | 116,700 | 0 |
| STERLING FINL CORP | | X | 3 | 62,110 | 0 |
| STERLING FINL CORP WASH | | X | 3 | 93,591 | 0 |
| STERLING FINL CORP WASH | | X | 4 | 85 | 0 |
| STERLITE INDS INDIA LTD | | X | 2 | 83,000 | 0### |
| STERLITE INDS INDIA LTD | | X | 4 | 0 | 398 |
| STERLITE INDS INDIA LTD | | X | 3 | 0 | 0 |
| STERLITE INDS INDIA LTD | X | X | 7 | 6,911,993 | 0 |
| STERLITE INDS INDIA LTD | X | | 3 | 9,200 | 0 |
| STEWART ENTERPRISES INC | | X | 3 | 218,700 | 0 |
| STEWART INFORMATION SVCS COR | | X | 3 | 32,791 | 0 |
| STILLWATER MNG CO | | X | 3 | 296,024 | 0 |
| STILLWATER MNG CO | | X | 4 | 2,314 | 0 |
| STILLWATER MNG CO | | X | 3 | 0 | 0 |
| STMICROELECTRONICS N V | | X | 4 | 905 | 11,815 |
| STMICROELECTRONICS N V | | X | | 2,000 | 0 |
| STMICROELECTRONICS N V | | X | 6 | 15,260 | 0 |
| STONE ENERGY CORP | | X | 3 | 51,963 | 0 |
| STONE ENERGY CORP | | X | 6 | 2,180 | 0 |
| STRATEGIC HOTELS & RESORTS I | | X | 3 | 401,848 | 0 |
| STRAYER ED INC | | X | 3 | 87,472 | 0 |
| STRAYER ED INC | | X | 1 | 212 | 0 |
| STRAYER ED INC | | X | | 435 | 0 |
| STREETTRACKS GOLD TR | | X | 3 | 600 | 0 |
| STREETTRACKS GOLD TR | | X | 3 | 7,170 | 0 |
| STREETTRACKS GOLD TR | | X | 1 | 0 | 0 |
| STREETTRACKS GOLD TR | | X | 3 | 5,355 | 0 |
| STREETTRACKS GOLD TR | | X | 4 | 2,960 | 8,770 |
| STREETTRACKS GOLD TR | | X | | 12,225 | 900 |
| STREETTRACKS GOLD TR | | X | 6 | 180,535 | 0 |
| STREETTRACKS GOLD TR | | X | 3 | 218,140 | 0 |
| STREETTRACKS GOLD TR | | X | 9 | 12,210 | 0 |
| STRYKER CORP | | X | 3 | 2,800 | 0 |
| STRYKER CORP | | X | 1 | 35,548 | 0 |
| STRYKER CORP | | X | 2 | 12,800 | 0 |
| STRYKER CORP | | X | 4 | 78 | 0 |
| STRYKER CORP | | X | | 0 | 259 |
| STRYKER CORP | | X | 5 | 24,191 | 0 |
| STRYKER CORP | | X | | 2,615 | 0 |
| STRYKER CORP | | X | 6 | 370 | 0 |
| STURM RUGER & CO INC | | X | 3 | 98,600 | 0 |

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

| | | | | | |
|-----------------------------|---|---|---|---------|-------|
| SUFFOLK BANCORP | | X | 3 | 15,000 | 0 |
| SULPHCO INC | | X | 3 | 15,200 | 0 |
| SUN LIFE FINL INC | | X | 6 | 314,903 | 0 |
| SUN LIFE FINL INC | | X | 3 | 3,900 | 0 |
| SUN MICROSYSTEMS INC | | X | 1 | 20,642 | 0 |
| SUN MICROSYSTEMS INC | | X | 3 | 500 | 0 |
| SUN MICROSYSTEMS INC | | X | 4 | 24,068 | 0 |
| SUN MICROSYSTEMS INC | | X | | 7,250 | 0 |
| SUN MICROSYSTEMS INC | | X | | 3,176 | 0 |
| SUN MICROSYSTEMS INC | | X | 6 | 1,650 | 0 |
| SUN MICROSYSTEMS INC | | X | 3 | 13,154 | 0 |
| SUN MICROSYSTEMS INC | | X | | 19 | 0 |
| SUN MICROSYSTEMS INC | X | | 3 | | 0 |
| SUN HEALTHCARE GROUP INC | | X | 3 | 325,373 | 0 |
| SUN HYDRAULICS CORP | | X | 6 | 12,181 | 0 |
| SUNCOR ENERGY INC | | X | 3 | 18,290 | 0 |
| SUNCOR ENERGY INC | | X | 1 | 2,146 | 500 |
| SUNCOR ENERGY INC | | X | 4 | 89 | 0 |
| SUNCOR ENERGY INC | | X | | 8,000 | 0 |
| SUNCOR ENERGY INC | | X | 6 | 80,757 | 0 |
| SUNCOR ENERGY INC | | X | 3 | 3,900 | 0 |
| SUNOCO INC | | X | 3 | 1,400 | 0 |
| SUNOCO INC | | X | 1 | 333 | 2,994 |
| SUNOCO INC | | X | 4 | 3,062 | 0 |
| SUNOCO INC | | X | 5 | 19,113 | 0 |
| SUNPOWER CORP | | X | 1 | 576 | 0 |
| SUNPOWER CORP | | X | 4 | 77 | 0 |
| SUNPOWER CORP | | X | | 727 | 0 |
| SUNPOWER CORP | | X | 6 | 120 | 0 |
| SUNPOWER CORP | | X | 3 | 0 | 0 |
| SUNPOWER CORP | | X | 3 | 2,090 | 0 |
| SUNPOWER CORP | X | | 3 | 8,982 | 0 |
| SUNRISE SENIOR LIVING INC | | X | 3 | 180,500 | 0 |
| SUNRISE SENIOR LIVING INC | | X | 4 | 130 | 0 |
| SUNOPTA INC | | X | 3 | 0 | 0 |
| SUNSTONE HOTEL INVS INC NEW | | X | 3 | 463,322 | 0 |
| SUNTRUST BKS INC | | X | 3 | 140,000 | 0 |
| SUNTRUST BKS INC | | X | 1 | 73,066 | 6,755 |
| SUNTRUST BKS INC | | X | 2 | 5,500 | 0 |
| SUNTRUST BKS INC | | X | 5 | 32,798 | 0 |
| SUNTRUST BKS INC | X | | 3 | 22,200 | 0 |
| SUNTECH PWR HLDGS CO LTD | | X | 3 | 700 | 0 |
| SUNTECH PWR HLDGS CO LTD | | X | 3 | 2,500 | 0 |
| SUNTECH PWR HLDGS CO LTD | | X | 4 | 8,820 | 0 |
| SUNTECH PWR HLDGS CO LTD | | X | 6 | 9,300 | 0 |
| SUNTECH PWR HLDGS CO LTD | | X | 8 | 139,316 | 0 |
| SUNTECH PWR HLDGS CO LTD | X | | 3 | 21,126 | 0 |
| SUPERGEN INC | | X | 3 | 59,943 | 0 |
| SUPERIOR BANCORP | | X | 3 | 109,300 | 0 |
| SUPERIOR ENERGY SVCS INC | | X | 1 | 3,282 | 0 |
| SUPERIOR ENERGY SVCS INC | | X | 6 | 10,395 | 0 |
| SUPERIOR ESSEX INC | | X | 3 | 45,024 | 0 |
| SUPERIOR INDS INTL INC | | X | 3 | 111,600 | 0 |
| SUPERIOR INDS INTL INC | | X | | 0 | 50 |
| SUPERIOR WELL SVCS INC | | X | 3 | 79,991 | 0 |
| SUPERVALU INC | | X | 1 | 220 | 0 |
| SUPERVALU INC | | X | 2 | 18,900 | 0 |
| SUPERVALU INC | | X | 3 | 1,000 | 0 |
| SUPERVALU INC | | X | 4 | 0 | 2,300 |
| SUPERVALU INC | | X | 4 | 225 | 256 |
| SUPERVALU INC | | X | 5 | 35,424 | 0 |
| SUPERVALU INC | | X | 6 | 3,381 | 0 |

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

| | | | | | |
|------------------------------|--|---|---|---------|--------|
| SUPERVALU INC | | X | 3 | 11,800 | 0 |
| SUREWEST COMMUNICATIONS | | X | 3 | 21,000 | 0 |
| SUSQUEHANNA BANCSHARES INC P | | X | 3 | 174,953 | 0 |
| SUSQUEHANNA BANCSHARES INC P | | X | 3 | 98 | 0 |
| SWEDISH EXPT CR CORP | | X | 6 | 10,000 | 0 |
| SWIFT ENERGY CO | | X | 3 | 160,974 | 0 |
| SWIFT ENERGY CO | | X | 4 | 75 | 0 |
| SWIFT ENERGY CO | | X | 6 | 30 | 0 |
| SWIFT ENERGY CO | | X | 3 | 11,604 | 0 |
| SWISS HELVETIA FD INC | | X | 3 | 10,213 | 0 |
| SWITCH & DATA FACILITIES COM | | X | 3 | 100,428 | 0 |
| SYBASE INC | | X | 3 | 184,771 | 0 |
| SYBASE INC | | X | | 0 | 20 |
| SYBASE INC | | X | 3 | 10,000 | 0 |
| SYCAMORE NETWORKS INC | | X | 3 | 651,000 | 0 |
| SYCAMORE NETWORKS INC | | X | 4 | 6,000 | 0 |
| SYKES ENTERPRISES INC | | X | 3 | 174,153 | 0 |
| SYMANTEC CORP | | X | 3 | 359 | 0 |
| SYMANTEC CORP | | X | 1 | 5,450 | 0 |
| SYMANTEC CORP | | X | 3 | 5,359 | 0 |
| SYMANTEC CORP | | X | 4 | 2,000 | 0 |
| SYMANTEC CORP | | X | | 4,235 | 0 |
| SYMANTEC CORP | | X | 5 | 88,933 | 0 |
| SYMANTEC CORP | | X | 6 | 4,737 | 0 |
| SYMANTEC CORP | | X | | 137 | 0 |
| SYMMETRICOM INC | | X | 3 | 151,962 | 0 |
| SYMMETRY MED INC | | X | 3 | 36,722 | 0 |
| SYMYX TECHNOLOGIES | | X | 3 | 40,308 | 0 |
| SYNCHRONOSS TECHNOLOGIES INC | | X | 3 | 34,904 | 0 |
| SYNCHRONOSS TECHNOLOGIES INC | | X | 1 | 40 | 0 |
| SYNGENTA AG | | X | 6 | 40,425 | 0 |
| SYNTEL INC | | X | 3 | 22,231 | 0 |
| SYNTEL INC | | X | 1 | 6,667 | 0 |
| SYNTEL INC | | X | | 3,991 | 0 |
| SYNNEX CORP | | X | 3 | 39,742 | 0 |
| SYNIVERSE HLDGS INC | | X | 3 | 101,274 | 0 |
| SYNIVERSE HLDGS INC | | X | 3 | 18,000 | 0 |
| SYSCO CORP | | X | 3 | 1,800 | 0 |
| SYSCO CORP | | X | 1 | 15,811 | 0 |
| SYSCO CORP | | X | 3 | 3,780 | 0 |
| SYSCO CORP | | X | 4 | 0 | 1,200 |
| SYSCO CORP | | X | 5 | 81,480 | 0 |
| SYSCO CORP | | X | 6 | 10,247 | 0 |
| TCF FINL CORP | | X | 3 | 82,400 | 0 |
| TCF FINL CORP | | X | 3 | 39,500 | 0 |
| TD AMERITRADE HLDG CORP | | X | 4 | 0 | 15,450 |
| TECO ENERGY INC | | X | 5 | 10,892 | 0 |
| THQ INC | | X | 3 | 394,847 | 0 |
| TJX COS INC NEW | | X | 3 | 22,104 | 0 |
| TJX COS INC NEW | | X | 3 | 89,800 | 0 |
| TJX COS INC NEW | | X | 1 | 2,532 | 0 |
| TJX COS INC NEW | | X | 5 | 58,854 | 0 |
| TJX COS INC NEW | | X | | 1,753 | 0 |
| TJX COS INC NEW | | X | 6 | 500 | 0 |
| TJX COS INC NEW | | X | 3 | 8,700 | 0 |
| TNS INC | | X | 3 | 32,728 | 0 |
| TTM TECHNOLOGIES INC | | X | 3 | 98,493 | 0 |
| TTM TECHNOLOGIES INC | | X | 6 | 22,305 | 0 |
| T-3 ENERGY SRVCS INC | | X | 3 | 6,736 | 0 |
| T-3 ENERGY SRVCS INC | | X | 4 | 373 | 0 |
| TXCO RES INC | | X | 3 | 26,117 | 0 |
| TAIWAN SEMICONDUCTOR MFG LTD | | X | 3 | 18,819 | 0 |

