

DORIS DUKE CHARITABLE FOUNDATION

13-7043679

FORM 990PF, PART IV - CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

INVESTMENT	AMOUNT	
31-BGI US 1-3 TRSY INDEX FND	(179,723)	STMT 15A
32-BGI EQUITY INDEX FUND B L	44,672,867	STMT 15B
33-BGI US DEBT INDEX FUND	(174,485)	STMT 15C
36-CAPITAL GUARDIAN GLOBAL E	5,724,199	STMT 15D
37-CAP.INT'L EMG.MKTS.GROWTH	21,523,785	STMT 15E
39-COMMONFUND CAP PE V LP	619,899	STMT 15F
42-GMO EMG MARKETS FUND III	9,750,062	STMT 15G
43-HARBOUR VEST IPEP I LP	886,232	STMT 15H
44-HEITMAN	13,248,456	STMT 15I
46-JOHN MCSTAY REAL ESTATE	1,774	STMT 15J
47-JOHN MCSTAY SMALL CAP	10	STMT 15K
50-OCH-ZIFF OFFSEAS FUND	4,621,815	STMT 15L
51-OIA SELECT FUND	(3,830,525)	STMT 15M
53-FORSTMANNLEFF	8,932,469	STMT 15N
57-WALTER SCOTT & PARTNERS	2,083,649	STMT 15O
58-WESTPORT ASSET MANAGEMENT	10,450,632	STMT 15P
59-SENECA CAPITAL MGT LLC	1,569,977	STMT 15Q
60-M A WEATHERBIE & CO INC	2,715,082	STMT 15R
62-BLACK ROCK CORE BOND FUND	(685,404)	STMT 15S
63-PIMCO COREPLUS BOND FUND	113,982	STMT 15T
64-PIMCO REAL RETURN	2,009,815	STMT 15U
65-BAIN CAPITAL FUND VIII LP	462,798	STMT 15V
71-BGI EAFE EQUITY INDEX	9,262,657	STMT 15W
73-CHILDREN'S INVESTMENT FND	(24,225)	STMT 15X
78-BRIDGEWATER PURE ALPHA FN	424,776	STMT 15Y
84-NTGI S&P 500 Ex-Tobacco	(7,794)	STMT 15Z
86-NTGI EAFE INDEX FUND	2,748,062	STMT 15AA
	<u>136,920,844</u>	

26-15118
Doris Duke Charitable Foundation
BGI US 1-3 Treasury Index Fund
For Year Ended 12/31/2005

2005 ANNUAL ACCOUNTING TO TAX INCOME RECONCILIATION

Accounting Annual Income & Expenses:

Dividends	\$	
Interest (Net)		619,476.66
Other Income (Net)		
Accretion (O.I.D.)		
Amortization (Prem)		
Non-Cash Dividend		
		<hr/>
Total Inv Income	\$	619,476.66
Fees and Expenses		(12,977.29)
		<hr/>
Total Accounting Income	\$	<u>606,499.37</u>

Adjustments to Income per Tax Annual:

MFB Northern Instl Fds Diversified - 12/31/04	\$	(16.99)
MFB Northern Instl Fds Diversified - 12/31/05		3.80
Late Posting of 2005 Barclay Mgmt Fee		(875.83)

Total Adjusted Income \$ 605,610.35

Tax Annual Income & Expenses:

Dividends:	\$	
Domestic-(Qualified)		
Domestic-(Non-Qualified)		607,692.76
Foreign Div-(Qualified)		
Foreign Div-(Non-Qualified)		
Foreign Taxes-(Non-qualified)		
USGI-(Non-Qualified)		
Return of Capital		
Interest		
Taxable Bonds		
Corporate Interest		
OID - Corporate		
Govt Interest		
OID - US Govt		
US Agency - ILL Exempt		
US Mortgage Backed		
Foreign Interest		
Municipal Interest		
Interest Expense		(1,397.23)
Miscellaneous Income		
Legal Fees		
Trustee & Executor Fees		
Agency Fees		
Other Alloc Expense		(13,853.12)
Other Income		13,167.94
Partnership Receipts - Income		

Total Income Tax Annual \$ 605,610.35

ANNUAL ACCOUNTING TO TAX GAIN/LOSS RECONCILIATION

Accounting Annual:

Total Realized Gain/Loss	\$	(192,011.97)
CF BGI 1-3 Treas Bd Index Fund (Cusip 055990949)		
2004 Gain/Loss Adjustments		16,647.89
2005 Gain/Loss Numbers Adjusted by Final Factors		3,557.72
2004 Sale Gain/Loss Adjustments		(7,916.26)

Total Trade Adjusted Gain/Loss \$ (179,722.62)

Tax Annual Gain/Loss:

S-T G/L-CTF	\$	(117,035.60)
S-T G/L- Current		(15,821.97)
L-T 20% G/L		
L-T 15% G/L-Current		224,357.41
L-T 15% CTF		(271,222.46)
L-T Qualified 5-yr		

Total Tax Annual Gain/Loss \$ (179,722.62)

STMT 15A

ACCOUNT NAME **DORIS DUKE CHARITABLE FOUNDATION BGI US 1-3**
TRSY INDEX FUND 26-15118

13-7043679



Northern Trust

THE NORTHERN TRUST COMPANY
P.O. BOX 804358
CHICAGO, IL 60680

AGENT/CUSTODIAN TAX INFORMATION LETTER

PRINCIPAL:

DORIS DUKE CHARITABLE FOUNDATION
ATTN: DARLENE JONES
80 ROUTE 206 S
HILLSBOROUGH, NJ 08876

ID NUMBER **XX-XXX3679**

TAX YEAR
BEGINNING **01/01/2005**
ENDING **12/31/2005**

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

DIVIDEND INCOME:

QUALIFIED **NONE**
TOTAL FOR YEAR **607,693.**

SHORT TERM GAINS OR LOSSES:

COMMON TRUST FUND GAIN OR LOSS **-117,036.**
OTHER GAIN OR LOSS **-15,822.**

LONG TERM GAINS OR LOSSES:

COMMON TRUST FUND GAIN OR LOSS **-271,222.**
OTHER GAIN OR LOSS **224,357.**

OTHER TAXABLE INCOME **13,168.**

D E D U C T I O N S

INTEREST EXPENSE **1,397.**
OTHER DEDUCTIONS **13,853.**

Report the amounts listed above on your **2005** tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

STMT ISA

ACCOUNT NAME: DORIS DUKE CHARITABLE FOUNDATION BGI US 1-3
TRSY INDEX FUND 26-15118

13-7043679

TRUST I.D NUMBER

THE NORTHERN TRUST COMPANY
P.O. BOX 804358
CHICAGO, IL 60680

BENEFICIARY: DORIS DUKE CHARITABLE FOUNDATION
ATTN: DARLENE JONES
80 ROUTE 206 S
HILLSBOROUGH, NJ 08876

I.D. NUMBER: XX-XXX3679

TAX YEAR
BEGINNING 01/01/2005
ENDING 12/31/2005

The following transactions have been extracted from the subject account to assist you in the preparation of your individual tax return. The transactions are listed under three general headings of medical, taxes, and miscellaneous where applicable. They are intended to cover those items the account paid on your behalf during the tax year that you may want to consider on your individual tax return. However, you will still want to check your statement of transactions for corrections and additions to the following list.

M I S C E L L A N E O U S

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OTHER DISBURSEMENTS

01/05/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TO MAINTAIN ZERO BALANCE	-17.
01/06/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT PER CLIENT DIRECTION	-90,431.
02/02/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT REPRESENTING INTEREST	-5.
02/04/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT PER CLIENT DIRECTION	-59,495.
03/02/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF CASH TO MAINTAIN ZERO	-3.

BALANCE

03/04/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER FROM 26-15118 TO 26-14710 PER CLIENT DIRECTION	-61,696.
04/04/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TO MAINTAIN ZERO BALANCE	-4.
04/04/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT RE; CF PROCEEDS	-6000000.
04/06/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT PER CLIENT DIRECTION	-55,474.
05/03/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF CASH TO MAINTAIN ZERO BALANCE	-4.
05/05/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT PER CLIENT DIRECTION	-52,994.
06/02/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF CASH TO MAINTAIN ZERO BALANCE.	-4.
06/21/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF BGI REDEMPTIONS	-65,321.
07/08/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710,	-103,314.

	DD - INVESTMENT CASH ACCOUNT TRANSFER OF BGI REDEMPTIONS	
07/08/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF BGI REDEMPTIONS	-81.
07/27/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFERRED FROM DORIS DUKE BGI U.S. 1-3 YEAR TREASURY INDEX FUND ACCOUNT PER CLIENT DIRECTION	-22000000.
08/05/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF BGI REDEMPTIONS	-94,707.
09/08/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT RE: TRANSFER OF BGI REDEMPTIONS	-46,746.
10/03/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT PER CLIENT DIRECTION	-4500000.
10/06/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF BGI REDEMPTIONS	-31,736.
11/04/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF BGI REDEMPTIONS	-22,621.
12/07/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF BGI REDEMPTIONS	-18,572.
12/30/2005	TRANSFERRED TO TRUST UNDER AGREEMENT ACCOUNT 22-20659,	-6036978.

DD - GOV BOND INDEX FD
PER CLIENT DIRECTION

TOTAL OTHER DISBURSEMENTS..... -39240203.
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OTHER RECEIPTS (INCOME)

05/04/2005 RECEIVED BY TRANSFER FROM INVESTMENT 17000000.
MANAGEMENT ADVISORY ACCOUNT 26-14711,
DD - BGI EQUITY INDEX FD B
REPRESENTING AN EXCHANGE

TOTAL OTHER RECEIPTS..... 17000000.
=====

EXPLANATION OF INCOME AND DEDUCTIONS
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INCOME
 =====

DIVIDEND INCOME

OTHER DIVIDENDS

NONQUALIFIED OTHER DIVIDENDS

ASSET BASED DISQUALIFICATION

CF BGI 1-3 TREAS BD INDEX FD	606,151.64
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS POR	150.08
SHORT TERM INTEREST ADJUSTMENT	1,391.04

-----	607,693.00
-----	607,693.00
-----	607,693.00
=====	=====

TOTAL NONQUALIFIED OTHER DIVIDENDS (ROUNDED)

TOTAL OTHER DIVIDENDS

TOTAL DIVIDEND INCOME

OTHER INCOME

CF BGI 1-3 TREAS BD INDEX FD	13,167.94
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-----	13,168.00
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TOTAL OTHER INCOME (ROUNDED)

DEDUCTIONS
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INTEREST EXPENSE

NONALLOCABLE:
 SHORT TERM INTEREST ADJUSTMENT

-----	1,397.23
-----	1,397.00

TOTAL NONALLOCABLE (ROUNDED)

NET INTEREST EXPENSE

-----	1,397.00
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CONTINUED...