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

| | | | | |
|------------------------------|---|---|-----------|----------|
| TAIWAN SEMICONDUCTOR MFG LTD | X | 3 | 518,009 | 0 |
| TAIWAN SEMICONDUCTOR MFG LTD | X | 3 | 3,510,000 | 0 |
| TAIWAN SEMICONDUCTOR MFG LTD | X | 1 | 48,518 | 0 |
| TAIWAN SEMICONDUCTOR MFG LTD | X | 2 | 46,933 | 0 |
| TAIWAN SEMICONDUCTOR MFG LTD | X | 2 | 190,749 | 0### |
| TAIWAN SEMICONDUCTOR MFG LTD | X | 4 | 26,717 | 62,474 |
| TAIWAN SEMICONDUCTOR MFG LTD | X | | 0 | 162 |
| TAIWAN SEMICONDUCTOR MFG LTD | X | 5 | 40,985 | 0 |
| TAIWAN SEMICONDUCTOR MFG LTD | X | | 1,641 | 0 |
| TAIWAN SEMICONDUCTOR MFG LTD | X | 6 | 2,733 | 0 |
| TAL INTL GROUP INC | X | 3 | 46,458 | 0 |
| TALEO CORP | X | 3 | 61,474 | 0 |
| TALISMAN ENERGY INC | X | 1 | 14,087 | 0 |
| TALISMAN ENERGY INC | X | 4 | 3,620 | 0 |
| TALISMAN ENERGY INC | X | | 189 | 0 |
| TALISMAN ENERGY INC | X | 6 | 919,808 | 0 |
| TANGER FACTORY OUTLET CTRS I | X | 3 | 60,872 | 0 |
| TARGET CORP | X | 1 | 172,434 | 24,585 1 |
| TARGET CORP | X | 2 | 30,800 | 0 |
| TARGET CORP | X | 4 | 500 | 0 |
| TARGET CORP | X | | 900 | 0 |
| TARGET CORP | X | 5 | 83,147 | 0 |
| TARGET CORP | X | | 116 | 0 |
| TARGET CORP | X | 6 | 640 | 0 |
| TARGET CORP | X | 3 | 4,900 | 0 |
| TARGET CORP | X | 3 | 7,639 | 0 |
| TATA MTRS LTD | X | 1 | 7,650 | 0 |
| TATA MTRS LTD | X | 2 | 0 | 0 2 |
| TATA MTRS LTD | X | | 500 | 0 |
| TATA MTRS LTD | X | | 808 | 0 |
| TATA MTRS LTD | X | 6 | 11,905 | 0 |
| TATA MTRS LTD | X | 7 | 842,040 | 0 |
| TATA MTRS LTD | X | 3 | 116,235 | 0 |
| TAYLOR CAP GROUP INC | X | 3 | 19,589 | 0 |
| TEAM INC | X | 3 | 24,000 | 0 |
| TECH DATA CORP | X | 1 | 47 | 0 |
| TECH DATA CORP | X | 2 | 6,300 | 0 |
| TECH DATA CORP | X | 4 | 0 | 2,400 |
| TECH DATA CORP | X | 3 | 3,500 | 0 |
| TECHNITROL INC | X | 3 | 120,278 | 0 |
| TECHNITROL INC | X | 1 | 28,800 | 0 |
| TECK COMINCO LTD | X | 1 | 95 | 0 |
| TECK COMINCO LTD | X | 4 | 226 | 0 |
| TECK COMINCO LTD | X | 6 | 323,210 | 0 |
| TECK COMINCO LTD | X | 3 | 6,570 | 0 |
| TECHWELL INC | X | 3 | 24,146 | 0 |
| TEKELEC | X | 3 | 109,791 | 0 |
| TELECOM ARGENTINA S A | X | | 0 | 20 |
| TELECOM ARGENTINA S A | X | | 1,594,517 | 0 |
| TELECOM ARGENTINA S A | X | 8 | 59,500 | 0 |
| TELECOM ARGENTINA S A | X | 3 | 1,200 | 0 |
| TELECOM ITALIA S P A NEW | X | 4 | 1,253 | 16,019 |
| TELECOM ITALIA S P A NEW | X | 6 | 10,621 | 0 |
| TELEDYNE TECHNOLOGIES INC | X | 3 | 155,863 | 0 |
| TELEDYNE TECHNOLOGIES INC | X | 4 | 50 | 0 |
| TELEFLEX INC | X | 3 | 6,500 | 0 |
| TELEFONICA S A | X | 1 | 10,259 | 0 |
| TELEFONICA S A | X | 3 | 20 | 0 |
| TELEFONICA S A | X | 4 | 353 | 1,040 |
| TELEFONICA S A | X | | 400 | 0 |
| TELEFONICA S A | X | | 752 | 0 |
| TELEFONICA S A | X | 6 | 1,678 | 0 |

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

| | | | | |
|------------------------------|---|---|---------|-------|
| TELEFONICA S A | X | | 158,596 | 0 |
| TELEFONOS DE MEXICO S A B | X | 1 | 28,536 | 275 |
| TELEFONOS DE MEXICO S A B | X | 3 | 6,000 | 0 |
| TELEFONOS DE MEXICO S A B | X | 4 | 515 | 6,845 |
| TELEFONOS DE MEXICO S A B | X | | 522 | 0 |
| TELEFONOS DE MEXICO S A B | X | 6 | 4,536 | 0 |
| TELLABS INC | X | 1 | 587 | 250 |
| TELLABS INC | X | 5 | 28,908 | 0 |
| TELUS CORP | X | 1 | 2,501 | 0 |
| TELUS CORP | X | 4 | 0 | 252 |
| TELUS CORP | X | | 2,475 | 0 |
| TELUS CORP | X | 6 | 63,871 | 0 |
| TEMPLE INLAND INC | X | 3 | 86,000 | 0 |
| TEMPLE INLAND INC | X | 1 | 70 | 0 |
| TEMPLE INLAND INC | X | 5 | 2,750 | 0 |
| TELETECH HOLDINGS INC | X | 3 | 250,198 | 0 |
| TEMPLETON RUS AND EAST EUR F | X | 3 | 2,025 | 0 |
| TEMPLETON RUS AND EAST EUR F | X | 4 | 1,300 | 0 |
| TEMPLETON RUS AND EAST EUR F | X | 3 | 277 | 0 |
| TEMPUR PEDIC INTL INC | X | 1 | 10,381 | 0 |
| TEMPUR PEDIC INTL INC | X | | 5,613 | 0 |
| TEMPUR PEDIC INTL INC | X | 3 | 8,450 | 0 |
| TENARIS S A | X | 1 | 3,387 | 0 |
| TENARIS S A | X | 3 | 35 | 0 |
| TENARIS S A | X | 4 | 6,700 | 0 |
| TENARIS S A | X | 4 | 230 | 218 |
| TENARIS S A | X | | 0 | 15 |
| TENARIS S A | X | | 446,677 | 0 |
| TENARIS S A | X | 3 | 5,400 | 0 |
| TENET HEALTHCARE CORP | X | 4 | 5,410 | 3,050 |
| TENET HEALTHCARE CORP | X | 5 | 26,513 | 0 |
| TENET HEALTHCARE CORP | X | 6 | 19,761 | 0 |
| TENNANT CO | X | 3 | 56,709 | 0 |
| TENNECO INC | X | 3 | 139,710 | 0 |
| TERADATA CORP DEL | X | 3 | 215,200 | 0 |
| TERADATA CORP DEL | X | 5 | 10,390 | 0 |
| TERADATA CORP DEL | X | | 16 | 0 |
| TERADYNE INC | X | 3 | 91,900 | 0 |
| TERADYNE INC | X | 5 | 57,417 | 0 |
| TEREX CORP NEW | X | 3 | 2,500 | 0 |
| TEREX CORP NEW | X | 3 | 41,400 | 0 |
| TEREX CORP NEW | X | 1 | 17,809 | 0 |
| TEREX CORP NEW | X | 2 | 7,100 | 0 |
| TEREX CORP NEW | X | 4 | 62 | 0 |
| TEREX CORP NEW | X | | 3,500 | 0 |
| TEREX CORP NEW | X | 5 | 15,928 | 0 |
| TEREX CORP NEW | X | | 2,670 | 0 |
| TEREX CORP NEW | X | 6 | 30 | 0 |
| TEREX CORP NEW | X | 3 | 3,200 | 0 |
| TERNIUM SA | X | 3 | 300 | 0 |
| TERNIUM SA | X | 3 | 100,200 | 0 |
| TERRA INDS INC | X | 3 | 124,279 | 0 |
| TERRA INDS INC | X | 1 | 14,252 | 0 |
| TERRA INDS INC | X | 4 | 656 | 0 |
| TERRA INDS INC | X | | 1,507 | 0 |
| TERRA INDS INC | X | 6 | 7,145 | 0 |
| TESCO CORP | X | 1 | 1,626 | 0 |
| TESCO CORP | X | 3 | 16,500 | 0 |
| TESCO CORP | X | | 3,338 | 0 |
| TESORO CORP | X | 3 | 800,000 | 0 |
| TESORO CORP | X | 1 | 83 | 0 |
| TESORO CORP | X | 4 | 55 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|--------|
| TESORO CORP | | X | 5 | 24,770 | 0 |
| TESORO CORP | | X | 6 | 750 | 0 |
| TEVA PHARMACEUTICAL INDS LTD | | X | 3 | 280,000 | 0 |
| TEVA PHARMACEUTICAL INDS LTD | | X | 1 | 5,243 | 0 |
| TEVA PHARMACEUTICAL INDS LTD | | X | 3 | 6,022 | 0 |
| TEVA PHARMACEUTICAL INDS LTD | | X | 4 | 0 | 4,400 |
| TEVA PHARMACEUTICAL INDS LTD | | X | 4 | 95 | 15,236 |
| TEVA PHARMACEUTICAL INDS LTD | | X | | 1,200 | 39 |
| TEVA PHARMACEUTICAL INDS LTD | | X | | 2,005 | 0 |
| TEVA PHARMACEUTICAL INDS LTD | | X | 6 | 44,834 | 0 |
| TEVA PHARMACEUTICAL INDS LTD | | X | 3 | 0 | 0 |
| TEVA PHARMACEUTICAL INDS LTD | | X | 8 | 126,280 | 0 |
| TEVA PHARMACEUTICAL INDS LTD | | X | 3 | 19,700 | 0 |
| TEVA PHARMACEUTICAL INDS LTD | X | | 3 | | 0 |
| TETRA TECH INC NEW | | X | 3 | 138,787 | 0 |
| TESSERA TECHNOLOGIES INC | | X | 3 | 141,956 | 0 |
| TEVA PHARMACEUTICAL FIN CO B | | X | 4 | 5,000 | 0 |
| TEVA PHARMACEUTICAL FIN CO B | X | | 3 | | 0 |
| TEXAS CAPITAL BANCSHARES INC | | X | 3 | 133,045 | 0 |
| TEXAS CAPITAL BANCSHARES INC | | X | 1 | 121 | 0 |
| TEXAS INDS INC | | X | 3 | 104,041 | 0 |
| TEXAS INDS INC | | X | 1 | 774 | 0 |
| TEXAS INDS INC | | X | 6 | 1,000 | 0 |
| TEXAS INSTRS INC | | X | 3 | 58,800 | 0 |
| TEXAS INSTRS INC | | X | 1 | 66,232 | 740 |
| TEXAS INSTRS INC | | X | 2 | 26,900 | 0 |
| TEXAS INSTRS INC | | X | 3 | 2,700 | 0 |
| TEXAS INSTRS INC | | X | 4 | 12,035 | 1,000 |
| TEXAS INSTRS INC | | X | | 3,200 | 895 |
| TEXAS INSTRS INC | | X | 5 | 151,386 | 0 |
| TEXAS INSTRS INC | | X | | 5,539 | 0 |
| TEXAS INSTRS INC | | X | 6 | 18,096 | 0 |
| TEXAS INSTRS INC | | X | 3 | 1,986 | 0 |
| TEXAS INSTRS INC | | X | | 13 | 0 |
| TEXAS INSTRS INC | X | | 3 | 18,128 | 0 |
| TEXAS ROADHOUSE INC | | X | 3 | 217,136 | 0 |
| TEXAS ROADHOUSE INC | | X | 1 | 11,559 | 0 |
| THAI FD INC | | X | 3 | 600 | 0 |
| THAI FD INC | | X | 4 | 25,550 | 0 |
| THAI FD INC | | X | 6 | 1,900 | 0 |
| TEXTRON INC | | X | 1 | 93,582 | 34,790 |
| TEXTRON INC | | X | 3 | 200 | 0 |
| TEXTRON INC | | X | 4 | 1,140 | 432 |
| TEXTRON INC | | X | 5 | 26,380 | 0 |
| TEXTRON INC | | X | 3 | 71,465 | 0 |
| TEXTRON INC | X | | 3 | 29,193 | 0 |
| THERMAGE INC | | X | 1 | 3,810 | 0 |
| THERMAGE INC | | X | | 6,128 | 0 |
| THERMO FISHER SCIENTIFIC INC | | X | 3 | 70,212 | 0 |
| THERMO FISHER SCIENTIFIC INC | | X | 3 | 150,310 | 0 |
| THERMO FISHER SCIENTIFIC INC | | X | 3 | 105,300 | 0 |
| THERMO FISHER SCIENTIFIC INC | | X | 1 | 16,656 | 0 |
| THERMO FISHER SCIENTIFIC INC | | X | 2 | 21,945 | 0 |
| THERMO FISHER SCIENTIFIC INC | | X | 3 | 60 | 0 |
| THERMO FISHER SCIENTIFIC INC | | X | 4 | 740 | 608 |
| THERMO FISHER SCIENTIFIC INC | | X | 5 | 48,021 | 0 |
| THERMO FISHER SCIENTIFIC INC | | X | | 1,533 | 0 |
| THERMO FISHER SCIENTIFIC INC | | X | 6 | 102,685 | 0 |
| THERMO FISHER SCIENTIFIC INC | X | | 3 | 55,551 | 0 |
| THESTREET COM | | X | 3 | 45,787 | 0 |
| THOMAS WEISEL PARTNERS GRP I | | X | 3 | 23,909 | 0 |
| THOMPSON CREEK METALS CO INC | | X | 6 | 14,879 | 0 |

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

| | | | | | | |
|------------------------------|---|---|---|-----------|--------|----|
| THOMPSON CREEK METALS CO INC | | X | 3 | 0 | 0 | 1 |
| THOMSON CORP | | X | 6 | 246,896 | 0 | |
| THOMSON CORP | | X | 3 | 1,300 | 0 | |
| THOMSON | | X | 1 | 22,755 | 0 | |
| THOMSON | | X | 4 | 1,750 | 13,030 | |
| THOMSON | | X | | 2,316 | 0 | |
| THOMSON | | X | 6 | 4,370 | 0 | |
| THORATEC CORP | | X | 3 | 127,867 | 0 | |
| THORNBURG MTG INC | | X | 6 | 1,700 | 0 | |
| THORNBURG MTG INC | | X | 3 | 20,000 | 0 | |
| 3COM CORP | | X | 3 | 1,602,954 | 0 | |
| 3COM CORP | | X | 3 | 10,000 | 0 | |
| 3COM CORP | | X | 6 | 45,495 | 0 | |
| 3COM CORP | | X | | 133 | 0 | |
| 3M CO | | X | 3 | 2,000 | 0 | |
| 3M CO | | X | 3 | 1,608 | 0 | |
| 3M CO | | X | 1 | 111,424 | 37,350 | 1 |
| 3M CO | | X | 2 | 10,700 | 0 | |
| 3M CO | | X | 3 | 8,000 | 0 | |
| 3M CO | | X | 4 | 2,600 | 0 | |
| 3M CO | | X | 4 | 3,000 | 0 | |
| 3M CO | | X | | 2,200 | 260 | |
| 3M CO | | X | 5 | 69,221 | 0 | |
| 3M CO | | X | | 2,300 | 0 | |
| 3M CO | | X | 6 | 39,654 | 0 | |
| 3M CO | | X | 3 | 8,150 | 0 | |
| 3M CO | | X | | 200 | 0 | |
| 3M CO | X | | 3 | 67,179 | 0 | |
| TIBCO SOFTWARE INC | | X | 3 | 434,449 | 0 | |
| TIDEWATER INC | | X | 1 | 1,000 | 0 | |
| TIDEWATER INC | | X | 6 | 5,285 | 0 | |
| TIDEWATER INC | X | | 3 | 14,340 | 0 | |
| TIERONE CORP | | X | 3 | 41,828 | 0 | |
| TIFFANY & CO NEW | | X | 3 | 124,200 | 0 | |
| TIFFANY & CO NEW | | X | 1 | 21,729 | 0 | 1 |
| TIFFANY & CO NEW | | X | 4 | 165 | 0 | |
| TIFFANY & CO NEW | | X | | 500 | 0 | |
| TIFFANY & CO NEW | | X | 5 | 9,587 | 0 | |
| TIFFANY & CO NEW | | X | | 3,884 | 0 | |
| TIFFANY & CO NEW | | X | 6 | 3,545 | 0 | |
| TIFFANY & CO NEW | X | | 3 | 123,616 | 0 | |
| TIM HORTONS INC | | X | 1 | 2,331 | 0 | |
| TIM HORTONS INC | | X | 6 | 126,865 | 0 | |
| TIME WARNER INC | | X | 3 | 2,500 | 0 | |
| TIME WARNER INC | | X | 1 | 486,690 | 10,250 | 2 |
| TIME WARNER INC | | X | 2 | 28,900 | 0 | |
| TIME WARNER INC | | X | 3 | 5,011 | 0 | |
| TIME WARNER INC | | X | 4 | 0 | 13,300 | |
| TIME WARNER INC | | X | 4 | 30,040 | 24,090 | |
| TIME WARNER INC | | X | | 4,200 | 1,840 | |
| TIME WARNER INC | | X | 5 | 385,835 | 0 | |
| TIME WARNER INC | | X | 6 | 129,135 | 0 | |
| TIME WARNER INC | | X | 3 | 58,077 | 0 | |
| TIME WARNER INC | | X | 3 | 29,000 | 0 | |
| TIME WARNER INC | | X | 3 | 276 | 0 | |
| TIME WARNER INC | | X | 9 | 36,480 | 0 | |
| TIME WARNER INC | X | | 3 | 89,071 | 0 | 12 |
| TIME WARNER TELECOM INC | | X | 3 | 447,705 | 0 | |
| TIME WARNER TELECOM INC | | X | 1 | 198 | 0 | |
| TIME WARNER TELECOM INC | | X | 4 | 0 | 1,700 | |
| TIME WARNER TELECOM INC | | X | 4 | 220 | 0 | |
| TIME WARNER CABLE INC | | X | 3 | 66,900 | 0 | |