STATEMENT 1

STMT 15A

EXPLANATION OF INCOME AND DEDUCTIONS (Cont'd)
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OTHER DEDUCTIONS

ALLOCABLE:

OTHER ALLOCABLE EXPENSE-PRINCIPAL

13,853.12

TOTAL ALLOCABLE

13,853.00

NET OTHER DEDUCTIONS

13,853.00
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DORIS DUKE CHARITABLE FOUNDATION BGI US 1-3
 Schedule D Detail of Short-term Capital Gains and Losses

13-7043679

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
3312.89 CF BGI 1-3 TREAS BD INDEX FD	04/19/2004	01/31/2005	59,495.22	59,385.95	109.27
3442.56 CF BGI 1-3 TREAS BD INDEX FD	04/19/2004	02/28/2005	61,700.24	61,691.07	9.17
307.49 CF BGI 1-3 TREAS BD INDEX FD	04/19/2004	03/11/2005	5,505.19	5,510.26	-5.07
191.55 CF BGI 1-3 TREAS BD INDEX FD	04/19/2004	03/16/2005	3,431.31	3,432.60	-1.29
335112.01 CF BGI 1-3 TREAS BD INDEX FD	05/05/2004	03/30/2005	600000.00	5992677.66	7,322.34
3094.47 CF BGI 1-3 TREAS BD INDEX FD	05/05/2004	03/31/2005	55,474.14	55,207.52	266.62
2938.91 CF BGI 1-3 TREAS BD INDEX FD	05/05/2004	04/29/2005	52,994.43	52,485.14	509.29
352340.04 CF BGI 1-3 TREAS BD INDEX FD	04/28/2005	07/22/2005	6376643.35	6381987.62	-5,344.27
5238.4 CF BGI 1-3 TREAS BD INDEX	04/28/2005	07/29/2005	94,706.83	95,267.63	-560.80
2568.46 CF BGI 1-3 TREAS BD INDEX FD	04/28/2005	08/31/2005	46,746.13	46,806.06	-59.93
247600.03 CF BGI 1-3 TREAS BD INDEX FD	04/28/2005	09/28/2005	4500000.00	4512112.85	-12,112.85
1748.4 CF BGI 1-3 TREAS BD INDEX	04/28/2005	09/30/2005	31,735.80	31,881.80	-146.00
123.35 CF BGI 1-3 TREAS BD INDEX FD	04/28/2005	10/06/2005	2,239.89	2,249.27	-9.38
1246.62 CF BGI 1-3 TREAS BD INDEX FD	04/28/2005	10/31/2005	22,620.96	22,748.53	-127.57
1019.88 CF BGI 1-3 TREAS BD INDEX FD	04/28/2005	11/30/2005	18,571.70	18,640.80	-69.10
47.99 CF BGI 1-3 TREAS BD INDEX FD	04/28/2005	12/20/2005	875.83	877.13	-1.30
330084.68 CF BGI 1-3 TREAS BD INDEX FD	04/28/2005	12/27/2005	6036978.13	6042579.23	-5,601.10
Totals			23369719.00	23385541.00	-15,822.00

STMT ISA

DORIS DUKE CHARITABLE FOUNDATION BGI US 1-3
Schedule D Detail of Long-term Capital Gains and Losses

13-7043677

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
15% RATE CAPITAL GAINS (LOSSES)					
3609.25 CF BGI 1-3 TREAS BD					
INDEX FD	05/05/2004	05/31/2005	65,321.27	64,604.72	716.55
99.58 CF BGI 1-3 TREAS BD					
INDEX FD	05/05/2004	06/10/2005	1,800.90	1,782.46	18.44
5695.49 CF BGI 1-3 TREAS BD					
INDEX FD	05/05/2004	06/30/2005	103,313.86	101,991.87	1,321.99
863265.17 CF BGI 1-3 TREAS BD					
INDEX FD	06/21/2004	07/22/2005	15623356.65	15401056.22	222,300.43
TOTAL 15% RATE CAPITAL GAINS (LOSSES)			15793793.00	15569435.00	224,357.00
Totals			15793793.00	15569435.00	224,357.00

SMTISA
STATEMENT 4

FEDERAL COMMON TRUST FUNDS

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SHORT-TERM COMMON TRUST FUNDS

CF BGI 1-3 TREAS BD INDEX FD

-117,035.60

TOTAL SHORT-TERM COMMON TRUST FUNDS (ROUNDED)

-117,036.00

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LONG-TERM COMMON TRUST FUNDS

15% RATE COMMON TRUST FUNDS

CF BGI 1-3 TREAS BD INDEX FD

-271,222.46

TOTAL 15% RATE COMMON TRUST FUNDS

-271,222.00

TOTAL LONG-TERM COMMON TRUST FUNDS (ROUNDED)

-271,222.00

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STATISTA
STATEMENT 5

SUPPLEMENTAL CAPITAL GAINS SCHEDULE FOR NEW JERSEY

TYPE OF PROPERTY	DATE		INDEX	GROSS SALES PRICE		COST	GAIN OR LOSS
	ACQUIRED	SOLD					
3312.89 CF BGI 1-3 TREAS BD	04/19/2004	01/31/2005	INDEX	59,495.	59,386.	109.	
3442.56 CF BGI 1-3 TREAS BD	04/19/2004	02/28/2005	INDEX	61,700.	61,691.	9.	
307.49 CF BGI 1-3 TREAS BD	04/19/2004	03/11/2005	INDEX	5,505.	5,510.	-5.	
191.55 CF BGI 1-3 TREAS BD	04/19/2004	03/16/2005	INDEX	3,431.	3,433.	-2.	
335112.01 CF BGI 1-3 TREAS BD	05/05/2004	03/30/2005	INDEX	6,000,000.	5,992,678.	7,322.	
3094.47 CF BGI 1-3 TREAS BD	05/05/2004	03/31/2005	INDEX	55,474.	55,208.	266.	
2938.91 CF BGI 1-3 TREAS BD	05/05/2004	04/29/2005	INDEX	52,994.	52,485.	509.	
3609.25 CF BGI 1-3 TREAS BD	05/05/2004	05/31/2005	INDEX	65,321.	64,605.	716.	
99.58 CF BGI 1-3 TREAS BD	05/05/2004	06/10/2005	INDEX	1,801.	1,782.	19.	
5695.49 CF BGI 1-3 TREAS BD	05/05/2004	06/30/2005	INDEX	103,314.	101,992.	1,322.	
352340.04 CF BGI 1-3 TREAS BD	04/28/2005	07/22/2005	INDEX	6,376,643.	6,381,988.	-5,345.	
863265.17 CF BGI 1-3 TREAS BD	06/21/2004	07/22/2005	INDEX	15623357.	15401056.	222,301.	
5238.4 CF BGI 1-3 TREAS BD	04/28/2005	07/29/2005	INDEX F	94,707.	95,268.	-561.	
2568.46 CF BGI 1-3 TREAS BD	04/28/2005	08/31/2005	INDEX	46,746.	46,806.	-60.	
247600.03 CF BGI 1-3 TREAS BD	04/28/2005	09/28/2005	INDEX	4,500,000.	4,512,113.	-12,113.	
1748.4 CF BGI 1-3 TREAS BD	04/28/2005	09/30/2005	INDEX F	31,736.	31,882.	-146.	
123.35 CF BGI 1-3 TREAS BD	04/28/2005	10/06/2005	INDEX	2,240.	2,249.	-9.	
1246.62 CF BGI 1-3 TREAS BD	04/28/2005	10/31/2005	INDEX	22,621.	22,749.	-128.	
1019.88 CF BGI 1-3 TREAS BD	04/28/2005	11/30/2005	INDEX	18,572.	18,641.	-69.	
47.99 CF BGI 1-3 TREAS BD	04/28/2005	12/20/2005	INDEX	876.	877.	-1.	
330084.68 CF BGI 1-3 TREAS BD	04/28/2005	12/27/2005	INDEX	6,036,978.	6,042,579.	-5,601.	
LOSS FROM PARTNERSHIP, S CORP, OR FIDUCIARY						388,258.	

STMT 15A

SUPPLEMENTAL CAPITAL GAINS SCHEDULE FOR NEW JERSEY

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NET CAPITAL GAINS

-179,725.

STAT 15
~~STATEMENT~~

26-14711
Doris Duke Charitable Foundation
BGI Equity Index Fund B
For Year Ended 12/31/2005

2005 ANNUAL ACCOUNTING TO TAX INCOME RECONCILIATION

Accounting Annual Income & Expenses:

Dividends	\$ 3,236,910.67
Interest (Net)	5,151.08
Other Income (Net)	
Accretion (OID)	
Amortization (Prem)	
Non-Cash Dividend	
Total Inv Income	\$ 3,242,061.75
Fees and Expenses	(42,363.30)
Total Accounting Income	<u>\$ 3,199,698.45</u>

Tax Annual Income & Expenses:

Dividends.	
Domestic-(Qualified)	\$
Domestic-(Non-Qualified)	3,859,998.32
Foreign Div-(Qualified)	
Foreign Div-(Non-Qualified)	
Foreign Taxes-(Non-qualified)	
USGI-(Non-Qualified)	
Return of Capital	
Interest	
Taxable Bonds	
Corporate Interest	
OID - Corporate	
Govt Interest	
OID - US Govt	
US Agency - ILL Exempt	
US Mortgage Backed	
Foreign Interest	
Municipal Interest	
Interest Expense	(0.40)
Miscellaneous Income	
Legal Fees	
Trustee & Executor Fees	
Agency Fees	
Other Alloc Expense	(49,299.10)
Other Income	20,334.21
Partnership Receipts - Income	
Total Income Tax Annual	<u>\$ 3,831,033.03</u>

Adjustments to Income per Tax Annual:

Late Posting of 2005 Barclay Mgmt Fee	\$ (6,935.80)
CF BGI Eqty Index Fund B (Cusip 055994966)	
December 2004 Reversal of Income	456,522.25
Late 2005 December Income Postings	181,713.21
MFB Northern instl Fds - 12/31/05	34.92
Total Adjusted Income	<u>\$ 3,831,033.03</u>

ANNUAL ACCOUNTING TO TAX GAIN/LOSS RECONCILIATION

Accounting Annual:

Total Realized Gain/Loss	\$ 44,088,256.55
CF BGI Eqty Index Fund B (Cusip 055994966)	
2004 Sale Gain/Loss Adjustments	(887,584.08)
2004 Gain/Loss Adjustments	8,468,271.74
2005 Gain/Loss Numbers Adjusted by Final Factors	(6,996,077.13)
Total Trade Adjusted Gain/Loss	<u>\$ 44,672,867.08</u>

Tax Annual Gain/Loss:

S-T G/L CTF	\$ 112,992.88
S-T G/L- Current	(1,882,693.86)
L-T 20% G/L	
L-T 15% G/L-Current	32,749,855.80
L-T 15% G/L- CTF	13,692,712.26
L-T Qualified 5-yr	
Total Tax Annual Gain/Loss	<u>\$ 44,672,867.08</u>

STMT ISB

ACCOUNT NAME **DORIS DUKE CHARITABLE FOUNDATION BGI EQUITY**
INDEX FUND B LEND 26-14711



13-7043679

Northern Trust

THE NORTHERN TRUST COMPANY
P.O. BOX 804358
CHICAGO, IL 60680

AGENT/CUSTODIAN TAX INFORMATION LETTER

PRINCIPAL:

DORIS DUKE CHARITABLE FOUNDATION
ATTN: DARLENE JONES
80 ROUTE 206 S
HILLSBOROUGH, NJ 08876

I.D. NUMBER: **XX-XXX3679**

TAX YEAR
BEGINNING **01/01/2005**
ENDING **12/31/2005**

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

DIVIDEND INCOME:

QUALIFIED **NONE**
TOTAL FOR YEAR **3,859,998.**

SHORT TERM GAINS OR LOSSES:

COMMON TRUST FUND GAIN OR LOSS **112,993.**
OTHER GAIN OR LOSS **-1,882,694.**

LONG TERM GAINS OR LOSSES:

COMMON TRUST FUND GAIN OR LOSS **13,692,712.**
OTHER GAIN OR LOSS **32,749,856.**

OTHER TAXABLE INCOME **20,334.**

D E D U C T I O N S

OTHER DEDUCTIONS **49,299.**

Report the amounts listed above on your **2005** tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow

ACCOUNT NAME: DORIS DUKE CHARITABLE FOUNDATION BGI EQUITY
INDEX FUND B LEND 26-14711

13-7043679

TRUST I.D. NUMBER:

THE NORTHERN TRUST COMPANY
P.O. BOX 804358
CHICAGO, IL 60680

BENEFICIARY: DORIS DUKE CHARITABLE FOUNDATION
ATTN: DARLENE JONES
80 ROUTE 206 S
HILLSBOROUGH, NJ 08876

I.D. NUMBER XX-XXX3679

TAX YEAR
BEGINNING 01/01/2005
ENDING 12/31/2005

The following transactions have been extracted from the subject account to assist you in the preparation of your individual tax return. The transactions are listed under three general headings of medical, taxes, and miscellaneous where applicable. They are intended to cover those items the account paid on your behalf during the tax year that you may want to consider on your individual tax return. However, you will still want to check your statement of transactions for corrections and additions to the following list.

M I S C E L L A N E O U S

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OTHER DISBURSEMENTS

02/04/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER FROM 26-14711 TO 26-14710 PER CLIENT DIRECTION	-2,004.
03/01/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT REPRESENTING FUND REDEMPTIONS	-35000000.
03/01/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT REPRESENTING FUND REDEMPTIONS	-10000000.
03/04/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER FROM 26-14711 TO 26-14710 PER CLIENT DIRECTION	-319.
03/11/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710,	-6000000.