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

| | | | | | |
|------------------------------|---|---|---|---------|--------|
| TIME WARNER CABLE INC | | X | | 71,101 | 0 |
| TOLL BROTHERS INC | | X | 3 | 65,000 | 0 |
| TOLL BROTHERS INC | | X | 3 | 1,750 | 0 |
| TOLL BROTHERS INC | | X | | 1,000 | 0 |
| TOLL BROTHERS INC | | X | 6 | 45 | 0 |
| TOLL BROTHERS INC | X | | 3 | 1,900 | 0 |
| TOMKINS PLC | | X | 1 | 3,212 | 0 |
| TOMKINS PLC | | X | 4 | 429 | 4,700 |
| TOMKINS PLC | | X | 6 | 2,095 | 0 |
| TOMPKINS FINANCIAL CORPORATI | | X | 3 | 9,000 | 0 |
| TONGJITANG CHINESE MED CO | | X | 2 | 299,600 | 0 |
| TONGJITANG CHINESE MED CO | | X | | 3,200 | 0 |
| TOOTSIE ROLL INDS INC | | X | 3 | 80,340 | 0 |
| TOOTSIE ROLL INDS INC | | X | 1 | 10,702 | 0 |
| TOOTSIE ROLL INDS INC | X | | 3 | 11,900 | 0 |
| TORCHMARK CORP | | X | 1 | 57 | 800 |
| TORCHMARK CORP | | X | 4 | 0 | 10,000 |
| TORCHMARK CORP | | X | 5 | 18,240 | 0 |
| TORONTO DOMINION BK ONT | | X | 3 | 18 | 0 |
| TORONTO DOMINION BK ONT | | X | 6 | 350,408 | 0 |
| TOTAL S A | | X | 3 | 400 | 0 |
| TOTAL S A | | X | 3 | 7,750 | 0 |
| TOTAL S A | | X | 1 | 6,127 | 0 |
| TOTAL S A | | X | 2 | 7,300 | 0 |
| TOTAL S A | | X | 4 | 1,377 | 210 |
| TOTAL S A | | X | | 4,383 | 0 |
| TOTAL S A | | X | 6 | 76,803 | 0 |
| TOTAL S A | | X | 3 | 150 | 0 |
| TOWER GROUP INC | | X | 3 | 105,848 | 0 |
| TOWER GROUP INC | | X | 1 | 65 | 0 |
| TOYOTA MOTOR CORP | | X | 3 | 715 | 0 |
| TOYOTA MOTOR CORP | | X | 1 | 1,564 | 0 |
| TOYOTA MOTOR CORP | | X | 3 | 17 | 0 |
| TOYOTA MOTOR CORP | | X | 4 | 463 | 0 |
| TOYOTA MOTOR CORP | | X | | 33 | 0 |
| TOYOTA MOTOR CORP | | X | 6 | 12,865 | 0 |
| TRADESTATION GROUP INC | | X | 3 | 20,039 | 0 |
| TRANE INC | | X | 3 | 167,600 | 0 |
| TRANE INC | | X | 1 | 348 | 0 |
| TRANE INC | | X | 3 | 9,000 | 0 |
| TRANSALTA CORP | | X | 6 | 69,372 | 0 |
| TRANSCANADA CORP | | X | 1 | 0 | 0 |
| TRANSCANADA CORP | | X | 6 | 338,378 | 0 |
| TRANSCANADA CORP | | X | 3 | 0 | 0 |
| TRANSOCEAN SEDCO FOREX INC | | X | 4 | 13,000 | 0 |
| TRANSPORTADORA DE GAS SUR | | X | | 28,748 | 0 |
| TRAVELERS COMPANIES INC | | X | 1 | 231,964 | 2,527 |
| TRAVELERS COMPANIES INC | | X | 2 | 15,271 | 0 |
| TRAVELERS COMPANIES INC | | X | 4 | 0 | 1,800 |
| TRAVELERS COMPANIES INC | | X | 4 | 1,086 | 9,180 |
| TRAVELERS COMPANIES INC | | X | | 301 | 0 |
| TRAVELERS COMPANIES INC | | X | 5 | 79,375 | 0 |
| TRAVELERS COMPANIES INC | | X | | 1,893 | 0 |
| TRAVELERS COMPANIES INC | | X | 6 | 5,111 | 0 |
| TRAVELERS COMPANIES INC | | X | 3 | 24,000 | 0 |
| TRAVELERS COMPANIES INC | | X | 9 | 8,740 | 0 |
| TRAVELERS COMPANIES INC | X | | 3 | 1,420 | 0 |
| TREDEGAR CORP | | X | 3 | 50,767 | 0 |
| TREEHOUSE FOODS INC | | X | 3 | 93,345 | 0 |
| TRIDENT MICROSYSTEMS INC | | X | 3 | 24,627 | 0 |
| TRIAD GTY INC | | X | 3 | 10,878 | 0 |
| TRIARC COS INC | | X | 3 | 105,200 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|-----|
| TRICO BANCSHARES | | X | 3 | 27,000 | 0 |
| TRICO MARINE SERVICES INC | | X | 3 | 8,837 | 0 |
| TRIMBLE NAVIGATION LTD | | X | 3 | 108,700 | 0 |
| TRINA SOLAR LIMITED | X | | 3 | 97,200 | 0 |
| TRIQUINT SEMICONDUCTOR INC | | X | 3 | 344,573 | 0 |
| TRIQUINT SEMICONDUCTOR INC | | X | 3 | 4,500 | 0 |
| TRIUMPH GROUP INC NEW | | X | 3 | 45,808 | 0 |
| TRUEBLUE INC | | X | 3 | 377,601 | 0 |
| TRUEBLUE INC | | X | | 0 | 30 |
| TUPPERWARE BRANDS CORP | | X | 3 | 118,830 | 0 |
| TUPPERWARE BRANDS CORP | | X | 1 | 200 | 0 |
| TUPPERWARE BRANDS CORP | | X | 4 | 4,000 | 0 |
| TUPPERWARE BRANDS CORP | | X | | 0 | 40 |
| TURKCELL ILETISIM HIZMETLERI | | X | 1 | 29,519 | 0 |
| TURKCELL ILETISIM HIZMETLERI | | X | 4 | 0 | 522 |
| TURKCELL ILETISIM HIZMETLERI | | X | | 0 | 48 |
| TURKCELL ILETISIM HIZMETLERI | | X | | 3,842 | 0 |
| TURKCELL ILETISIM HIZMETLERI | | X | 6 | 75,290 | 0 |
| TURKCELL ILETISIM HIZMETLERI | X | | 3 | 221,423 | 0 |
| TWIN DISC INC | | X | 3 | 59,000 | 0 |
| II VI INC | | X | 3 | 23,883 | 0 |
| II VI INC | | X | 3 | 9,000 | 0 |
| TYLER TECHNOLOGIES INC | | X | 3 | 121,047 | 0 |
| TYSON FOODS INC | | X | 1 | 258 | 0 |
| TYSON FOODS INC | | X | 2 | 24,100 | 0 |
| TYSON FOODS INC | | X | | 0 | 229 |
| TYSON FOODS INC | | X | 5 | 14,321 | 0 |
| TYSON FOODS INC | | X | 6 | 8,855 | 0 |
| UAL CORP | | X | 3 | 16,600 | 0 |
| UAL CORP | | X | | 7,485 | 0 |
| UAL CORP | | X | | 500,000 | 0 |
| UCBH HOLDINGS INC | | X | 3 | 478,943 | 0 |
| UCBH HOLDINGS INC | | X | | 0 | 50 |
| UIL HLDG CORP | | X | 3 | 57,690 | 0 |
| UMB FINL CORP | | X | 3 | 138,600 | 0 |
| UST INC | | X | 1 | 0 | 0 |
| UST INC | | X | 2 | 9,285 | 0 |
| UST INC | | X | 4 | 0 | 800 |
| UST INC | | X | 5 | 25,222 | 0 |
| UST INC | | X | 6 | 431 | 0 |
| US BANCORP DEL | | X | 3 | 2,000 | 0 |
| US BANCORP DEL | | X | 1 | 798 | 350 |
| US BANCORP DEL | | X | 4 | 1,000 | 0 |
| US BANCORP DEL | | X | 5 | 166,612 | 0 |
| US BANCORP DEL | | X | | 1,919 | 0 |
| US BANCORP DEL | | X | 6 | 935 | 0 |
| US BANCORP DEL | X | | 3 | 102,358 | 0 |
| URS CORP NEW | | X | 1 | 60 | 0 |
| URS CORP NEW | | X | 4 | 80 | 0 |
| URS CORP NEW | X | | 3 | 23,577 | 0 |
| U S G CORP | | X | 3 | 16,900 | 0 |
| U S G CORP | | X | | 10,000 | 0 |
| U S G CORP | X | | 3 | 51 | 0 |
| USEC INC | | X | 3 | 44,900 | 0 |
| USEC INC | | X | 6 | 3,500 | 0 |
| USEC INC | X | | 3 | 10,661 | 0 |
| U S CONCRETE INC | | X | 3 | 124,622 | 0 |
| USA MOBILITY INC | | X | 3 | 59,519 | 0 |
| US BIOENERGY CORP | | X | 3 | 63,798 | 0 |
| UAP HLDG CORP | | X | 3 | 145,284 | 0 |
| ULTIMATE SOFTWARE GROUP INC | | X | 3 | 73,500 | 0 |
| ULTRA CLEAN HLDGS INC | | X | 3 | 155,900 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|-----------|-------|
| ULTRA CLEAN HLDGS INC | X | | 3 | 1 | 0 |
| ULTRATECH INC | | X | 3 | 85,487 | 0 |
| UMPQUA HLDGS CORP | | X | 3 | 129,667 | 0 |
| UMPQUA HLDGS CORP | | X | | 0 | 70 |
| UNIBANCO-UNIAO DE BANCOS BRA | | X | 3 | 21,800 | 0 |
| UNIBANCO-UNIAO DE BANCOS BRA | | X | 3 | 7,415 | 0 |
| UNIBANCO-UNIAO DE BANCOS BRA | | X | 3 | 340 | 0 |
| UNIBANCO-UNIAO DE BANCOS BRA | | X | 4 | 0 | 64 |
| UNIBANCO-UNIAO DE BANCOS BRA | | X | | 0 | 14 |
| UNIBANCO-UNIAO DE BANCOS BRA | | X | 5 | 37,933 | 0 |
| UNIBANCO-UNIAO DE BANCOS BRA | X | | 3 | 23,574 | 0 |
| UNIFIRST CORP MASS | | X | 3 | 77,733 | 0 |
| UNILEVER PLC | | X | 1 | 8,043 | 0 |
| UNILEVER PLC | | X | 3 | 95 | 0 |
| UNILEVER PLC | | X | 4 | 865 | 574 |
| UNILEVER PLC | | X | | 5,839 | 0 |
| UNILEVER PLC | | X | 6 | 276,668 | 0 |
| UNILEVER N V | | X | 3 | 3,300 | 0 |
| UNILEVER N V | | X | 1 | 19,103 | 0 |
| UNILEVER N V | | X | 4 | 1,154 | 7,155 |
| UNILEVER N V | | X | | 1,729 | 0 |
| UNILEVER N V | | X | 6 | 12,688 | 0 |
| UNION BANKSHARES CORP | | X | 3 | 15,000 | 0 |
| UNION DRILLING INC | | X | 3 | 57,554 | 0 |
| UNION DRILLING INC | | X | 1 | 2,000 | 0 |
| UNION PAC CORP | | X | 3 | 2,900,000 | 0 |
| UNION PAC CORP | | X | 1 | 9,411 | 200 |
| UNION PAC CORP | | X | 4 | 2,200 | 0 |
| UNION PAC CORP | | X | | 0 | 155 |
| UNION PAC CORP | | X | 5 | 29,945 | 0 |
| UNION PAC CORP | | X | 3 | 1,000 | 0 |
| UNION PAC CORP | X | | 3 | 3,297 | 0 |
| UNISYS CORP | | X | 1 | 3,049 | 0 |
| UNISYS CORP | | X | 4 | 2,870 | 2,445 |
| UNISYS CORP | | X | 5 | 18,792 | 0 |
| UNISYS CORP | | X | 6 | 6,328 | 0 |
| UNIT CORP | | X | 3 | 93,300 | 0 |
| UNITED AMER INDEMNITY LTD | | X | 3 | 10,900 | 0 |
| UNITED CMNTY FINL CORP OHIO | | X | 3 | 33,000 | 0 |
| UNITED BANKSHARES INC WEST V | | X | 3 | 93,000 | 0 |
| UNITED FIRE & CAS CO | | X | 3 | 65,978 | 0 |
| UNITED FIRE & CAS CO | | X | 4 | 50 | 0 |
| UNITED MICROELECTRONICS CORP | | X | 1 | 7,788 | 0 |
| UNITED MICROELECTRONICS CORP | | X | 4 | 3,643 | 0 |
| UNITED MICROELECTRONICS CORP | | X | | 0 | 481 |
| UNITED MICROELECTRONICS CORP | | X | 6 | 445,647 | 0 |
| UNITED NAT FOODS INC | | X | 3 | 30,906 | 0 |
| UNITED NAT FOODS INC | | X | 6 | 8,340 | 0 |
| UNITED NAT FOODS INC | | X | 3 | 7,000 | 0 |
| UNITED ONLINE INC | | X | 5 | 54,682 | 0 |
| UNITED PARCEL SERVICE INC | | X | 3 | 2,520,100 | 0 |
| UNITED PARCEL SERVICE INC | | X | 1 | 958 | 0 |
| UNITED PARCEL SERVICE INC | | X | 2 | 1,900 | 0 |
| UNITED PARCEL SERVICE INC | | X | 4 | 0 | 1,300 |
| UNITED PARCEL SERVICE INC | | X | 4 | 500 | 0 |
| UNITED PARCEL SERVICE INC | | X | | 0 | 200 |
| UNITED PARCEL SERVICE INC | | X | 5 | 112,907 | 0 |
| UNITED PARCEL SERVICE INC | | X | 6 | 359 | 0 |
| UNITED PARCEL SERVICE INC | X | | 3 | 12,252 | 0 |
| UNITED STATES NATL GAS FUND | | X | 6 | 1,000 | 0 |
| UNITED STATES NATL GAS FUND | | X | 3 | 104,710 | 0 |
| U STORE IT TR | | X | 3 | 278,762 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|-----------|--------|
| UNITED STATES STL CORP NEW | | X | 1 | 4,724 | 0 |
| UNITED STATES STL CORP NEW | | X | | 0 | 66 |
| UNITED STATES STL CORP NEW | | X | 5 | 12,514 | 0 |
| UNITED STATES STL CORP NEW | | X | | 419 | 0 |
| UNITED STATES STL CORP NEW | | X | 6 | 375 | 0 |
| UNITED STATES STL CORP NEW | X | | 3 | 8,189 | 0 |
| UNITED STATIONERS INC | | X | 3 | 151,764 | 0 |
| UNITED STATIONERS INC | | X | | 0 | 15 |
| UNITED TECHNOLOGIES CORP | | X | 3 | 51,543 | 0 |
| UNITED TECHNOLOGIES CORP | | X | 3 | 363,701 | 0 |
| UNITED TECHNOLOGIES CORP | | X | 3 | 10,365 | 0 |
| UNITED TECHNOLOGIES CORP | | X | 1 | 220,379 | 3,248 |
| UNITED TECHNOLOGIES CORP | | X | 3 | 645 | 0 |
| UNITED TECHNOLOGIES CORP | | X | 4 | 6,900 | 2,300 |
| UNITED TECHNOLOGIES CORP | | X | 4 | 65 | 10,662 |
| UNITED TECHNOLOGIES CORP | | X | | 0 | 670 |
| UNITED TECHNOLOGIES CORP | | X | 5 | 95,015 | 0 |
| UNITED TECHNOLOGIES CORP | | X | | 2,863 | 0 |
| UNITED TECHNOLOGIES CORP | | X | 6 | 7,642 | 0 |
| UNITED TECHNOLOGIES CORP | | X | 3 | 6,126 | 0 |
| UNITED TECHNOLOGIES CORP | | X | | 100 | 0 |
| UNITED TECHNOLOGIES CORP | | X | 9 | 4,730 | 0 |
| UNITED TECHNOLOGIES CORP | X | | 3 | 149,406 | 0 |
| UNITED THERAPEUTICS CORP DEL | | X | 3 | 15,946 | 0 |
| UNITEDHEALTH GROUP INC | | X | 1 | 37,950 | 350 |
| UNITEDHEALTH GROUP INC | | X | 3 | 1,000 | 0 |
| UNITEDHEALTH GROUP INC | | X | 4 | 110 | 235 |
| UNITEDHEALTH GROUP INC | | X | | 0 | 395 |
| UNITEDHEALTH GROUP INC | | X | 5 | 125,175 | 0 |
| UNITEDHEALTH GROUP INC | | X | | 3,245 | 0 |
| UNITEDHEALTH GROUP INC | | X | 6 | 4,020 | 0 |
| UNITEDHEALTH GROUP INC | | X | 9 | 4,280 | 0 |
| UNITEDHEALTH GROUP INC | X | | 3 | 159,902 | 0 |
| UNIVERSAL AMERICAN CORP | | X | 3 | 159,000 | 0 |
| UNIVERSAL ELECTRS INC | | X | 3 | 36,525 | 0 |
| UNIVERSAL FST PRODS INC | | X | 3 | 100,005 | 0 |
| UNIVERSAL FST PRODS INC | | X | 3 | 4,912 | 0 |
| UNIVERSAL HEALTH RLTY INCM T | | X | 3 | 49,200 | 0 |
| UNIVERSAL STAINLESS & ALLOY | | X | 3 | 44,300 | 0 |
| UNIVERSAL TRUCKLOAD SVCS INC | | X | 3 | 11,820 | 0 |
| UNIVERSAL TECHNICAL INST INC | | X | 3 | 60,418 | 0 |
| UNUM GROUP | | X | 3 | 9,500,000 | 0 |
| UNUM GROUP | | X | 1 | 38,666 | 0 |
| UNUM GROUP | | X | 2 | 25,100 | 0 |
| UNUM GROUP | | X | 5 | 43,924 | 0 |
| UNUM GROUP | | X | | 4,165 | 0 |
| UNUM GROUP | | X | 6 | 10,366 | 0 |
| V F CORP | | X | 1 | 221 | 0 |
| V F CORP | | X | 3 | 39 | 0 |
| V F CORP | | X | 4 | 250 | 0 |
| V F CORP | | X | 5 | 11,897 | 0 |
| VAALCO ENERGY INC | | X | 3 | 114,099 | 0 |
| VAALCO ENERGY INC | | X | 4 | 9,200 | 0 |
| VAIL RESORTS INC | | X | 3 | 71,400 | 0 |
| VAIL RESORTS INC | | X | 1 | 3,951 | 0 |
| VAIL RESORTS INC | | X | | 324 | 0 |
| VALASSIS COMMUNICATIONS INC | | X | 3 | 191,679 | 0 |
| VALERO ENERGY CORP NEW | | X | 3 | 1,600 | 0 |
| VALERO ENERGY CORP NEW | | X | 3 | 1,446 | 0 |
| VALERO ENERGY CORP NEW | | X | 1 | 10,408 | 0 |
| VALERO ENERGY CORP NEW | | X | 2 | 12,900 | 0 |
| VALERO ENERGY CORP NEW | | X | 3 | 3,000 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|--------|
| VALERO ENERGY CORP NEW | | X | 4 | 8,764 | 237 |
| VALERO ENERGY CORP NEW | | X | 5 | 62,246 | 0 |
| VALERO ENERGY CORP NEW | | X | | 1,693 | 0 |
| VALERO ENERGY CORP NEW | | X | 6 | 6,350 | 0 |
| VALERO ENERGY CORP NEW | | X | 3 | 61,780 | 0 |
| VALERO ENERGY CORP NEW | X | | 3 | 37,669 | 0 |
| VALMONT INDS INC | | X | 3 | 45,215 | 0 |
| VALSPAR CORP | | X | 3 | 74,200 | 0 |
| VALSPAR CORP | | X | 4 | 90 | 0 |
| VALUECLICK INC | | X | 3 | 34,031 | 0 |
| VALUEVISION MEDIA INC | | X | 3 | 93,710 | 0 |
| VANGUARD INTL EQUITY INDEX F | | X | 1 | 4,800 | 0 |
| VANGUARD INTL EQUITY INDEX F | | X | | 399 | 0 |
| VANGUARD INTL EQUITY INDEX F | | X | 6 | 100 | 0 |
| VANGUARD INTL EQUITY INDEX F | X | | 3 | 29,900 | 0 |
| VANGUARD INTL EQUITY INDEX F | | X | 1 | 0 | 0 |
| VARIAN INC | | X | 3 | 108,544 | 0 |
| VARIAN MED SYS INC | | X | 1 | 158 | 0 |
| VARIAN MED SYS INC | | X | 5 | 11,769 | 0 |
| VASCO DATA SEC INTL INC | | X | 3 | 85,062 | 0 |
| VECTREN CORP | | X | 1 | 0 | 12,128 |
| VEECO INSTRS INC DEL | | X | 3 | 56,757 | 0 |
| VENOCO INC | | X | 3 | 99,959 | 0 |
| VANGUARD INDEX FDS | | X | 1 | 0 | 0 |
| VEOLIA ENVIRONNEMENT | | X | 6 | 18,250 | 0 |
| VEOLIA ENVIRONNEMENT | | X | 9 | 317 | 0 |
| VERASUN ENERGY CORP | | X | 3 | 0 | 0 |
| VERASUN ENERGY CORP | X | | 3 | 238,181 | 0 |
| VERIFONE HLDGS INC | | X | 3 | 11,300 | 0 |
| VERISIGN INC | | X | 3 | 6,700 | 0 |
| VERISIGN INC | | X | 5 | 14,542 | 0 |
| VERISIGN INC | | X | 6 | 5,000 | 0 |
| VERIZON COMMUNICATIONS INC | | X | 3 | 190 | 0 |
| VERIZON COMMUNICATIONS INC | | X | 1 | 202,007 | 24,231 |
| VERIZON COMMUNICATIONS INC | | X | 2 | 36,900 | 0 |
| VERIZON COMMUNICATIONS INC | | X | 3 | 1,848 | 0 |
| VERIZON COMMUNICATIONS INC | | X | 4 | 0 | 6,200 |
| VERIZON COMMUNICATIONS INC | | X | 4 | 8,196 | 1,055 |
| VERIZON COMMUNICATIONS INC | | X | | 2,988 | 0 |
| VERIZON COMMUNICATIONS INC | | X | 5 | 298,349 | 0 |
| VERIZON COMMUNICATIONS INC | | X | | 6,166 | 0 |
| VERIZON COMMUNICATIONS INC | | X | 6 | 13,731 | 0 |
| VERIZON COMMUNICATIONS INC | | X | 3 | 3,100 | 0 |
| VERIZON COMMUNICATIONS INC | | X | | 355 | 0 |
| VERIZON COMMUNICATIONS INC | | X | 3 | 34,200 | 0 |
| VERIZON COMMUNICATIONS INC | X | | 3 | 73,311 | 0 |
| VIAD CORP | | X | 3 | 62,495 | 0 |
| VIASAT INC | | X | 3 | 44,291 | 0 |
| VIACOM INC NEW | | X | 3 | 150 | 0 |
| VIACOM INC NEW | | X | 3 | 75,100 | 0 |
| VIACOM INC NEW | | X | 1 | 12,092 | 0 |
| VIACOM INC NEW | | X | 2 | 18,200 | 0 |
| VIACOM INC NEW | | X | 3 | 542 | 0 |
| VIACOM INC NEW | | X | 4 | 0 | 2,700 |
| VIACOM INC NEW | | X | 4 | 545 | 0 |
| VIACOM INC NEW | | X | | 600 | 192 |
| VIACOM INC NEW | | X | 5 | 104,853 | 0 |
| VIACOM INC NEW | | X | | 2 | 0 |
| VIACOM INC NEW | | X | 6 | 8,513 | 0 |
| VIACOM INC NEW | | X | 3 | 0 | 0 |
| VICOR CORP | | X | 3 | 66,000 | 0 |
| VIEWPOINT FINL GROUP | | X | 3 | 27,000 | 0 |