DD - INVESTMENT CASH ACCOUNT
 TRANSFER FROM 26-14711 TO 26-14710
 REPRESENTING FUND PROCEEDS

05/04/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-15118, DD - BGI US 1-3 TRSY INDEX REPRESENTING AN EXCHANGE	-17000000.
05/31/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT REPRESENTING CF REDEMPTIONS	-50000000.
06/14/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT	-5000000.
07/01/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT PER CLIENT DIRECTION	-15000000.
07/08/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF NET STIF INTEREST POSTING.	-367.
07/18/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFERRED FROM DORIS DUKE BGI EQUITY INDEX FUND ACCOUNT PER CLIENT DIRECTION.	-3000000.
09/15/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT PER CLIENT DIRECTION	-4000000.
10/12/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT PER CLIENT DIRECTION	-10000000.
10/31/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT	-5000000.

PER CLIENT DIRECTION

11/16/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT PER CLIENT DIRECTION	-7000000.
12/06/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFERRED FROM DORIS DUKE BGI EQUITY INDEX FUND ACCOUNT PER CLIENT DIRECTION	-10000000.
12/22/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFERRED FROM DORIS DUKE BGI EQUITY INDEX FUND ACCOUNT	-10000000.
TOTAL OTHER DISBURSEMENTS.....		-187002690 =====
OTHER RECEIPTS (INCOME) -----		
01/03/2005	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER FROM 26-14710 TO 26-14711 FOR FUNDING	20000000.
01/10/2005	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER CASH FROM 26-14710 TO 26-14711 TO FUND FOR TRADE	5,000,000.
08/03/2005	RECEIVED FUNDS BY WIRE TRANSFER FROM AMERICAS NYC BY FWR#004512, WIRE IN # 118408	6,233.
TOTAL OTHER RECEIPTS.....		25006233. =====

EXPLANATION OF INCOME AND DEDUCTIONS

INCOME

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DIVIDEND INCOME

OTHER DIVIDENDS

NONQUALIFIED OTHER DIVIDENDS

ASSET BASED DISQUALIFICATION

CF BGI EQTY INDEX FD B LENDABLE "NON ERISA"	3,856,880.39
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS POR	4,318.74
SHORT TERM INTEREST ADJUSTMENT	-1,200.81

TOTAL NONQUALIFIED OTHER DIVIDENDS (ROUNDED)	3,859,998.00
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TOTAL OTHER DIVIDENDS	3,859,998.00
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TOTAL DIVIDEND INCOME	3,859,998.00
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OTHER INCOME

OTHER INCOME	2,068.47
CF BGI EQTY INDEX FD B LENDABLE "NON ERISA"	18,265.74

TOTAL OTHER INCOME (ROUNDED)	20,334.00
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DEDUCTIONS

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OTHER DEDUCTIONS

ALLOCABLE:

OTHER ALLOCABLE EXPENSE-PRINCIPAL	49,299.10
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TOTAL ALLOCABLE	49,299.00
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NET OTHER DEDUCTIONS	49,299.00
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DORIS DUKE CHARITABLE FOUNDATION BGI EQUITY
 Schedule D Detail of Long-term Capital Gains and Losses

13-7043679

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
15% RATE CAPITAL GAINS (LOSSES)					
1459357.29 CF BGI EQTY INDEX FD B	01/02/2003	02/28/2005	4500000.00	36680997.87	8319002.13
192031. CF BGI EQTY INDEX FD B					
LENDABLE "NON ERISA"					
346.97 CF BGI EQTY INDEX FD B	01/02/2003	03/08/2005	6000000.00	4826706.08	1173293.92
376.07 CF BGI EQTY INDEX FD B	01/02/2003	03/10/2005	10,762.20	8,721.10	2,041.10
578691.21 CF BGI EQTY INDEX FD B	01/02/2003	03/15/2005	11,557.30	9,452.53	2,104.77
1632699.18 CF BGI EQTY INDEX FD B	01/02/2003	04/28/2005	17000000.00	14932522.61	2067477.39
162499.82 CF BGI EQTY INDEX FD B	01/02/2003	05/25/2005	50000000.00	42306301.15	7693698.85
376.28 CF BGI EQTY INDEX FD B	01/02/2003	06/08/2005	50000000.00	4264431.71	735,568.29
484330.86 CF BGI EQTY INDEX FD B	01/02/2003	06/09/2005	11,646.11	9,874.60	1,771.51
95980.04 CF BGI EQTY INDEX FD B	01/02/2003	06/28/2005	15000000.00	12710142.57	2289857.43
124564.67 CF BGI EQTY INDEX FD B	01/02/2003	07/08/2005	30000000.00	2540572.04	459,427.96
270.73 CF BGI EQTY INDEX FD B	01/02/2003	09/12/2005	40000000.00	3374001.59	625,998.41
323940.74 CF BGI EQTY INDEX FD B	01/02/2003	10/05/2005	8,397.69	7,344.49	1,053.20
161152.36 CF BGI EQTY INDEX FD B	01/02/2003	10/06/2005	10000000.00	8788010.03	1211989.97
218409.64 CF BGI EQTY INDEX FD B	01/02/2003	10/25/2005	50000000.00	4371813.67	628,186.33
304112.32 CF BGI EQTY INDEX FD B	01/02/2003	11/11/2005	70000000.00	5941151.28	1058848.72
3557093.88 CF BGI EQTY INDEX FD B	08/23/2004	12/01/2005	100000000.00	8689673.38	1310326.62
.08 &&CASH HELD ELSEWHERE	01/31/2003	12/09/2005	11620611653	11103690733	5169209.20
		12/29/2005	0.08	0.08	
TOTAL 15% RATE CAPITAL GAINS (LOSSES)			29324848000	26049862400	32749856.00
Totals			29324848000	26049862400	32749856.00

STMT/5B

FEDERAL COMMON TRUST FUNDS
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SHORT-TERM COMMON TRUST FUNDS

CF BGI EQTY INDEX FD B LENDABLE "NON ERISA" 112,992.88

TOTAL SHORT-TERM COMMON TRUST FUNDS (ROUNDED) 112,993.00
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LONG-TERM COMMON TRUST FUNDS

15% RATE COMMON TRUST FUNDS

CF BGI EQTY INDEX FD B LENDABLE "NON ERISA" 13692712.26

TOTAL 15% RATE COMMON TRUST FUNDS 13692712.00

TOTAL LONG-TERM COMMON TRUST FUNDS (ROUNDED) 13692712.00
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SUPPLEMENTAL CAPITAL GAINS SCHEDULE FOR NEW JERSEY

TYPE OF PROPERTY	DATE		INDEX	EQUITY	CF	BGI	FD	B	LEN	DATE SOLD	GROSS SALES PRICE	COST	GAIN OR LOSS
	ACQUIRED	SOLD											
1459357.29	01/02/2003	02/28/2005	INDEX	EQTY	CF	BGI	FD	B	LEN		45000000.	36680998.	8,319,002.
192031.	01/02/2003	03/08/2005	INDEX	EQTY	CF	BGI	FD	B	LEND		6,000,000.	4,826,706.	1,173,294.
346.97	01/02/2003	03/10/2005	INDEX	EQTY	CF	BGI	FD	B	LEN		10,762.	8,721.	2,041.
376.07	01/02/2003	03/15/2005	INDEX	EQTY	CF	BGI	FD	B	LEN		11,557.	9,453.	2,104.
578691.21	01/02/2003	04/28/2005	INDEX	EQTY	CF	BGI	FD	B	LEN		17000000.	14932523.	2,067,477.
1632699.18	01/02/2003	05/25/2005	INDEX	EQTY	CF	BGI	FD	B	LEN		50000000.	42306301.	7,693,699.
162499.82	01/02/2003	06/08/2005	INDEX	EQTY	CF	BGI	FD	B	LEN		5,000,000.	4,264,432.	735,568.
376.28	01/02/2003	06/09/2005	INDEX	EQTY	CF	BGI	FD	B	LEN		11,646.	9,875.	1,771.
484330.86	01/02/2003	06/28/2005	INDEX	EQTY	CF	BGI	FD	B	LEN		15000000.	12710143.	2,289,857.
95980.04	01/02/2003	07/08/2005	INDEX	EQTY	CF	BGI	FD	B	LEN		3,000,000.	2,540,572.	459,428.
124564.67	01/02/2003	09/12/2005	INDEX	EQTY	CF	BGI	FD	B	LEN		4,000,000.	3,374,002.	625,998.
270.73	01/02/2003	10/05/2005	INDEX	EQTY	CF	BGI	FD	B	LEN		8,398.	7,344.	1,054.
323940.74	01/02/2003	10/06/2005	INDEX	EQTY	CF	BGI	FD	B	LEN		10000000.	8,788,010.	1,211,990.
161152.36	01/02/2003	10/25/2005	INDEX	EQTY	CF	BGI	FD	B	LEN		5,000,000.	4,371,814.	628,186.
218409.64	01/02/2003	11/11/2005	INDEX	EQTY	CF	BGI	FD	B	LEN		7,000,000.	5,941,151.	1,058,849.
304112.32	01/02/2003	12/01/2005	INDEX	EQTY	CF	BGI	FD	B	LEN		10000000.	8,689,673.	1,310,327.
500495.62	12/29/2004	12/09/2005	INDEX	EQTY	CF	BGI	FD	B	LEN		16350609.	17648642.	-1298033.
3557093.88	08/23/2004	12/09/2005	INDEX	EQTY	CF	BGI	FD	B	LEN		116206117.	111036907.	5,169,210.
305310.39	01/05/2005	12/19/2005	INDEX	EQTY	CF	BGI	FD	B	LEN		10006936.	10585394.	-578,458.
4215.76	01/05/2005	12/29/2005	INDEX	EQTY	CF	BGI	FD	B	LEN		137,724.	143,927.	-6,203.
GAIN FROM PARTNERSHIP, S CORP, FIDUCIARY													
NET CAPITAL GAINS											44672866.		

STATEMENT 5
STANLEY B

26-14725
Doris Duke Charitable Foundation
BGI US Debt Index Fund
For Year Ended 12/31/2005

2005 ANNUAL ACCOUNTING TO TAX INCOME RECONCILIATION

Accounting Annual Income & Expenses:

Dividends	\$	
Interest (Net)		501,663 28
Other Income (Net)		
Accretion (O.I D.)		
Amortization (Prem)		
Non-Cash Dividend		
Total Inv Income	\$	501,663 28
Fees and Expenses		(3,391 57)
Total Accounting Income	\$	<u>498,271.71</u>

Tax Annual Income & Expenses:

Dividends:		
Domestic-(Qualified)	\$	
Domestic-(Non-Qualified)		499,525 32
Foreign Div-(Qualified)		
Foreign Div-(Non-Qualified)		
Foreign Taxes-(Non-qualified)		
USGI-(Non-Qualified)		
Return of Capital		
Interest:		
Taxable Bonds		
Corporate Interest		
OID - Corporate		
Govt Interest		
OID - US Govt		
US Agency - ILL Exempt		
US Mortgage Backed		
Foreign Interest		
Municipal Interest		
Interest Expense		(2 21)
Miscellaneous Income		
Legal Fees		
Trustee & Executor Fees		
Agency Fees		
Other Alloc Expense		(4,231 91)
Other Income		2,143 68
Partnership Receipts - Income		

Adjustments to Income per Tax Annual:

MFB Northern instl Fds - 12/31/04	(5 35)
MFB Northern instl Fds - 12/31/05	8 86
Late Posting of 2005 Barclay Mgmt Fee	(840 34)

Total Adjusted Income \$ 497,434.88

Total Income Tax Annual \$ 497,434.88

ANNUAL ACCOUNTING TO TAX GAIN/LOSS RECONCILIATION

Accounting Annual:

Total Realized Gain/Loss	\$	(135,276.36)
CF Barclays U S Debt Index Fund (Cusip 066559CF0)		
2004 Sale Gain/Loss Adjustments		320,551 72
2004 Gain/Loss Adjustments		(383,911.39)
2005 Gain/Loss Numbers Adjusted by Final Factors		24,150.80
Total Trade Adjusted Gain/Loss	\$	<u>(174,485.23)</u>