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

| | | | | |
|------------------------------|---|---|-----------|--------|
| VIGNETTE CORP | X | 3 | 68,644 | 0 |
| VILLAGE SUPER MKT INC | X | 3 | 6,000 | 0 |
| VIROPHARMA INC | X | 3 | 53,955 | 0 |
| VISHAY INTERTECHNOLOGY INC | X | 1 | 139 | 0 |
| VISHAY INTERTECHNOLOGY INC | X | 2 | 19,500 | 0 |
| VISHAY INTERTECHNOLOGY INC | X | 4 | 915 | 0 |
| VITAL SIGNS INC | X | 3 | 15,717 | 0 |
| VITAL IMAGES INC | X | 3 | 26,947 | 0 |
| VIVO PARTICIPACOES S A | X | 3 | 30 | 0 |
| VIVO PARTICIPACOES S A | X | 4 | 3,113 | 468 |
| VIVO PARTICIPACOES S A | X | 6 | 832 | 0 |
| VIVO PARTICIPACOES S A | X | 3 | 515,440 | 0 |
| VIVO PARTICIPACOES S A | X | 3 | 106,034 | 0 |
| VODAFONE GROUP PLC NEW | X | 1 | 20,009 | 0 |
| VODAFONE GROUP PLC NEW | X | 2 | 18,900 | 0 |
| VODAFONE GROUP PLC NEW | X | 3 | 44 | 0 |
| VODAFONE GROUP PLC NEW | X | 4 | 1,947 | 1,465 |
| VODAFONE GROUP PLC NEW | X | X | 9,581 | 0 |
| VODAFONE GROUP PLC NEW | X | 6 | 157,805 | 0 |
| VODAFONE GROUP PLC NEW | X | 3 | 31,400 | 0 |
| VOLCANO CORPORATION | X | 3 | 97,242 | 0 |
| VOLCOM INC | X | 3 | 19,335 | 0 |
| VOLT INFORMATION SCIENCES IN | X | 3 | 113,373 | 0 |
| VORNADO RLTY TR | X | 3 | 5,082 | 0 |
| VORNADO RLTY TR | X | 1 | 41 | 0 |
| VORNADO RLTY TR | X | 5 | 8,392 | 0 |
| VULCAN MATLS CO | X | 1 | 68,149 | 1,812 |
| VULCAN MATLS CO | X | 4 | 65 | 145 |
| VULCAN MATLS CO | X | X | 0 | 1 |
| VULCAN MATLS CO | X | 5 | 7,301 | 0 |
| VULCAN MATLS CO | X | 6 | 74 | 0 |
| WD-40 CO | X | 3 | 31,844 | 0 |
| WD-40 CO | X | 1 | 2,289 | 0 |
| WD-40 CO | X | 3 | 61 | 0 |
| WD-40 CO | X | X | 2,232 | 0 |
| WGL HLDGS INC | X | 3 | 140,871 | 0 |
| W-H ENERGY SVCS INC | X | 3 | 22,562 | 0 |
| WMS INDS INC | X | 3 | 31,257 | 0 |
| WMS INDS INC | X | 3 | 8,000 | 0 |
| WPP GROUP PLC | X | 1 | 467 | 0 |
| WPP GROUP PLC | X | 6 | 6,175 | 0 |
| WSFS FINL CORP | X | 3 | 31,000 | 0 |
| WUXI PHARMATECH CAYMAN INC | X | 2 | 179,400 | 0 |
| WABASH NATL CORP | X | 3 | 103,578 | 0 |
| WABTEC CORP | X | 3 | 37,953 | 0 |
| WACHOVIA CORP NEW | X | 1 | 2,651 | 0 |
| WACHOVIA CORP NEW | X | 2 | 15,000 | 0 |
| WACHOVIA CORP NEW | X | 3 | 4,085 | 0 |
| WACHOVIA CORP NEW | X | 4 | 1,455 | 258 |
| WACHOVIA CORP NEW | X | X | 0 | 13,418 |
| WACHOVIA CORP NEW | X | 5 | 199,912 | 0 |
| WACHOVIA CORP NEW | X | X | 7,342 | 0 |
| WACHOVIA CORP NEW | X | 6 | 21,158 | 0 |
| WACHOVIA CORP NEW | X | 3 | 57,062 | 0 |
| WADDELL & REED FINL INC | X | 3 | 457,828 | 0 |
| WADDELL & REED FINL INC | X | 1 | 37 | 0 |
| WAL MART STORES INC | X | 3 | 1,200 | 0 |
| WAL MART STORES INC | X | 3 | 500 | 0 |
| WAL MART STORES INC | X | 3 | 2,550 | 0 |
| WAL MART STORES INC | X | 3 | 3,948,000 | 0 |
| WAL MART STORES INC | X | 1 | 26,627 | 10,285 |
| WAL MART STORES INC | X | 2 | 29,900 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|-----------|-------|
| WAL MART STORES INC | | X | 3 | 2,210 | 0 |
| WAL MART STORES INC | | X | 4 | 0 | 4,200 |
| WAL MART STORES INC | | X | 4 | 800 | 0 |
| WAL MART STORES INC | | X | 4 | 32,155 | 460 |
| WAL MART STORES INC | | X | 5 | 275,483 | 0 |
| WAL MART STORES INC | | X | | 1,366 | 0 |
| WAL MART STORES INC | | X | 6 | 12,907 | 0 |
| WAL MART STORES INC | | X | 3 | 14,490 | 0 |
| WAL MART STORES INC | | X | | 310 | 0 |
| WAL MART STORES INC | | X | | 46,068 | 0 |
| WAL MART STORES INC | | X | 3 | 4,200 | 0 |
| WAL MART STORES INC | X | | 3 | 269,808 | 0 |
| WALGREEN CO | | X | 3 | 28,200 | 0 |
| WALGREEN CO | | X | 4 | 1,100 | 0 |
| WALGREEN CO | | X | 5 | 99,543 | 0 |
| WALGREEN CO | | X | 6 | 30,496 | 0 |
| WALGREEN CO | X | | 3 | 14,299 | 0 |
| WARNACO GROUP INC | | X | 3 | 355,716 | 0 |
| WARREN RES INC | | X | 3 | 105,300 | 0 |
| WARREN RES INC | | X | | 0 | 180 |
| WASHINGTON FED INC | | X | 3 | 79,400 | 0 |
| WASHINGTON FED INC | | X | 3 | 84 | 0 |
| WASHINGTON MUT INC | | X | 3 | 3,125,000 | 0 |
| WASHINGTON MUT INC | | X | 1 | 0 | 0 |
| WASHINGTON MUT INC | | X | 2 | 16,400 | 0 |
| WASHINGTON MUT INC | | X | 3 | 1,338 | 0 |
| WASHINGTON MUT INC | | X | 4 | 6,235 | 2,470 |
| WASHINGTON MUT INC | | X | 5 | 79,467 | 0 |
| WASHINGTON MUT INC | | X | | 7,814 | 0 |
| WASHINGTON MUT INC | | X | 6 | 20,190 | 0 |
| WASHINGTON POST CO | | X | 1 | 738 | 0 |
| WASHINGTON POST CO | | X | | 54 | 0 |
| WASHINGTON POST CO | | X | 6 | 570 | 0 |
| WASHINGTON REAL ESTATE INVT | | X | 3 | 295,147 | 0 |
| WASHINGTON TR BANCORP | | X | 3 | 15,000 | 0 |
| WASTE CONNECTIONS INC | | X | 3 | 97,340 | 0 |
| WASTE CONNECTIONS INC | | X | 1 | 12,950 | 0 |
| WASTE CONNECTIONS INC | | X | | 830 | 0 |
| WASTE CONNECTIONS INC | X | | 3 | 16,544 | 0 |
| WASTE INDUSTRIES USA INC | | X | 3 | 9,325 | 0 |
| WASTE MGMT INC DEL | | X | 3 | 53,052 | 0 |
| WASTE MGMT INC DEL | | X | 3 | 25,000 | 0 |
| WASTE MGMT INC DEL | | X | 1 | 1,015 | 0 |
| WASTE MGMT INC DEL | | X | 3 | 457 | 0 |
| WASTE MGMT INC DEL | | X | 4 | 555 | 0 |
| WASTE MGMT INC DEL | | X | 5 | 49,476 | 0 |
| WASTE MGMT INC DEL | | X | 6 | 20,900 | 0 |
| WASTE MGMT INC DEL | | X | 3 | 20,000 | 0 |
| WASTE MGMT INC DEL | X | | 3 | 197,040 | 0 |
| WATERS CORP | | X | 3 | 42,900 | 0 |
| WATERS CORP | | X | 5 | 6,713 | 0 |
| WATERS CORP | | X | 3 | 6,000 | 0 |
| WATERS CORP | X | | 3 | 2,500 | 0 |
| WATSON WYATT WORLDWIDE INC | | X | 3 | 147,300 | 0 |
| WATSON WYATT WORLDWIDE INC | | X | 1 | 78 | 0 |
| WATSON WYATT WORLDWIDE INC | | X | | 0 | 20 |
| WATSON WYATT WORLDWIDE INC | | X | 3 | 5,000 | 0 |
| WATTS WATER TECHNOLOGIES INC | | X | 3 | 23,324 | 0 |
| WATTS WATER TECHNOLOGIES INC | X | | 3 | 53,406 | 0 |
| WAUSAU PAPER CORP | | X | 3 | 149,170 | 0 |
| WEBSense INC | | X | 3 | 227,745 | 0 |
| WEBSTER FINL CORP CONN | | X | 3 | 25,900 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|-----------|--------|
| WEIS MKTS INC | | X | 3 | 18,000 | 0 |
| WEIS MKTS INC | | X | 3 | 49 | 0 |
| WEIS MKTS INC | | X | | 0 | 10 |
| WELLCARE HEALTH PLANS INC | | X | 3 | 220,000 | 0 |
| WELLPOINT INC | | X | 3 | 64,605 | 0 |
| WELLPOINT INC | | X | 3 | 154,565 | 0 |
| WELLPOINT INC | | X | 1 | 0 | 0 |
| WELLPOINT INC | | X | 3 | 2,525 | 0 |
| WELLPOINT INC | | X | 4 | 0 | 400 |
| WELLPOINT INC | | X | 4 | 370 | 321 |
| WELLPOINT INC | | X | | 400 | 320 |
| WELLPOINT INC | | X | 5 | 58,876 | 0 |
| WELLPOINT INC | | X | | 83 | 0 |
| WELLPOINT INC | | X | 6 | 88,940 | 0 |
| WELLPOINT INC | | X | 3 | 11,000 | 0 |
| WELLPOINT INC | | X | 3 | 12,411 | 0 |
| WELLPOINT INC | X | | 3 | | |
| WELLS FARGO & CO NEW | | X | 3 | 13,800 | 0 |
| WELLS FARGO & CO NEW | | X | 3 | 4,840 | 0 |
| WELLS FARGO & CO NEW | | X | 3 | 4,230,767 | 0 |
| WELLS FARGO & CO NEW | | X | 1 | 382,129 | 31,891 |
| WELLS FARGO & CO NEW | | X | 2 | 12,300 | 0 |
| WELLS FARGO & CO NEW | | X | 3 | 3,575 | 0 |
| WELLS FARGO & CO NEW | | X | 4 | 2,210 | 71,700 |
| WELLS FARGO & CO NEW | | X | 5 | 355,986 | 0 |
| WELLS FARGO & CO NEW | | X | 6 | 77,729 | 0 |
| WELLS FARGO & CO NEW | | X | 3 | 20 | 0 |
| WELLS FARGO & CO NEW | | X | 9 | 8,850 | 0 |
| WELLS FARGO & CO NEW | X | | 3 | 279,845 | 0 |
| WENDYS INTL INC | | X | 5 | 4,566 | 0 |
| WENDYS INTL INC | X | | 3 | 9,458 | 0 |
| WERNER ENTERPRISES INC | | X | 3 | 80,861 | 0 |
| WESBANCO INC | | X | 3 | 33,000 | 0 |
| WEST COAST BANCORP ORE NEW | | X | 3 | 27,000 | 0 |
| WEST PHARMACEUTICAL SVSC INC | | X | 3 | 50,665 | 0 |
| WESTAMERICA BANCORPORATION | | X | 3 | 12,179 | 0 |
| WESTAR ENERGY INC | | X | 3 | 300,000 | 0 |
| WESTERN DIGITAL CORP | | X | 3 | 73,400 | 0 |
| WESTERN DIGITAL CORP | | X | 6 | 4,700 | 0 |
| WESTERN DIGITAL CORP | | X | 3 | 10,000 | 0 |
| WESTERN DIGITAL CORP | X | | 3 | 21,630 | 0 |
| WESTERN GOLDFIELDS INC CDA | | X | 6 | 28,200 | 0 |
| WESTERN UN CO | | X | 3 | 300 | 0 |
| WESTERN UN CO | | X | 1 | 3,435 | 0 |
| WESTERN UN CO | | X | 5 | 70,553 | 0 |
| WESTERN UN CO | X | | 3 | 58,674 | 0 |
| WESTFIELD FINANCIAL INC NEW | | X | 3 | 36,934 | 0 |
| WET SEAL INC | | X | 3 | 138,571 | 0 |
| WET SEAL INC | | X | 6 | 300 | 0 |
| WEYERHAEUSER CO | | X | 1 | 10,558 | 2,900 |
| WEYERHAEUSER CO | | X | 5 | 12,585 | 0 |
| WEYERHAEUSER CO | | X | 3 | 9,716 | 0 |
| WEYERHAEUSER CO | X | | 3 | 400 | 0 |
| WHIRLPOOL CORP | | X | 3 | 3,000 | 0 |
| WHIRLPOOL CORP | | X | 3 | 104,500 | 0 |
| WHIRLPOOL CORP | | X | 1 | 8,707 | 2,228 |
| WHIRLPOOL CORP | | X | 3 | 4 | 0 |
| WHIRLPOOL CORP | | X | 4 | 355 | 0 |
| WHIRLPOOL CORP | | X | 5 | 14,819 | 0 |
| WHIRLPOOL CORP | | X | 6 | 79 | 0 |
| WHITING PETE CORP NEW | | X | 3 | 106,517 | 0 |
| WHOLE FOODS MKT INC | | X | 1 | 3,840 | 0 |
| WHOLE FOODS MKT INC | | X | 4 | 2,000 | 0 |