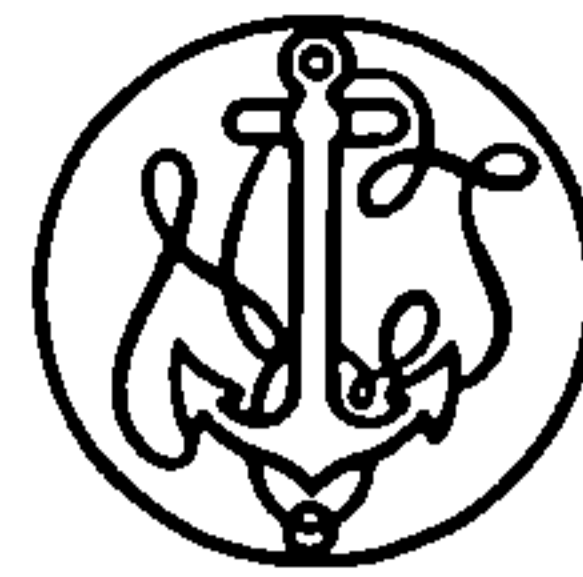
Tax Annual Gain/Loss:

S-T G/L CTF	\$	(23,554.77)
S-T G/L- Current		
L-T 20% G/L		
L-T 15% G/L-Current		(15,721 43)
L-T 15% G/L- CTF		(135,209 03)
L-T Qualified 5-yr		
Total Tax Annual Gain/Loss	\$	<u>(174,485.23)</u>

STMT 15C

ACCOUNT NAME **DORIS DUKE CHARITABLE TRUST BGI US DEBT INDEX**
FUND 26-14725

13-7043679



Northern Trust

THE NORTHERN TRUST COMPANY
P.O. BOX 804358
CHICAGO, IL 60680

AGENT/CUSTODIAN TAX INFORMATION LETTER

PRINCIPAL:

DORIS DUKE CHARITABLE FOUNDATION
ATTN: DARLENE JONES
80 ROUTE 206 S
HILLSBOROUGH, NJ 08876

ID NUMBER **XX-XXX3679**

TAX YEAR
BEGINNING **01/01/2005**
ENDING **12/31/2005**

ENTER THE AMOUNTS LISTED BELOW ON YOUR U S INCOME TAX RETURN

I N C O M E

DIVIDEND INCOME:

QUALIFIED **NONE**
TOTAL FOR YEAR **499,525.** ✓

SHORT TERM GAINS OR LOSSES:

COMMON TRUST FUND GAIN OR LOSS **-23,555.** ✓

LONG TERM GAINS OR LOSSES:

COMMON TRUST FUND GAIN OR LOSS **-135,209.** ✓

OTHER GAIN OR LOSS **-15,721.** ✓

OTHER TAXABLE INCOME **2,144.** ✓

D E D U C T I O N S

INTEREST EXPENSE **2.** ✓

OTHER DEDUCTIONS **4,232.** ✓

Report the amounts listed above on your **2005** tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

STMT ISC

ACCOUNT NAME **DORIS DUKE CHARITABLE TRUST BGI US DEBT INDEX
FUND 26-14725**

13-7043679

TRUST I.D NUMBER:

**THE NORTHERN TRUST COMPANY
P.O. BOX 804358
CHICAGO, IL 60680**

BENEFICIARY: **DORIS DUKE CHARITABLE FOUNDATION
ATTN: DARLENE JONES
80 ROUTE 206 S
HILLSBOROUGH, NJ 08876**

I.D. NUMBER: **XX-XXX3679**

TAX YEAR
BEGINNING **01/01/2005**
ENDING **12/31/2005**

The following transactions have been extracted from the subject account to assist you in the preparation of your individual tax return. The transactions are listed under three general headings of medical, taxes, and miscellaneous where applicable. They are intended to cover those items the account paid on your behalf during the tax year that you may want to consider on your individual tax return. However, you will still want to check your statement of transactions for corrections and additions to the following list

M I S C E L L A N E O U S
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OTHER DISBURSEMENTS

01/05/2005 TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TO MAINTAIN ZERO BALANCE	-5.
01/06/2005 TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER FROM 26-14725 TO 26-14710 PER CLIENT DIRECTION	-41,603.
02/02/2005 TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT RE: INTEREST	-2.
02/04/2005 TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT PER CLIENT DIRECTION	-40,111.
03/02/2005 TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT	-2.

**TRANSFER OF CASH TO MAINTAIN ZERO
BALANCE**

03/04/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT PER CLIENT DIRECTION.	-42,863.
04/04/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TO MAINTAIN ZERO BALANCE	-3.
04/06/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT PER CLIENT DIRECTION	-40,555.
05/03/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF CASH TO MAINTAIN ZERO BALANCE	-3.
05/05/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT PER CLIENT DIRECTION	-41,981.
06/02/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF CASH TO MAINTAIN ZERO BALANCE.	-3.
06/21/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF BGI REDEMPTIONS	-38,938.
07/08/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF BGI REDEMPTIONS	-48.
07/08/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710,	-44,307.

DD - INVESTMENT CASH ACCOUNT
TRANSFER OF BGI REDEMPTIONS

08/05/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF BGI REDEMPTIONS	-41,110.
09/08/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT RE: TRANSFER OF BGI REDEMPTIONS	-41,498.
10/06/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF BGI REDEMPTIONS	-41,924.
11/04/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF BGI REDEMPTIONS	-40,237.
12/07/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF BGI REDEMPTIONS	-43,332.
TOTAL OTHER DISBURSEMENTS.....		-498,525. =====

EXPLANATION OF INCOME AND DEDUCTIONS

=====

INCOME

=====

DIVIDEND INCOME

OTHER DIVIDENDS

NONQUALIFIED OTHER DIVIDENDS

ASSET BASED DISQUALIFICATION

CF BARCLAYS U S DEBT INDEX FD B	499,425.19
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS POR	97.92
SHORT TERM INTEREST ADJUSTMENT	2.21

TOTAL NONQUALIFIED OTHER DIVIDENDS (ROUNDED)	499,525.00
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TOTAL OTHER DIVIDENDS	499,525.00
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TOTAL DIVIDEND INCOME	499,525.00
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=====

OTHER INCOME

CF BARCLAYS U S DEBT INDEX FD B	2,143.68
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TOTAL OTHER INCOME (ROUNDED)	2,144.00
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DEDUCTIONS

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INTEREST EXPENSE

NONALLOCABLE:

SHORT TERM INTEREST ADJUSTMENT	2.21
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TOTAL NONALLOCABLE (ROUNDED)	2.00
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NET INTEREST EXPENSE	2.00
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CONTINUED...

STATEMENT 1

STMT 15C

EXPLANATION OF INCOME AND DEDUCTIONS (Cont'd)
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OTHER DEDUCTIONS

ALLOCABLE:

OTHER ALLOCABLE EXPENSE-PRINCIPAL

4,231.91

TOTAL ALLOCABLE

4,232.00

NET OTHER DEDUCTIONS

4,232.00
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DORIS DUKE CHARITABLE TRUST BGI US DEBT INDEX
 Schedule D Detail of Long-term Capital Gains and Losses

13-7043679

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
15% RATE CAPITAL GAINS (LOSSES)					
1543.89 CF BARCLAYS U S DEBT INDEX FD B	01/02/2003	01/31/2005	40,110.90	41,053.52	-942.62
1659.68 CF BARCLAYS U S DEBT INDEX FD B	01/02/2003	02/28/2005	42,862.58	44,272.97	-1,410.39
33.07 CF BARCLAYS U S DEBT INDEX FD B	01/02/2003	03/11/2005	848.90	882.16	-33.26
33.11 CF BARCLAYS U S DEBT INDEX FD B	01/02/2003	03/16/2005	850.81	883.23	-32.42
1578.15 CF BARCLAYS U S DEBT INDEX FD B	01/02/2003	03/31/2005	40,555.08	42,220.59	-1,665.51
1612.09 CF BARCLAYS U S DEBT INDEX FD B	01/02/2003	04/29/2005	41,980.78	43,276.71	-1,295.93
1479.29 CF BARCLAYS U S DEBT INDEX FD B	01/02/2003	05/31/2005	38,937.71	39,863.20	-925.49
32.09 CF BARCLAYS U S DEBT INDEX FD B	01/02/2003	06/10/2005	843.94	864.75	-20.81
1673.24 CF BARCLAYS U S DEBT INDEX FD B	01/02/2003	06/30/2005	44,307.43	45,228.79	-921.36
1567.13 CF BARCLAYS U S DEBT INDEX FD B	01/02/2003	07/29/2005	41,110.42	42,430.61	-1,320.19
1561.31 CF BARCLAYS U S DEBT INDEX FD B	01/02/2003	08/31/2005	41,497.63	42,367.41	-869.78
1594.17 CF BARCLAYS U S DEBT INDEX FD B	01/02/2003	09/30/2005	41,924.22	43,277.69	-1,353.47
32.27 CF BARCLAYS U S DEBT INDEX FD B	01/02/2003	10/06/2005	847.92	876.05	-28.13
1542.54 CF BARCLAYS U S DEBT INDEX FD B	01/02/2003	10/31/2005	40,237.04	41,978.72	-1,741.68
1653.44 CF BARCLAYS U S DEBT INDEX FD B	01/02/2003	11/30/2005	43,332.16	45,131.27	-1,799.11
31.91 CF BARCLAYS U S DEBT INDEX FD B	01/02/2003	12/20/2005	840.34	871.00	-30.66
Totals					

STMT 15C

DORIS DUKE CHARITABLE TRUST BGI US DEBT INDEX

Schedule D Detail of Long-term Capital Gains and Losses

13-7043679

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
1536.84 CF BARCLAYS U S DEBT INDEX FD B	01/02/2003	12/30/2005	40,659.36	41,989.98	-1,330.62
TOTAL 15% RATE CAPITAL GAINS (LOSSES)			501,747.00	517,469.00	-15,721.00
Totals			501,747.00	517,469.00	-15,721.00

FEDERAL COMMON TRUST FUNDS

=====

SHORT-TERM COMMON TRUST FUNDS

CF BARCLAYS U S DEBT INDEX FD B

-23,554.77

TOTAL SHORT-TERM COMMON TRUST FUNDS (ROUNDED)

-23,555.00

=====

LONG-TERM COMMON TRUST FUNDS

15% RATE COMMON TRUST FUNDS

CF BARCLAYS U S DEBT INDEX FD B

-135,209.03

TOTAL 15% RATE COMMON TRUST FUNDS

-135,209.00

TOTAL LONG-TERM COMMON TRUST FUNDS (ROUNDED)

-135,209.00

=====

DORIS DUKE CHARITABLE TRUST BGI US DEBT INDEX

13-7043679

SUPPLEMENTAL CAPITAL GAINS SCHEDULE FOR NEW JERSEY

=====

TYPE OF PROPERTY	DATE		INDEX	DATE		GROSS SALES PRICE	COST	GAIN OR LOSS
	ACQUIRED	SOLD		ACQUIRED	SOLD			
1543.89 CF BARCLAYS U S DEBT INDEX	01/02/2003	01/31/2005			40,111.	41,054.	-943.	
1659.68 CF BARCLAYS U S DEBT INDEX	01/02/2003	02/28/2005			42,863.	44,273.	-1,410.	
33.07 CF BARCLAYS U S DEBT INDEX	01/02/2003	03/11/2005			849.	882.	-33.	
33.11 CF BARCLAYS U S DEBT INDEX	01/02/2003	03/16/2005			851.	883.	-32.	
1578.15 CF BARCLAYS U S DEBT INDEX	01/02/2003	03/31/2005			40,555.	42,221.	-1,666.	
1612.09 CF BARCLAYS U S DEBT INDEX	01/02/2003	04/29/2005			41,981.	43,277.	-1,296.	
1479.29 CF BARCLAYS U S DEBT INDEX	01/02/2003	05/31/2005			38,938.	39,863.	-925.	
32.09 CF BARCLAYS U S DEBT INDEX	01/02/2003	06/10/2005			844.	865.	-21.	
1673.24 CF BARCLAYS U S DEBT INDEX	01/02/2003	06/30/2005			44,307.	45,229.	-922.	
1567.13 CF BARCLAYS U S DEBT INDEX	01/02/2003	07/29/2005			41,110.	42,431.	-1,321.	
1561.31 CF BARCLAYS U S DEBT INDEX	01/02/2003	08/31/2005			41,498.	42,367.	-869.	
1594.17 CF BARCLAYS U S DEBT INDEX	01/02/2003	09/30/2005			41,924.	43,278.	-1,354.	
32.27 CF BARCLAYS U S DEBT INDEX	01/02/2003	10/06/2005			848.	876.	-28.	
1542.54 CF BARCLAYS U S DEBT INDEX	01/02/2003	10/31/2005			40,237.	41,979.	-1,742.	
1653.44 CF BARCLAYS U S DEBT INDEX	01/02/2003	11/30/2005			43,332.	45,131.	-1,799.	
31.91 CF BARCLAYS U S DEBT INDEX	01/02/2003	12/20/2005			840.	871.	-31.	
1536.84 CF BARCLAYS U S DEBT INDEX	01/02/2003	12/30/2005			40,659.	41,990.	-1,331.	
LOSS FROM PARTNERSHIP, S CORP, OR FIDUCIARY							158,764.	
NET CAPITAL GAINS							-174,487.	