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

| | | | | |
|-----------------------------|---|---|-----------|--------|
| WHOLE FOODS MKT INC | X | 5 | 6,689 | 0 |
| WHOLE FOODS MKT INC | X | 6 | 300 | 0 |
| WILEY JOHN & SONS INC | X | 1 | 8,233 | 0 |
| WILEY JOHN & SONS INC | X | | 685 | 0 |
| WILLIAMS COS INC DEL | X | 1 | 370,601 | 2,185 |
| WILLIAMS COS INC DEL | X | 4 | 3,940 | 690 |
| WILLIAMS COS INC DEL | X | 5 | 53,260 | 0 |
| WILLIAMS COS INC DEL | X | 6 | 2,280 | 0 |
| WILLIAMS COS INC DEL | X | 9 | 12,610 | 0 |
| WILLIAMS COS INC DEL | X | 3 | 112,862 | 0 |
| WILLIAMS CLAYTON ENERGY INC | X | 3 | 22,711 | 0 |
| WILSHIRE BANCORP INC | X | 3 | 24,462 | 0 |
| WIMM BILL DANN FOODS OJSC | X | 3 | 1,000 | 0 |
| WIMM BILL DANN FOODS OJSC | X | 8 | 23,000 | 0 |
| WIND RIVER SYSTEMS INC | X | 3 | 58,401 | 0 |
| WINDSTREAM CORP | X | 3 | 1,167 | 0 |
| WINDSTREAM CORP | X | 1 | 1,743 | 9,699 |
| WINDSTREAM CORP | X | 3 | 2,176 | 0 |
| WINDSTREAM CORP | X | 4 | 1,383 | 0 |
| WINDSTREAM CORP | X | 5 | 28,429 | 0 |
| WINDSTREAM CORP | X | 6 | 2,026 | 0 |
| WINN DIXIE STORES INC | X | 3 | 31,700 | 0 |
| WINN DIXIE STORES INC | X | | 10,000 | 0 |
| WINN DIXIE STORES INC | X | | 473 | 0 |
| WINTHROP RLTY TR | X | 3 | 315,400 | 0 |
| WINTRUST FINANCIAL CORP | X | 3 | 19,746 | 0 |
| WINTRUST FINANCIAL CORP | X | 1 | 118 | 0 |
| WIPRO LTD | X | 3 | 83,000 | 0 |
| WISCONSIN ENERGY CORP | X | 1 | 9,515 | 3,274 |
| WISDOMTREE TRUST | X | 1 | 0 | 0 |
| WISDOMTREE TRUST | X | 1 | 0 | 0 |
| WOLVERINE WORLD WIDE INC | X | 3 | 181,179 | 0 |
| WOODWARD GOVERNOR CO | X | 3 | 179,870 | 0 |
| WOODWARD GOVERNOR CO | X | 1 | 3,600 | 0 |
| WORLD ACCEP CORP DEL | X | 3 | 64,552 | 0 |
| WORLD ACCEP CORP DEL | X | 1 | 1,218 | 0 |
| WORLD ACCEP CORP DEL | X | | 2,606 | 0 |
| WORLD FUEL SVCS CORP | X | 3 | 11,596 | 0 |
| WORLD FUEL SVCS CORP | X | 1 | 4,132 | 0 |
| WORLD FUEL SVCS CORP | X | 3 | 77 | 0 |
| WORLD FUEL SVCS CORP | X | | 3,192 | 0 |
| WORTHINGTON INDS INC | X | 3 | 55,472 | 0 |
| WRIGHT EXPRESS CORP | X | 3 | 63,747 | 0 |
| WRIGHT MED GROUP INC | X | 3 | 92,026 | 0 |
| WRIGLEY WM JR CO | X | 3 | 35,030 | 0 |
| WRIGLEY WM JR CO | X | 3 | 51,676 | 0 |
| WRIGLEY WM JR CO | X | 1 | 12,598 | 0 |
| WRIGLEY WM JR CO | X | 4 | 0 | 3,625 |
| WRIGLEY WM JR CO | X | 4 | 431 | 0 |
| WRIGLEY WM JR CO | X | | 261 | 1,455 |
| WRIGLEY WM JR CO | X | 5 | 13,178 | 0 |
| WRIGLEY WM JR CO | X | | 944 | 0 |
| WRIGLEY WM JR CO | X | 6 | 285 | 0 |
| WRIGLEY WM JR CO | X | 3 | 19,300 | 0 |
| WRIGLEY WM JR CO | X | 3 | 2,700 | 0 |
| WYETH | X | 3 | 8,050 | 0 |
| WYETH | X | 3 | 235,990 | 0 |
| WYETH | X | 3 | 3,750,000 | 0 |
| WYETH | X | 1 | 186,990 | 25,275 |
| WYETH | X | 2 | 20,300 | 0 |
| WYETH | X | 3 | 8,485 | 0 |
| WYETH | X | 4 | 0 | 3,600 |

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

| | | | | | |
|-----------------------------|---|---|---|-----------|--------|
| WYETH | | X | 4 | 220 | 0 |
| WYETH | | X | 4 | 535 | 20,390 |
| WYETH | | X | | 550 | 0 |
| WYETH | | X | 5 | 158,649 | 0 |
| WYETH | | X | | 3,862 | 0 |
| WYETH | | X | 6 | 19,758 | 0 |
| WYETH | X | | 3 | 169,779 | 0 |
| WYNDHAM WORLDWIDE CORP | | X | 1 | 101 | 0 |
| WYNDHAM WORLDWIDE CORP | | X | 4 | 0 | 5,600 |
| WYNDHAM WORLDWIDE CORP | | X | 4 | 112 | 0 |
| WYNDHAM WORLDWIDE CORP | | X | | 0 | 260 |
| WYNDHAM WORLDWIDE CORP | | X | 5 | 33,180 | 0 |
| X-RITE INC | | X | 3 | 107,313 | 0 |
| XTO ENERGY INC | | X | 3 | 1,223,000 | 0 |
| XTO ENERGY INC | | X | 1 | 276 | 0 |
| XTO ENERGY INC | | X | 4 | 880 | 0 |
| XTO ENERGY INC | | X | | 0 | 12 |
| XTO ENERGY INC | | X | 5 | 41,084 | 0 |
| XTO ENERGY INC | | X | 6 | 1,268 | 0 |
| XTO ENERGY INC | X | | 3 | 15,438 | 0 |
| XCEL ENERGY INC | | X | 1 | 18,483 | 0 |
| XCEL ENERGY INC | | X | 5 | 55,723 | 0 |
| XCEL ENERGY INC | | X | | 3,413 | 0 |
| XCEL ENERGY INC | | X | 6 | 800 | 0 |
| XILINX INC | | X | 1 | 13,769 | 0 |
| XILINX INC | | X | 2 | 76,800 | 0 |
| XILINX INC | | X | 4 | 15,000 | 0 |
| XILINX INC | | X | 5 | 20,128 | 0 |
| XEROX CORP | | X | 1 | 20,449 | 0 |
| XEROX CORP | | X | 4 | 1,125 | 36,780 |
| XEROX CORP | | X | | 0 | 800 |
| XEROX CORP | | X | 5 | 126,862 | 0 |
| XEROX CORP | | X | 6 | 3,838 | 0 |
| XEROX CORP | | X | 3 | 0 | 0 |
| YPF SOCIEDAD ANONIMA | | X | | 42,809 | 0 |
| YRC WORLDWIDE INC | | X | 6 | 11,215 | 0 |
| YAHOO INC | | X | 3 | 519,500 | 0 |
| YAHOO INC | | X | 1 | 874 | 0 |
| YAHOO INC | | X | 3 | 562 | 0 |
| YAHOO INC | | X | 4 | 29,105 | 0 |
| YAHOO INC | | X | | 4,445 | 925 |
| YAHOO INC | | X | 5 | 111,234 | 0 |
| YAHOO INC | | X | 6 | 8,520 | 0 |
| YAHOO INC | | X | 3 | 8,036 | 0 |
| YAHOO INC | | X | | 33 | 0 |
| YAHOO INC | | X | 3 | 425 | 0 |
| YAHOO INC | X | | 3 | 93,521 | 0 |
| YAMANA GOLD INC | | X | 3 | 15,456 | 0 |
| YAMANA GOLD INC | | X | 4 | 1,323 | 0 |
| YAMANA GOLD INC | | X | 6 | 26,817 | 0 |
| YINGLI GREEN ENERGY HLDG CO | | X | 6 | 1,000 | 0 |
| YINGLI GREEN ENERGY HLDG CO | X | | 3 | 19,128 | 0 |
| YUM BRANDS INC | | X | 1 | 1,237 | 80 |
| YUM BRANDS INC | | X | 2 | 34,100 | 0 |
| YUM BRANDS INC | | X | 3 | 3,780 | 0 |
| YUM BRANDS INC | | X | 4 | 1,760 | 0 |
| YUM BRANDS INC | | X | 5 | 50,148 | 0 |
| YUM BRANDS INC | | X | 6 | 1,457 | 0 |
| YUM BRANDS INC | | X | 3 | 6,100 | 0 |
| YUM BRANDS INC | X | | 3 | 11,232 | 0 |
| ZENITH NATL INS CORP | | X | 3 | 129,724 | 0 |
| ZEP INC | | X | 3 | 90,100 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|-----------|--------|
| ZIMMER HLDGS INC | | X | 3 | 30,000 | 0 |
| ZIMMER HLDGS INC | | X | 3 | 67,200 | 0 |
| ZIMMER HLDGS INC | | X | 1 | 56,558 | 18,040 |
| ZIMMER HLDGS INC | | X | 4 | 1,660 | 1,000 |
| ZIMMER HLDGS INC | | X | | 200 | 4,000 |
| ZIMMER HLDGS INC | | X | 5 | 25,315 | 0 |
| ZIMMER HLDGS INC | | X | 6 | 9,601 | 0 |
| ZIMMER HLDGS INC | | X | 3 | 7,000 | 0 |
| ZIMMER HLDGS INC | X | | 3 | 52,334 | 0 |
| ZIONS BANCORPORATION | | X | 1 | 24,247 | 0 |
| ZIONS BANCORPORATION | | X | 4 | 0 | 500 |
| ZIONS BANCORPORATION | | X | 5 | 6,771 | 0 |
| ZIONS BANCORPORATION | X | | 3 | 9,900 | 0 |
| ZORAN CORP | | X | 3 | 184,535 | 0 |
| ZYGO CORP | | X | 3 | 119,200 | 0 |
| ZOLL MED CORP | | X | 3 | 82,512 | 0 |
| DAIMLER AG | | X | 1 | 480 | 0 |
| DAIMLER AG | | X | 4 | 44 | 180 |
| DAIMLER AG | | X | | 1,155 | 0 |
| DAIMLER AG | | X | 6 | 9,260 | 0 |
| DAIMLER AG | | X | 3 | 1,120,427 | 0 |
| DEUTSCHE BANK AG | | X | 1 | 377 | 0 |
| DEUTSCHE BANK AG | | X | 4 | 1,726 | 0 |
| DEUTSCHE BANK AG | | X | 6 | 20,100 | 0 |
| DEUTSCHE BANK AG | | X | 3 | 552,049 | 0 |
| ACE LTD | | X | 1 | 3,833 | 0 |
| ACE LTD | | X | 2 | 11,500 | 0 |
| ACE LTD | | X | | 0 | 320 |
| ACE LTD | | X | | 304 | 0 |
| ACE LTD | | X | 6 | 112,140 | 0 |
| ACE LTD | | X | 9 | 3,000 | 0 |
| ACE LTD | X | | 3 | 40,586 | 0 |
| ARCH CAP GROUP LTD | | X | 1 | 6,587 | 0 |
| ARCH CAP GROUP LTD | | X | | 539 | 0 |
| ASPEN INSURANCE HOLDINGS LTD | | X | 3 | 10,000 | 0 |
| AXIS CAPITAL HOLDINGS | | X | 6 | 2,315 | 0 |
| AXIS CAPITAL HOLDINGS | X | | 3 | 3,900 | 0 |
| ACCENTURE LTD BERMUDA | | X | 1 | 22,993 | 0 |
| ACCENTURE LTD BERMUDA | | X | 2 | 62,700 | 0 |
| ACCENTURE LTD BERMUDA | | X | 4 | 1,740 | 0 |
| ACCENTURE LTD BERMUDA | | X | | 4,935 | 0 |
| ACCENTURE LTD BERMUDA | | X | 6 | 1,550 | 0 |
| ACCENTURE LTD BERMUDA | X | | 3 | 3,900 | 0 |
| BUNGE LIMITED | | X | 3 | 31,393 | 0 |
| BUNGE LIMITED | | X | 3 | 88,446 | 0 |
| BUNGE LIMITED | | X | 3 | 3,100 | 0 |
| BUNGE LIMITED | | X | 2 | 10,235 | 0 |
| BUNGE LIMITED | | X | 3 | 3,590 | 0 |
| BUNGE LIMITED | | X | 4 | 0 | 2,000 |
| BUNGE LIMITED | | X | 4 | 219 | 0 |
| BUNGE LIMITED | | X | | 250 | 0 |
| BUNGE LIMITED | | X | 6 | 49,230 | 0 |
| BUNGE LIMITED | | X | 3 | 1,035 | 0 |
| BUNGE LIMITED | | X | 8 | 49,800 | 0 |
| CDC CORP | | X | 4 | 5,993,826 | 0 |
| COOPER INDS LTD | | X | 1 | 12,182 | 0 |
| COOPER INDS LTD | | X | | 2,277 | 0 |
| COOPER INDS LTD | | X | 6 | 200 | 0 |
| COOPER INDS LTD | X | | 3 | 46,819 | 0 |
| COSAN LTD | | X | 4 | 1,392 | 0 |
| COSAN LTD | | X | 6 | 18,735 | 0 |
| COVIDIEN LTD | | X | 3 | 250 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|--------|
| COVIDIEN LTD | | X | | 4 | 0 |
| COVIDIEN LTD | | X | 1 | 5,024 | 0 |
| COVIDIEN LTD | | X | 2 | 7,450 | 0 |
| COVIDIEN LTD | | X | 3 | 610 | 0 |
| COVIDIEN LTD | | X | 4 | 2,848 | 0 |
| COVIDIEN LTD | | X | 4 | 102 | 223 |
| COVIDIEN LTD | | X | | 1,267 | 90 |
| COVIDIEN LTD | | X | | 8 | 0 |
| COVIDIEN LTD | | X | 6 | 476 | 0 |
| COVIDIEN LTD | | X | 9 | 150 | 0 |
| EVEREST RE GROUP LTD | | X | 2 | 2,100 | 0 |
| EVEREST RE GROUP LTD | | X | 4 | 0 | 2,000 |
| FOSTER WHEELER LTD | | X | 1 | 648 | 0 |
| FOSTER WHEELER LTD | | X | 2 | 32,800 | 0 |
| FOSTER WHEELER LTD | | X | 3 | 210 | 0 |
| FOSTER WHEELER LTD | | X | 4 | 110 | 0 |
| FOSTER WHEELER LTD | | X | | 600 | 1,000 |
| FOSTER WHEELER LTD | | X | | 663 | 0 |
| FOSTER WHEELER LTD | | X | 6 | 13,300 | 0 |
| FOSTER WHEELER LTD | | X | 3 | 68,603 | 0 |
| GARMIN LTD | | X | 4 | 0 | 400 |
| GARMIN LTD | | X | 6 | 745 | 0 |
| GARMIN LTD | X | | 3 | 12,612 | 0 |
| HELEN OF TROY CORP LTD | | X | 3 | 20,000 | 0 |
| INGERSOLL-RAND COMPANY LTD | | X | 1 | 6,169 | 13,500 |
| INGERSOLL-RAND COMPANY LTD | | X | | 0 | 80 |
| INGERSOLL-RAND COMPANY LTD | | X | 6 | 2,130 | 0 |
| INVESCO LTD | | X | 1 | 10,522 | 0 |
| INVESCO LTD | | X | 3 | 500 | 0 |
| INVESCO LTD | | X | 4 | 23,778 | 0 |
| INVESCO LTD | | X | | 9,500 | 0 |
| INVESCO LTD | | X | | 2,341 | 0 |
| INVESCO LTD | | X | 6 | 6,655 | 0 |
| MARVELL TECHNOLOGY GROUP LTD | | X | 2 | 152,400 | 0 |
| MF GLOBAL LTD | | X | 4 | 0 | 14,670 |
| MONTPELIER RE HOLDINGS LTD | | X | 1 | 207 | 0 |
| MONTPELIER RE HOLDINGS LTD | | X | 4 | 239 | 0 |
| MONTPELIER RE HOLDINGS LTD | X | | 3 | | 0 |
| NABORS INDUSTRIES LTD | | X | 1 | 6,285 | 0 |
| NABORS INDUSTRIES LTD | | X | 6 | 17,140 | 0 |
| NOBLE CORPORATION | | X | 1 | 25,822 | 0 |
| NOBLE CORPORATION | | X | 3 | 625 | 0 |
| NOBLE CORPORATION | | X | 6 | 640 | 0 |
| NOBLE CORPORATION | | X | 8 | 100,200 | 0 |
| NOBLE CORPORATION | | X | 3 | 259,876 | 0 |
| NOBLE CORPORATION | X | | 3 | 10,060 | 0 |
| OPENTV CORP | | X | 3 | 78,319 | 0 |
| PARTNERRE LTD | | X | 1 | 30 | 0 |
| PARTNERRE LTD | | X | 6 | 53,606 | 0 |
| QIAO XING UNIVERSAL TELEPHON | | X | 6 | 20,000 | 0 |
| SEAGATE TECHNOLOGY | | X | 1 | 1,647 | 0 |
| SEAGATE TECHNOLOGY | | X | 3 | 144 | 0 |
| SEAGATE TECHNOLOGY | | X | 4 | 7,000 | 0 |
| SEAGATE TECHNOLOGY | | X | | 0 | 290 |
| SEAGATE TECHNOLOGY | | X | 6 | 11,120 | 0 |
| SEAGATE TECHNOLOGY | X | | 3 | 12,700 | 0 |
| SINA CORP | | X | | 21,700 | 0 |
| SINA CORP | | X | 4 | 7,000 | 0 |
| TEXTAINER GROUP HOLDINGS LTD | | X | 3 | 12,150 | 0 |
| TRANSOCEAN INC NEW | | X | 3 | 4,669 | 0 |
| TRANSOCEAN INC NEW | | X | 1 | 5,610 | 0 |
| TRANSOCEAN INC NEW | | X | 3 | 230 | 0 |