26-14889
Doris Duke Charitable Foundation
Capital Guardian Global Equity
For Year Ended 12/31/2005

ANNUAL ACCOUNTING TO TAX GAIN/LOSS RECONCILIATION
--

Accounting Annual:**Tax Annual Gain/Loss:**

Total Realized Gain/Loss:	\$	5,724,198.43		
			S-T G/L (Post 5/6)	\$
			S-T G/L- CTF	1,731,600.11
			L-T 20% G/L	
			L-T 15% G/L-Current	(2,329 65)
			L-T 15% CTF	3,994,927 97
			L-T Qualified 5-yr	
Total Trade Adjusted Gain/Loss	\$	<u>5,724,198.43</u>	Total Tax Annual Gain/Loss	\$ <u>5,724,198.43</u>

STMT 15 D

ACCOUNT NAME **DORIS DUKE CAPITAL GUARDIAN GLOBAL EQUITY**
26-14889

13-7043679



Northern Trust

THE NORTHERN TRUST COMPANY
P.O. BOX 804358
CHICAGO, IL 60680

AGENT/CUSTODIAN TAX INFORMATION LETTER

PRINCIPAL:

DORIS DUKE CHARITABLE FOUNDATION
ATTN: TOM CARNEY
80 ROUTE 206 S
HILLSBOROUGH, NJ 08844

ID NUMBER **XX-XXX3679**

TAX YEAR
BEGINNING **01/01/2005**
ENDING **12/31/2005**

ENTER THE AMOUNTS LISTED BELOW ON YOUR U S INCOME TAX RETURN

I N C O M E

DIVIDEND INCOME:

QUALIFIED **1,071,751.**
TOTAL FOR YEAR **1,137,712.**

SHORT TERM GAINS OR LOSSES:

COMMON TRUST FUND GAIN OR LOSS **1,731,600.**

LONG TERM GAINS OR LOSSES:

COMMON TRUST FUND GAIN OR LOSS **3,994,928.**
OTHER GAIN OR LOSS **-2,330.**

D E D U C T I O N S

INTEREST EXPENSE **192.**
OTHER DEDUCTIONS **325,471.**

Report the amounts listed above on your **2005** tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

STMT 157

ACCOUNT NAME **DORIS DUKE CAPITAL GUARDIAN GLOBAL EQUITY**
26-14889

13-7043679

TRUST I.D. NUMBER:

THE NORTHERN TRUST COMPANY
P.O. BOX 804358
CHICAGO, IL 60680

BENEFICIARY **DORIS DUKE CHARITABLE FOUNDATION**
ATTN: TOM CARNEY
80 ROUTE 206 S
HILLSBOROUGH, NJ 08844

ID NUMBER **XX-XXX3679**

TAX YEAR
BEGINNING **01/01/2005**
ENDING **12/31/2005**

The following transactions have been extracted from the subject account to assist you in the preparation of your individual tax return. The transactions are listed under three general headings of medical, taxes, and miscellaneous where applicable. They are intended to cover those items the account paid on your behalf during the tax year that you may want to consider on your individual tax return. However, you will still want to check your statement of transactions for corrections and additions to the following list.

M I S C E L L A N E O U S
=====

OTHER DISBURSEMENTS

01/03/2005 TRANSFERRED TO INVESTMENT MANAGEMENT	-3000000.
ADVISORY ACCOUNT 26-14710,	
DD - INVESTMENT CASH ACCOUNT	
REPRESENTING FUND REDEMPTION	
03/04/2005 TRANSFERRED TO INVESTMENT MANAGEMENT	-192.
ADVISORY ACCOUNT 26-14710,	
DD - INVESTMENT CASH ACCOUNT	
TRANSFER OF CASH TO MAINTAIN ZERO	
BALANCE	
TOTAL OTHER DISBURSEMENTS.....	-3000192.
	=====

OTHER RECEIPTS (INCOME)

02/04/2005 RECEIVED BY TRANSFER FROM INVESTMENT	192.
MANAGEMENT ADVISORY ACCOUNT 26-14710,	
DD - INVESTMENT CASH ACCOUNT	
TRANSFER FROM 26-14710 TO 26-14889 TO	
MAINTAIN ZERO BALANCE	
TOTAL OTHER RECEIPTS.....	192.
	=====

EXPLANATION OF INCOME AND DEDUCTIONS
 =====

INCOME
 =====

DIVIDEND INCOME

OTHER DIVIDENDS

QUALIFIED OTHER DIVIDENDS

CF CAP GUARDIAN GLOBAL EQTY TXT #2555 1,071,750.90

TOTAL QUALIFIED OTHER DIVIDENDS (ROUNDED) 1,071,751.00

NONQUALIFIED OTHER DIVIDENDS

ASSET BASED DISQUALIFICATION

CF CAP GUARDIAN GLOBAL EQTY TXT #2555 65,747.41
 MFB NORTHN INSTL FDS DIVERSIFIED ASSETS POR 21.39
 SHORT TERM INTEREST ADJUSTMENT 192.48

TOTAL NONQUALIFIED OTHER DIVIDENDS (ROUNDED) 65,961.00

TOTAL OTHER DIVIDENDS 1,137,712.00

TOTAL DIVIDEND INCOME 1,137,712.00
 =====

DEDUCTIONS
 =====

INTEREST EXPENSE

NONALLOCABLE:

SHORT TERM INTEREST ADJUSTMENT 192.49

TOTAL NONALLOCABLE (ROUNDED) 192.00

NET INTEREST EXPENSE 192.00
 =====

CONTINUED...

STATEMENT 1

STMT 5/15/06

EXPLANATION OF INCOME AND DEDUCTIONS (Cont'd)
=====

OTHER DEDUCTIONS

ALLOCABLE:

OTHER ALLOCABLE EXPENSE-PRINCIPAL

325,470.54

TOTAL ALLOCABLE

325,471.00

NET OTHER DEDUCTIONS

325,471.00
=====

DORIS DUKE CAPITAL GUARDIAN GLOBAL EQUITY
 Schedule D Detail of Long-term Capital Gains and Losses

13-7043679

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
15% RATE CAPITAL GAINS (LOSSES)					
106913.76 CF CAP GUARDIAN GLOBAL					
EQTY TXT #2555	01/02/2003	01/03/2005	3000000.00	2990941.49	9,058.51
3159.01 CF CAP GUARDIAN GLOBAL					
EQTY TXT #2555	01/02/2003	04/01/2005	86,620.07	89,824.78	-3,204.71
2861.86 CF CAP GUARDIAN GLOBAL					
EQTY TXT #2555	01/02/2003	06/01/2005	78,014.38	82,778.41	-4,764.03
2701.61 CF CAP GUARDIAN GLOBAL					
EQTY TXT #2555	01/02/2003	09/01/2005	78,319.75	80,310.80	-1,991.05
2759.74 CF CAP GUARDIAN GLOBAL					
EQTY TXT #2555	01/02/2003	12/01/2005	82,516.34	83,944.70	-1,428.36
TOTAL 15% RATE CAPITAL GAINS (LOSSES)			3325471.00	3327800.00	-2,330.00
Totals			3325471.00	3327800.00	-2,330.00

FEDERAL COMMON TRUST FUNDS

=====

SHORT-TERM COMMON TRUST FUNDS

SHORT-TERM GAIN/LOSS - COMMON TRUST FUND

1,731,600.11

TOTAL SHORT-TERM COMMON TRUST FUNDS (ROUNDED)

1,731,600.00

=====

LONG-TERM COMMON TRUST FUNDS

15% RATE COMMON TRUST FUNDS

LONG-TERM 15% GAIN/LOSS - COMMON TRUST FUND

3,994,927.97

TOTAL 15% RATE COMMON TRUST FUNDS

3,994,928.00

TOTAL LONG-TERM COMMON TRUST FUNDS (ROUNDED)

3,994,928.00

=====

SUPPLEMENTAL CAPITAL GAINS SCHEDULE FOR NEW JERSEY

=====

TYPE OF PROPERTY

DATE

ACQUIRED

DATE

SOLD

GROSS

SALES PRICE

COST

GAIN OR

LOSS

TYPE OF PROPERTY	DATE ACQUIRED	DATE SOLD	GROSS SALES PRICE	COST	GAIN OR LOSS
106913.76 CF CAP GUARDIAN GLOBAL EQT	01/02/2003	01/03/2005	3,000,000.	2,990,941.	9,059.
3159.01 CF CAP GUARDIAN GLOBAL EQT	01/02/2003	04/01/2005	86,620.	89,825.	-3,205.
2861.86 CF CAP GUARDIAN GLOBAL EQT	01/02/2003	06/01/2005	78,014.	82,778.	-4,764.
2701.61 CF CAP GUARDIAN GLOBAL EQT	01/02/2003	09/01/2005	78,320.	80,311.	-1,991.
2759.74 CF CAP GUARDIAN GLOBAL EQT	01/02/2003	12/01/2005	82,516.	83,945.	-1,429.

GAIN FROM PARTNERSHIP, S CORP, FIDUCIARY

5,726,528.

NET CAPITAL GAINS

5,724,198.

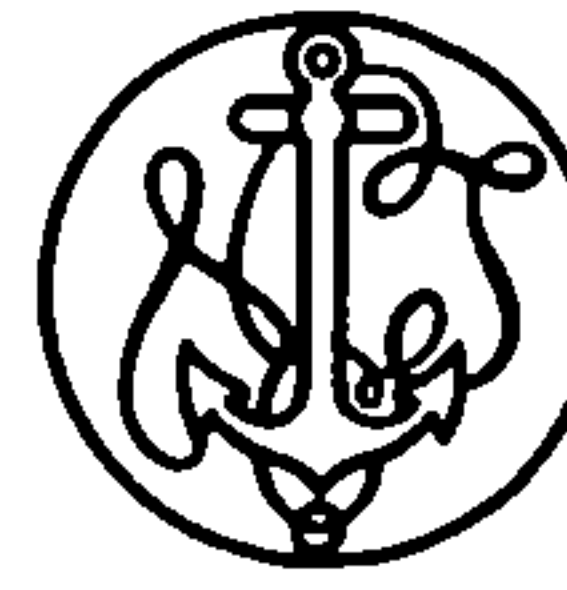
STW 15D

26-15225
Doris Duke Charitable Foundation
Cap International Emerging Markets Growth Fund
For Year Ended 12/31/2005

ANNUAL ACCOUNTING TO TAX GAIN/LOSS RECONCILIATION

Accounting Annual:		Tax Annual Gain/Loss:	
Total Realized Gain/Loss:	\$ 21,523,784.85	S-T G/L (Post 5/6)	\$
		S-T G/L- Current	
		L-T 20% G/L	
		L-T 15% G/L-Current	
		L-T 15% Capital Gain Dividend	21,523,784 85
		L-T Qualified 5-yr	
Total Trade Adjusted Gain/Loss	\$ <u>21,523,784.85</u>	Total Tax Annual Gain/Loss	\$ <u>21,523,784.85</u>

STMT 15E



Northern Trust

THE NORTHERN TRUST COMPANY
 P.O. BOX 804358
 CHICAGO, IL 60680

AGENT/CUSTODIAN TAX INFORMATION LETTER

PRINCIPAL:

DORIS DUKE CHARITABLE FOUNDATION
 ATTN: TOM CARNEY
 80 ROUTE 206 S
 HILLSBOROUGH, NJ 08844

I.D. NUMBER: XX-XXX3679

TAX YEAR
 BEGINNING 01/01/2005
 ENDING 12/31/2005

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

FOREIGN DIVIDEND INCOME:

QUALIFIED 2,414,923.
 TOTAL FOR YEAR 2,414,923.

LONG TERM GAINS OR LOSSES:

CAPITAL GAIN DIVIDENDS 21,523,785.

T A X C R E D I T S

FOREIGN TAX CREDIT INFORMATION:

COUNTRY	FOREIGN INCOME	TAXES	DATE PAID
OTHER COUNTRIES	2,414,923.	374,715.	12/31/2005

Report the amounts listed above on your 2005 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

STMT 3 15E

EXPLANATION OF INCOME AND DEDUCTIONS

=====

INCOME
=====

DIVIDEND INCOME

FOREIGN DIVIDENDS

QUALIFIED FOREIGN DIVIDENDS

MFO CAP INTL EMERGING MKTS GROWTH FD INC15 2,414,923.14

TOTAL QUALIFIED FOREIGN DIVIDENDS (ROUNDED) 2,414,923.00

TOTAL FOREIGN DIVIDENDS 2,414,923.00

TOTAL DIVIDEND INCOME 2,414,923.00

=====

FOREIGN TAXES
=====

MFO CAP INTL EMERGING MKTS GROWTH FD INC15 374,715.44

TOTAL FOREIGN TAXES (ROUNDED) 374,715.00

=====

DD - CAP INTL EMG MKTS GROWTH FUND 26-15225

Doris Duke Charitable Foundation

FEDERAL CAPITAL GAIN DIVIDENDS

=====

LONG-TERM CAPITAL GAIN DIVIDENDS

15% RATE CAPITAL GAIN DIVIDENDS

MFO CAP INTL EMERGING MKTS GROWTH FD INC15

21523784.85

TOTAL 15% RATE CAPITAL GAIN DIVIDENDS

21523785.00

TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS (ROUNDED)

21523785.00

=====

STATEMENT 2

STMT 1525

SUPPLEMENTAL CAPITAL GAINS SCHEDULE FOR NEW JERSEY

TYPE OF PROPERTY	DATE ACQUIRED	DATE SOLD	GROSS SALES PRICE	COST	GAIN OR LOSS

CAPITAL GAINS DISTRIBUTIONS

21523785.

TOTAL CAPITAL GAINS

21523785.

◆ Investment Transaction Detail

Trade date	Security description	Shares/Price	Transaction amount	Realized gain/loss
Settle date	Asset ID		Principal	Accrued Interest
Trade Status	Broker/Commission		Cost	Market
			Translation	Total

Other Gain/Loss

Venture Capital and Partnerships

Partnerships

United States - USD

16 Mar 05	COMMONFUND CAP PRIVATE EQUITY PTRS V, LP	0 0000	130,188 60	0 00	0 00	130,188 60
16 Mar 05	CUSIP 000206938	0 000000				
Settled						
14 Apr 05	COMMONFUND CAP PRIVATE EQUITY PTRS V, LP	0 0000	70,271 66	0 00	0 00	70,271 66
14 Apr 05	CUSIP 000206938	0 000000				
Settled						
10 Jun 05	COMMONFUND CAP PRIVATE EQUITY PTRS V, LP	0 0000	35,241 49	0 00	0 00	35,241 49
10 Jun 05	CUSIP 000206938	0 000000				
Settled						
22 Jun 05	COMMONFUND CAP PRIVATE EQUITY PTRS V, LP	0 0000	208,726 93	0 00	0 00	208,726 93
22 Jun 05	CUSIP 000206938	0 000000				
Settled						
15 Jul 05	COMMONFUND CAP PRIVATE EQUITY PTRS V, LP	0 0000	73,992 24	0 00	0 00	73,992 24
15 Jul 05	CUSIP 000206938	0 000000				
Settled						
20 Oct 05	COMMONFUND CAP PRIVATE EQUITY PTRS V, LP	0 0000	62,936 18	0 00	0 00	62,936 18
20 Oct 05	CUSIP 000206938	0 000000				
Settled						
14 Dec 05	COMMONFUND CAP PRIVATE EQUITY PTRS V, LP	0 0000	38,541 95	0 00	0 00	38,541 95
14 Dec 05	CUSIP 000206938	0 000000				
Settled						
Total United States - USD			619,899 05	0 00	0 00	619,899 05
Total partnerships			619,899 05	0 00	0 00	619,899 05
Total venture capital and partnerships			619,899 05	0 00	0 00	619,899 05
Total other gain/loss		0 00	619,899 05	0 00	0 00	619,899 05

STMT 15 F

◆ Investment Transaction Detail

Trade date	Security description	Shares/PAR	Price	Transaction amount	Realized gain/loss	Total
Settle date	Asset ID			Principal	Accrued Interest	Cost
Trade Status	Broker/Commission					Market
						Translation

Purchases

Venture Capital and Partnerships

Partnerships

United States - USD

14 Mar 05	COMMONFUND CAP PRIVATE EQUITY PTRS V, LP	360,000 000		- 360,000 00	000	360,000 00	0 00	0 00	0 00
14 Mar 05	CUSIP 000206938		0 000000						
Settled									
6 Apr 05	COMMONFUND CAP PRIVATE EQUITY PTRS V, LP	360,000 000		- 360,000 00	000	360,000 00	0 00	0 00	0 00
6 Apr 05	CUSIP 000206938		0 000000						
Settled									
10 Jun 05	COMMONFUND CAP PRIVATE EQUITY PTRS V, LP	360,000 000		- 360,000 00	000	360,000 00	0 00	0 00	0 00
10 Jun 05	CUSIP 000206938		0 000000						
Settled									
11 Jul 05	COMMONFUND CAP PRIVATE EQUITY PTRS V, LP	360,000 000		- 360,000 00	000	360,000 00	0 00	0 00	0 00
11 Jul 05	CUSIP 000206938		0 000000						
Settled									
3 Aug 05	COMMONFUND CAP PRIVATE EQUITY PTRS V, LP	360,000 000		- 360,000 00	000	360,000 00	0 00	0 00	0 00
3 Aug 05	CUSIP 000206938		0 000000						
Settled									
10 Aug 05	COMMONFUND CAP PRIVATE EQUITY PTRS V, LP	360,000 000		- 360,000 00	000	360,000 00	0 00	0 00	0 00
10 Aug 05	CUSIP 000206938		0 000000						
Settled									
21 Sep 05	COMMONFUND CAP PRIVATE EQUITY PTRS V, LP	480,000 000		- 480,000 00	000	480,000 00	0 00	0 00	0 00
21 Sep 05	CUSIP 000206938		0 000000						
Settled									
20 Oct 05	COMMONFUND CAP PRIVATE EQUITY PTRS V, LP	540,000 000		- 540,000 00	.000	540,000 00	0 00	0 00	0 00
20 Oct 05	CUSIP 000206938		0 000000						
Settled									
23 Nov 05	COMMONFUND CAP PRIVATE EQUITY PTRS V, LP	540,000 000		- 540,000 00	000	540,000 00	0 00	0 00	0 00
23 Nov 05	CUSIP 000206938		0 000000						
Settled									

STMT ISF

Portfolio Statement

Ddm Duke Charitable Foundation

Account Name DD - COMMONFUND CAP V LP

Account number 2814716

1 JAN 05 - 31 DEC 05

◆ Investment Transaction Detail

Trade date	Security description	Shares/PAR	Price	Principal	Transaction amount	Cost	Market	Translation	Total
Settle date	Asset ID				Accrued Interest				
Trade Status	Broker/Commission								

Purchases

Venture Capital and Partnerships

14 Dec 05	COMMONFUND CAP PRIVATE EQUITY PTRS V, LP	720,000	0.00	- 720,000.00	0.00	720,000.00	0.00	0.00	0.00
14 Dec 05	CUSIP 000206938								
Settled									
Total United States - USD									
				- 4,440,000.00	0.00	4,440,000.00	0.00	0.00	0.00
Total partnerships									
				- 4,440,000.00	0.00	4,440,000.00	0.00	0.00	0.00
Total venture capital and partnerships									
				- 4,440,000.00	0.00	4,440,000.00	0.00	0.00	0.00
Total purchases									
				- 4,440,000.00	0.00	4,440,000.00	0.00	0.00	0.00

Sales

Venture Capital and Partnerships

Partnerships

United States - USD

16 Mar 05	COMMONFUND CAP PRIVATE EQUITY PTRS V, LP	86,792	400	86,792.40	0.00	- 86,792.40	0.00	0.00	0.00
16 Mar 05	CUSIP 000206938								
Settled									
Total United States - USD									
				115,639.35	0.00	- 115,639.35	0.00	0.00	0.00
Total partnerships									
				64,327.27	0.00	- 64,327.27	0.00	0.00	0.00
Total venture capital and partnerships									
				113,880.89	0.00	- 113,880.89	0.00	0.00	0.00
Total purchases									
				65,615.76	0.00	- 65,615.76	0.00	0.00	0.00
Total sales									
				114,348.82	0.00	- 114,348.82	0.00	0.00	0.00
Total sales									
				40,935.86	0.00	- 40,935.86	0.00	0.00	0.00
Total sales									

Northern Trust

STMA 15P

Portfolio Statement		Doris Duke Charitable Foundation		Account Number 2614716	
JAN 05 - 31	DEC 05			Account Name DD - COMMONFUND CAP V LP	

◆ Investment Transaction Detail

Trade date	Security description	Shares/PAR	Price	Transaction amount	Realized gain/loss
Settle date	Asset ID			Principal	Accrued Interest
Trade Status	Broker/Commission			Cost	Market
					Translation
					Total

Sales

Venture Capital and Partnerships

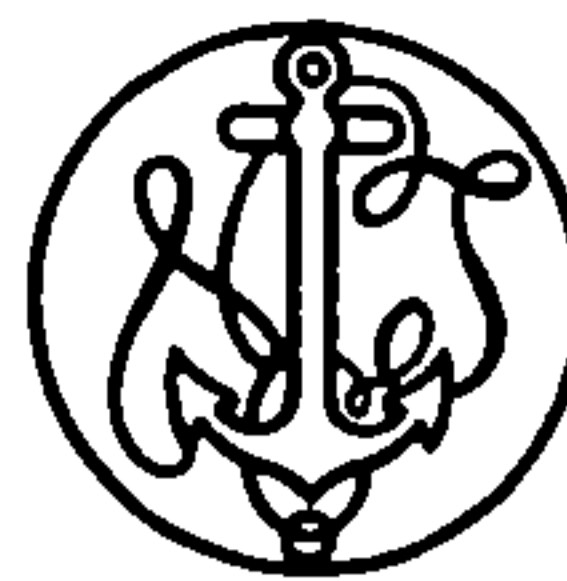
Total United States - USD	601,540.35	000	- 601,540.35	0.00	0.00	0.00
Total partnerships	601,540.35	000	- 601,540.35	0.00	0.00	0.00
Total venture capital and partnerships	601,540.35	.000	- 601,540.35	0.00	0.00	0.00
Total sales	- 601,540.35	.000	- 601,540.35	0.00	0.00	0.00
Total transactions	3,218,580.60	.000	3,838,459.65	619,899.05	0.00	619,899.05

26-14891
Doris Duke Charitable Foundation
GMO Emerging Market Fund III
For Year Ended 12/31/2005

ANNUAL ACCOUNTING TO TAX GAIN/LOSS RECONCILIATION

Accounting Annual:		Tax Annual Gain/Loss:	
Total Realized Gain/Loss	\$ 11,046,600.38	S-T G/L (Post 5/6)	\$
MFO GMO Emerging Markets (Cusip 362007601)		S-T G/L- Current	
Short Term Capital Gain reclassified as		L-T 20% G/L	
Dividend Income	(1,296,539.30)	L-T 15% G/L-Current	
		L-T 15% Capital Gain Dividend	9,750,061.08
		L-T Qualified 5-yr	
Total Trade Adjusted Gain/Loss	\$ <u>9,750,061.08</u>	Total Tax Annual Gain/Loss	\$ <u>9,750,061.08</u>

STMT 18G



Northern Trust

THE NORTHERN TRUST COMPANY
P.O. BOX 804358
CHICAGO, IL 60680

AGENT/CUSTODIAN TAX INFORMATION LETTER

PRINCIPAL

DORIS DUKE CHARITABLE FOUNDATION
ATTN: TOM CARNEY
80 ROUTE 206 S
HILLSBOROUGH, NJ 08844

ID. NUMBER: **XX-XXX3679**

TAX YEAR
BEGINNING 01/01/2005
ENDING 12/31/2005

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

U.S. GOVERNMENT INTEREST REPORTED AS DIVIDENDS:

QUALIFIED NONE
TOTAL FOR YEAR 5,846.