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

| | | | | | |
|------------------------------|---|---|---|---------|-------|
| TRANSOCEAN INC NEW | | X | 4 | 4,597 | 441 |
| TRANSOCEAN INC NEW | | X | 6 | 1,384 | 0 |
| TRANSOCEAN INC NEW | | X | 3 | 3,000 | 0 |
| TRANSOCEAN INC NEW | | X | 8 | 75,504 | 0 |
| TRANSOCEAN INC NEW | | X | 3 | 84,521 | 0 |
| TRANSOCEAN INC NEW | X | | 3 | 52,263 | 0 |
| TYCO INTL LTD BERMUDA | | X | 3 | 250 | 0 |
| TYCO INTL LTD BERMUDA | | X | | 4 | 0 |
| TYCO INTL LTD BERMUDA | | X | 1 | 3,626 | 0 |
| TYCO INTL LTD BERMUDA | | X | 2 | 7,450 | 0 |
| TYCO INTL LTD BERMUDA | | X | 3 | 610 | 0 |
| TYCO INTL LTD BERMUDA | | X | 4 | 0 | 350 |
| TYCO INTL LTD BERMUDA | | X | 4 | 2,848 | 0 |
| TYCO INTL LTD BERMUDA | | X | 4 | 997 | 243 |
| TYCO INTL LTD BERMUDA | | X | | 1,267 | 370 |
| TYCO INTL LTD BERMUDA | | X | | 2 | 0 |
| TYCO INTL LTD BERMUDA | | X | 6 | 88 | 0 |
| TYCO INTL LTD BERMUDA | | X | 3 | 6,500 | 0 |
| TYCO INTL LTD BERMUDA | | X | 9 | 150 | 0 |
| TYCO ELECTRONICS LTD | | X | 3 | 250 | 0 |
| TYCO ELECTRONICS LTD | | X | | 4 | 0 |
| TYCO ELECTRONICS LTD | | X | 1 | 3,600 | 0 |
| TYCO ELECTRONICS LTD | | X | 2 | 7,450 | 0 |
| TYCO ELECTRONICS LTD | | X | 3 | 610 | 0 |
| TYCO ELECTRONICS LTD | | X | 4 | 0 | 2,250 |
| TYCO ELECTRONICS LTD | | X | 4 | 2,848 | 0 |
| TYCO ELECTRONICS LTD | | X | 4 | 132 | 5,318 |
| TYCO ELECTRONICS LTD | | X | | 1,267 | 260 |
| TYCO ELECTRONICS LTD | | X | | 2 | 0 |
| TYCO ELECTRONICS LTD | | X | 6 | 2,255 | 0 |
| TYCO ELECTRONICS LTD | | X | 3 | 6,500 | 0 |
| TYCO ELECTRONICS LTD | | X | 9 | 150 | 0 |
| WEATHERFORD INTERNATIONAL LT | | X | 3 | 1,600 | 0 |
| WEATHERFORD INTERNATIONAL LT | | X | 1 | 918 | 0 |
| WEATHERFORD INTERNATIONAL LT | | X | 3 | 350 | 0 |
| WEATHERFORD INTERNATIONAL LT | | X | 4 | 9,428 | 1,021 |
| WEATHERFORD INTERNATIONAL LT | | X | | 0 | 695 |
| WEATHERFORD INTERNATIONAL LT | | X | | 45 | 0 |
| WEATHERFORD INTERNATIONAL LT | | X | 6 | 2,049 | 0 |
| WEATHERFORD INTERNATIONAL LT | | X | 3 | 154,009 | 0 |
| WHITE MTNS INS GROUP LTD | | X | 4 | 0 | 1,000 |
| WILLIS GROUP HOLDINGS LTD | | X | 3 | 19,062 | 0 |
| WILLIS GROUP HOLDINGS LTD | | X | 1 | 2,056 | 0 |
| WILLIS GROUP HOLDINGS LTD | | X | 6 | 12,400 | 0 |
| XL CAP LTD | | X | 1 | 0 | 0 |
| XL CAP LTD | | X | 3 | 1,529 | 0 |
| XL CAP LTD | | X | 4 | 0 | 2,600 |
| XL CAP LTD | | X | 6 | 71 | 0 |
| XL CAP LTD | X | | 3 | | 0 |
| ALCON INC | | X | 3 | 8,700 | 0 |
| ALCON INC | | X | 1 | 0 | 1,000 |
| ALCON INC | | X | 4 | 0 | 1,000 |
| ALCON INC | | X | 4 | 30 | 0 |
| ALCON INC | | X | 6 | 200 | 0 |
| ALCON INC | X | | 3 | 3,399 | 0 |
| LOGITECH INTL S A | | X | 1 | 14,750 | 0 |
| LOGITECH INTL S A | | X | | 950 | 0 |
| UBS AG | | X | 1 | 12,354 | 0 |
| UBS AG | | X | | 1,200 | 0 |
| UBS AG | | X | | 1,053 | 0 |
| UBS AG | | X | 6 | 4,980 | 0 |
| CHECK POINT SOFTWARE TECH LT | | X | 1 | 14,221 | 0 |

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

| | | | | |
|------------------------------|---|---|---------|---|
| CHECK POINT SOFTWARE TECH LT | X | | 1,273 | 0 |
| TOWER SEMICONDUCTOR LTD | X | 3 | 30,000 | 0 |
| CNH GLOBAL N V | X | 1 | 11,184 | 0 |
| CNH GLOBAL N V | X | | 1,979 | 0 |
| QIAGEN N V | X | 1 | 12,423 | 0 |
| QIAGEN N V | X | | 824 | 0 |
| QIAGEN N V | X | 3 | 214,390 | 0 |
| DRYSHIPS INC | X | | 6,250 | 0 |
| FLEXTRONICS INTL LTD | X | 1 | 23,224 | 0 |
| FLEXTRONICS INTL LTD | X | 2 | 78,281 | 0 |
| FLEXTRONICS INTL LTD | X | 4 | 480 | 0 |
| FLEXTRONICS INTL LTD | X | | 2,044 | 0 |
| SEASPAN CORP | X | | 15,000 | 0 |
| SEASPAN CORP | X | 6 | 15,150 | 0 |
| TEEKAY CORPORATION | X | | 6,500 | 0 |