FOREIGN DIVIDEND INCOME:

QUALIFIED 698,369.
TOTAL FOR YEAR 1,352,895.

DIVIDEND INCOME:

QUALIFIED 467,735.
TOTAL FOR YEAR 1,886,374.

LONG TERM GAINS OR LOSSES:

CAPITAL GAIN DIVIDENDS 9,750,061.

T A X C R E D I T S

FOREIGN TAX CREDIT INFORMATION:

COUNTRY	FOREIGN INCOME	TAXES	DATE PAID
VARIOUS	1,352,895.	233,347.	12/31/2005

Report the amounts listed above on your 2005 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

STMA³ KSG

Doris Duke Charitable Foundation

EXPLANATION OF INCOME AND DEDUCTIONS

INCOME

DIVIDEND INCOME

USGI DIVIDENDS

NONQUALIFIED USGI DIVIDENDS

ASSET BASED DISQUALIFICATION

MFO GMO EMERGING MKT FD III

5,845.73

TOTAL NONQUALIFIED USGI DIVIDENDS (ROUNDED)

5,846.00

TOTAL USGI DIVIDENDS

5,846.00

FOREIGN DIVIDENDS

QUALIFIED FOREIGN DIVIDENDS

MFO GMO EMERGING MKT FD III

698,368.88

TOTAL QUALIFIED FOREIGN DIVIDENDS (ROUNDED)

698,369.00

NONQUALIFIED FOREIGN DIVIDENDS

ASSET BASED DISQUALIFICATION

MFO GMO EMERGING MKT FD III

654,526.03

TOTAL NONQUALIFIED FOREIGN DIVIDENDS (ROUNDED)

654,526.00

TOTAL FOREIGN DIVIDENDS

1,352,895.00

OTHER DIVIDENDS

CONTINUED...

STATEMENT

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Doris Duke Charitable Foundation

EXPLANATION OF INCOME AND DEDUCTIONS (Cont'd)
=====

QUALIFIED OTHER DIVIDENDS

MFO GMO EMERGING MKT FD III

467,734.75

TOTAL QUALIFIED OTHER DIVIDENDS (ROUNDED)

467,735.00

NONQUALIFIED OTHER DIVIDENDS

ASSET BASED DISQUALIFICATION

MFO GMO EMERGING MKT FD III

1,418,639.11

TOTAL NONQUALIFIED OTHER DIVIDENDS (ROUNDED)

1,418,639.00

TOTAL OTHER DIVIDENDS

1,886,374.00

TOTAL DIVIDEND INCOME

3,245,115.00

=====

FOREIGN TAXES
=====

MFO GMO EMERGING MKT FD III

233,347.24

TOTAL FOREIGN TAXES (ROUNDED)

233,347.00

=====

STATEMENT

ASG

FEDERAL CAPITAL GAIN DIVIDENDS
=====

LONG-TERM CAPITAL GAIN DIVIDENDS

15% RATE CAPITAL GAIN DIVIDENDS

MFO GMO EMERGING MKT FD III

9,750,061.08

TOTAL 15% RATE CAPITAL GAIN DIVIDENDS

9,750,061.00

TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS (ROUNDED)

9,750,061.00
=====

SUPPLEMENTAL CAPITAL GAINS SCHEDULE FOR DANW CHARITABLE Foundation

TYPE OF PROPERTY	DATE ACQUIRED	DATE SOLD	GROSS SALES PRICE	COST	GAIN OR LOSS

CAPITAL GAINS DISTRIBUTIONS

TOTAL CAPITAL GAINS

9,750,061.

9,750,061.
=====

Drop Off Portfolio Statement
 1 JAN 05 - 31 DEC 05
 Account Number 2614893
 Account Name DD - HARBOUR VEST IPEP IV LP

◆ Investment Transaction Detail

Trade date	Security description	Shares/PAR	Price	Principal	Transaction amount	Cost	Market	Translation	Total
Settle date	Asset ID			Accrued Interest	Realized gain/loss				
Trade Status	Broker/Commission								

Sales

Venture Capital and Partnerships

Partnerships

United States - USD

29 Mar 05	HARBOURVEST INTL PEP IV - PSHP FUND, LP	- 28,973 000		28,973 00	000	- 28,973 00	0 00	0 00	0 00
30 Mar 05	CUSIP 000206920	0 000000							
26 May 05	HARBOURVEST INTL PEP IV - PSHP FUND, LP	- 111,191 000		111,191 00	000	- 111,191 00	0 00	0 00	0 00
27 May 05	CUSIP 000206920	0 000000							
30 Jun 05	HARBOURVEST INTL PEP IV - PSHP FUND, LP	- 95,308 000		95,308 00	000	- 95,308 00	0 00	0 00	0 00
30 Jun 05	CUSIP 000206920	0 000000							
15 Aug 05	HARBOURVEST INTL PEP IV - PSHP FUND, LP	- 65,316 000		65,316 00	000	- 65,316 00	0 00	0 00	0 00
16 Aug 05	CUSIP 000206920	0 000000							
30 Sep 05	HARBOURVEST INTL PEP IV - PSHP FUND, LP	- 112,651 000		112,651 00	000	- 112,651 00	0 00	0 00	0 00
6 Oct 05	CUSIP 000206920	0 000000							
27 Oct 05	HARBOURVEST INTL PEP IV - PSHP FUND, LP	- 112,039 000		112,039 00	000	- 112,039 00	0 00	0 00	0 00
27 Oct 05	CUSIP 000206920	0 000000							
30 Dec 05	HARBOURVEST INTL PEP IV - PSHP FUND, LP	- 150,163 000		150,163 00	000	- 150,163 00	0 00	0 00	0 00
30 Dec 05	CUSIP 000206920	0 000000							
Total United States - USD				675,641 00	000	- 675,641 00	0 00	0 00	0 00
Total partnerships				675,641 00	000	- 675,641 00	0 00	0 00	0 00
Total venture capital and partnerships				675,641.00	.000	- 675,641.00	0.00	0.00	0.00
Total sales				- 675,641.00	.000	- 675,641.00	0.00	0.00	0.00
Total transactions				- 838,127.00	.000	1,724,359.00	.886,232.00	.000	.886,232.00

STMT 157A

26-14888
Doris Duke Charitable Foundation
Heitman Real Estate Securities
For Year Ended 12/31/2005

ANNUAL ACCOUNTING TO TAX GAIN/LOSS RECONCILIATION

Accounting Annual:		Tax Annual Gain/Loss:	
Total Realized Gain/Loss:	\$ 12,945,744.70	S-T G/L (Post 5/6)	\$
Dividend Income Reclassified as Unrecaptured 1250 Gain	\$ 90,872.86	S-T G/L- Current	2,058,699.78
Dividend Income Reclassified as Long Term Gain	223,589.69	Cap Gain Dist	90,872.86
* 2004 Sales Adjusted by Return of Capital cost reductions	(178,499.52)	L-T 15% G/L-Current	10,875,293.83
		L-T 15% Capital Gain Dividend	223,589.69
		L-T Qualified 5-yr	
* 2005 Sales Adjusted by Return of Capital cost reductions	166,748.43		
Total Trade Adjusted Gain/Loss	<u>\$ 13,248,456.16</u>	Total Tax Annual Gain/Loss	<u>\$ 13,248,456.16</u>

STATISI

ACCOUNT NAME DORIS DUKE CHARITABLE FOUNDATION HEITMAN REAL
ESTATE SECURITIES 26-14888

13-7043679



Northern Trust

THE NORTHERN TRUST COMPANY
P.O. BOX 804358
CHICAGO, IL 60680

AGENT/CUSTODIAN TAX INFORMATION LETTER

PRINCIPAL:

DORIS DUKE CHARITABLE FOUNDATION
ATTN: DARLENE JONES
80 ROUTE 206 S
HILLSBOROUGH, NJ 08844

I.D. NUMBER: XX-XXX3679

TAX YEAR
BEGINNING 01/01/2005
ENDING 12/31/2005

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

FOREIGN DIVIDEND INCOME:

QUALIFIED 253.
TOTAL FOR YEAR 253.

DIVIDEND INCOME:

QUALIFIED 20,965.
TOTAL FOR YEAR 970,879.

SHORT TERM GAINS OR LOSSES:

OTHER GAIN OR LOSS 2,058,700.

LONG TERM GAINS OR LOSSES:

CAPITAL GAIN DIVIDENDS
TOTAL FOR YEAR 314,463.
UNRECAPTURED SECTION 1250 GAIN 90,873.
OTHER GAIN OR LOSS 10,875,294.

D E D U C T I O N S

INTEREST EXPENSE 1.
OTHER DEDUCTIONS 208,620.

M I S C E L L A N E O U S I N F O R M A T I O N

NONTAXABLE DIVIDENDS 203,116.

Report the amounts listed above on your 2005 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

STMT 15 L

AGENT/CUSTODIAN INFORMATION LETTER, CONTINUATION

T A X C R E D I T S
-----FOREIGN TAX CREDIT INFORMATION:

COUNTRY -----	FOREIGN INCOME -----	TAXES -----	DATE PAID -----
BERMUDA	253.	NONE	12/31/2005

Report the amounts listed above on your **2005** tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

ACCOUNT NAME **DORIS DUKE CHARITABLE FOUNDATION HEITMAN REAL
ESTATE SECURITIES 26-14888**

13-7043679

TRUST I.D NUMBER

**THE NORTHERN TRUST COMPANY
P.O. BOX 804358
CHICAGO, IL 60680**

BENEFICIARY: **DORIS DUKE CHARITABLE FOUNDATION
ATTN: DARLENE JONES
80 ROUTE 206 S
HILLSBOROUGH, NJ 08844**

I.D. NUMBER: **XX-XXX3679**

TAX YEAR
BEGINNING **01/01/2005**
ENDING **12/31/2005**

The following transactions have been extracted from the subject account to assist you in the preparation of your individual tax return. The transactions are listed under three general headings of medical, taxes, and miscellaneous where applicable. They are intended to cover those items the account paid on your behalf during the tax year that you may want to consider on your individual tax return. However, you will still want to check your statement of transactions for corrections and additions to the following list:

M I S C E L L A N E O U S

=====

OTHER DISBURSEMENTS

01/05/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF CASH PER CLIENT DIRECTION TO REPRESENT MONTHLY INCOME SWEEP FOR HEITMAN	-104,615.
02/01/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF CASH PER CLIENT DIRECTION TO REPRESENT MONTHLY INCOME SWEEP FOR HEITMAN	-225,233.
03/01/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT	-185,894.
04/01/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF CASH PER CLIENT DIRECTION TO REPRESENT MONTHLY INCOME SWEEP FOR HEITMAN	-113,269.

05/02/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF CASH PER CLIENT DIRECTION TO REPRESENT MONTHLY INCOME SWEEP FOR HEITMAN	-193,284.
06/01/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFERRED FROM HELTMAN REAL ESTATE SECURITIES PER CLIENT DIRECTION REPRESENTING REDEMPTION	-10000000.
06/02/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF CASH PER CLIENT DIRECTION TO REPRESENT MONTHLY INCOME SWEEP FOR HEITMAN.	-178,831.
06/30/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT PER CLIENT DIRECTION	-15000000.
07/01/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF CASH PER CLIENT DIRECTION TO REPRESENT MONTHLY INCOME SWEEP FOR HEITMAN	-91,849.
08/03/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF CASH PER CLIENT DIRECTION TO REPRESENT MONTHLY INCOME SWEEP FOR HEITMAN	-145,449.
09/02/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF CASH PER CLIENT DIRECTION TO REPRESENT MONTHLY INCOME SWEEP FOR HEITMAN.	-79,837.

10/04/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF CASH PER CLIENT DIRECTION TO REPRESENT MONTHLY INCOME SWEEP FOR HEITMAN	-52,253.
11/02/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT PER CLIENT DIRECTION TO REPRESENT MONTHLY INCOME SWEEP FOR HEITMAN.	-179,032.
11/30/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT PER CLIENT DIRECTION.	-10000000.
12/05/2005	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF CASH PER CLIENT DIRECTION TO REPRESENT MONTHLY INCOME SWEEP FOR HEITMAN	-66,891.
TOTAL OTHER DISBURSEMENTS.....		-36616437. =====

EXPLANATION OF INCOME AND DEDUCTIONS

=====

INCOME

=====

DIVIDEND INCOME

FOREIGN DIVIDENDS

QUALIFIED FOREIGN DIVIDENDS

ORIENT-EXPRESS HOTELS COM

252.50

TOTAL QUALIFIED FOREIGN DIVIDENDS (ROUNDED)

253.00

TOTAL FOREIGN DIVIDENDS

253.00

OTHER DIVIDENDS

QUALIFIED OTHER DIVIDENDS

ARCHSTONE-SMITH TR COM

918.41

BRE PPTYS INC CL A

119.16

DUKE RLTY CORP COM NEW REIT

815.92

EQTY RESDNTL EFF 5/15/02 TO EQTY RESDNTL 29

3,548.57

GMH CMNTYS TR COM COM

11,569.22

KIMCO REALTY CORP

634.35

PROLOGIS SH BEN INT

1,232.86

RLTY INC CORP COM

686.92

SIMON PPTY GROUP INC NEW

1,092.06

TRIZEC PPTYS INC REIT

347.56

TOTAL QUALIFIED OTHER DIVIDENDS (ROUNDED)

20,965.00

NONQUALIFIED OTHER DIVIDENDS

ASSET BASED DISQUALIFICATION

AMB PPTY CORP REIT

911.40

ACADIA RLTY TR COM

3,034.93

CONTINUED...

STATEMENT

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EXPLANATION OF INCOME AND DEDUCTIONS (Cont'd)

ALEXANDRIA REAL ESTATE EQUITIES INC COM	19,239.54
ARCHSTONE-SMITH TR COM	5,834.83
#REORG/ARDEN RLTY INC CASH MERGER EFF 5/2/0	9,399.91
AVALONBAY CMNTYS INC REIT	3,009.69
BRE PPTYS INC CL A	10,360.59
BIOMED RLTY TR INC COM COM	21,194.09
BSTN PPTYS INC	40,281.51
CBL & ASSOC PPTYS INC COM	20,515.63
CAMDEN PPTY TR SH BEN INT	813.78
#REORG/CAP AUTOMOTIVE REIT COM SHS CASH MER	1,971.16
COLONIAL PPTYS TR SH BEN INT	2,476.60
DEVELOPERS DIVERSIFIED RLTY CORP COM	29,234.83
DIGITAL RLTY TR INC COM COM	6,849.38
DUKE RLTY CORP COM NEW REIT	23,214.48
EASTGROUP PPTYS INC REIT	10,889.76
EQUITY LIFESTYLE PPTYS INC COM STK	1,252.50
EQTY 1 INC COM	10,280.05
EQTY RESDNTL EFF 5/15/02 TO EQTY RESDNTL 29	45,964.09
GMH CMNTYS TR COM COM	7,431.17
GENERAL GROWTH PPTYS INC COM COM	6,286.66
GLENBOROUGH RLTY TR INC COM	951.78
HRPT PPTYS TR COM SH BEN INT	19,407.34
HIGHLAND HOSPITALITY CORP COM	1,696.18
HOME PROPS INC COM	19,781.91
HOST HOTELS & RESORTS INC	15,048.00
KILROY RLTY CORP COM	144.46
KIMCO REALTY CORP	8,095.36
LASALLE HOTEL PPTYS COM COM SH BEN INT	20,982.44
LEXINGTON CORP PPTYS TR COM	20,838.71
LIBERTY PPTY TR SH BEN INT	32,499.30
MACK CALI RLTY CORP	38,115.00
MILLS CORP COM	982.66
MISSION W PPTYS INC MD COM STK	1,995.00
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS POR	18,995.46
PS BUSINESS PKS INC CAL COM	6,462.58
PAN PAC RETAIL PPTYS INC COM	49,449.08
PRENTISS PPTYS TR SH BEN INT REIT	1,569.91
PROLOGIS SH BEN INT	18,011.34
PUB STORAGE INC COM	39,031.87
RLTY INC CORP COM	15,792.52
REGENCY CTRS CORP COM COM	41,755.45
SHORT TERM INTEREST ADJUSTMENT	81.18
SIMON PPTY GROUP INC NEW	114,583.52
SOVRAN SELF STORAGE INC COM	2,979.68
SPIRIT FIN CORP COM STK	7,189.10
STARWOOD HOTELS & RESORTS PAIRD CTF CL B	11,905.49
STRATEGIC HOTELS & RESORTS INC	404.29

CONTINUED...

STATEMENT

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EXPLANATION OF INCOME AND DEDUCTIONS (Cont'd)

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TANGER FACTORY OUTLET CTRS INC COM	12,541.28
TRIZEC PPTYS INC REIT	1,855.08
UTD DOMINION RLTY TR INC MD	13,173.51
U-STORE-IT TR COM COM	7,857.19
VENTAS INC REIT	6,264.00
VORNADO RLTY TR COM	90,214.17
WA REAL ESTATE INVT TR SH BEN INT INT	11,784.10
WEINGARTEN RLTY INVS COM	17,028.40

TOTAL NONQUALIFIED OTHER DIVIDENDS (ROUNDED)	949,914.00

TOTAL OTHER DIVIDENDS	970,879.00

TOTAL DIVIDEND INCOME	971,132.00
=====	

DEDUCTIONS

=====

INTEREST EXPENSE

NONALLOCABLE:

SHORT TERM INTEREST ADJUSTMENT	1.22
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TOTAL NONALLOCABLE (ROUNDED)	1.00

NET INTEREST EXPENSE

1.00	
=====	

OTHER DEDUCTIONS

ALLOCABLE:

OTHER ALLOCABLE EXPENSE-PRINCIPAL	208,620.14
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TOTAL ALLOCABLE	208,620.00

NET OTHER DEDUCTIONS

208,620.00	
=====	

NONTAXABLE DIVIDEND

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ALEXANDRIA REAL ESTATE EQUITIES INC COM	6,457.84
#REORG/ARDEN RLTY INC CASH MERGER EFF 5/2/0	12,755.45
BRE PPTYS INC CL A	6,226.94

CONTINUED...

STATEMENT

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EXPLANATION OF INCOME AND DEDUCTIONS (Cont'd)

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BSTN PPTYS INC	27,765.43
BROOKFIELD PPTYS CORP COM	22,938.40
DEVELOPERS DIVERSIFIED RLTY CORP COM	5,012.57
EASTGROUP PPTYS INC REIT	2,737.14
EQTY 1 INC COM	4,059.53
GMH CMNTYS TR COM COM	18,531.08
GENERAL GROWTH PPTYS INC COM COM	3,143.34
GLENBOROUGH RLTY TR INC COM	3,808.22
HRPT PPTYS TR COM SH BEN INT	10,038.97
HIGHLAND HOSPITALITY CORP COM	1,425.82
HOME PROPS INC COM	25,488.50
KILROY RLTY CORP COM	1,147.71
LASALLE HOTEL PPTYS COM COM SH BEN INT	2,062.92
MILLS CORP COM	4,476.59
MISSION W PPTYS INC MD COM STK	245.00
PRENTISS PPTYS TR SH BEN INT REIT	723.36
PROLOGIS SH BEN INT	4,967.90
RLTY INC CORP COM	1,324.60
SOVRAN SELF STORAGE INC COM	525.82
SPIRIT FIN CORP COM STK	5,312.90
STRATEGIC HOTELS & RESORTS INC	1,636.93
TANGER FACTORY OUTLET CTRS INC COM	12,541.28
TRIZEC PPTYS INC REIT	217.36
UTD DOMINION RLTY TR INC MD	4,374.32
U-STORE-IT TR COM COM	9,223.65
WA REAL ESTATE INVT TR SH BEN INT INT	2,035.23
WEINGARTEN RLTY INVS COM	1,911.57

TOTAL NONTAXABLE DIVIDENDS (ROUNDED)

203,116.

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STATEMENT

ASI

DORIS DUKE CHARITABLE FOUNDATION HEITMAN REAL
Schedule D Detail of Short-term Capital Gains and Losses

13-7043679

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
4400. EXTRA SPACE STORAGE INC	08/11/2004	01/18/2005	57,624.89	53,509.28	4,115.61
3300. EXTRA SPACE STORAGE INC	08/11/2004	01/18/2005	42,942.80	40,131.96	2,810.84
19300. EXTRA SPACE STORAGE INC	08/27/2004	01/19/2005	254,217.00	239,500.76	14,716.24
6900. EXTRA SPACE STORAGE INC	10/06/2004	01/19/2005	91,973.96	88,555.14	3,418.82
3100. EXTRA SPACE STORAGE INC	08/27/2004	01/19/2005	40,608.65	41,066.94	-458.29
2300. HRPT PPTYS TR COM SH BEN	11/17/2004	03/02/2005	29,134.74	26,544.73	2,590.01
2300. HRPT PPTYS TR COM SH BEN	11/17/2004	03/03/2005	29,003.42	26,544.73	2,458.69
1800. HRPT PPTYS TR COM SH BEN	11/17/2004	03/03/2005	22,716.15	20,774.13	1,942.02
2800. HRPT PPTYS TR COM SH BEN	11/18/2004	03/04/2005	35,966.49	32,419.59	3,546.90
11400. HRPT PPTYS TR COM SH BEN	12/02/2004	03/08/2005	147,055.14	138,482.96	8,572.18
2200. STRATEGIC HOTELS & RESORTS INC	06/23/2004	03/15/2005	33,680.88	29,832.00	3,848.88
9500. STRATEGIC HOTELS & RESORTS INC	06/23/2004	03/16/2005	144,870.21	128,820.00	16,050.21
1500. STRATEGIC HOTELS & RESORTS INC	06/23/2004	03/17/2005	23,076.73	20,340.00	2,736.73
10200. STRATEGIC HOTELS & RESORTS INC	06/24/2004	04/15/2005	152,075.63	136,765.06	15,310.57
4200. UTD DOMINION RLTY TR INC	10/28/2004	04/19/2005	87,986.31	85,870.78	2,115.53
400. UTD DOMINION RLTY TR INC	10/28/2004	04/19/2005	8,403.97	8,178.17	225.80
1900. UTD DOMINION RLTY TR INC	10/28/2004	04/20/2005	39,904.59	38,846.31	1,058.28
1900. PRENTISS PPTYS TR SH BEN INT REIT	01/05/2005	04/25/2005	62,545.38	68,461.04	-5,915.66
900. UTD DOMINION RLTY TR INC	12/21/2004	04/27/2005	19,975.02	21,024.69	-1,049.67
2200. UTD DOMINION RLTY TR INC	12/21/2004	04/27/2005	48,830.25	53,226.19	-4,395.94
1400. UTD DOMINION RLTY TR INC	12/21/2004	04/28/2005	31,022.00	33,871.21	-2,849.21
2500. UTD DOMINION RLTY TR INC	12/21/2004	04/29/2005	55,422.92	60,484.31	-5,061.39
3600. UTD DOMINION RLTY TR INC	12/21/2004	05/02/2005	79,963.44	87,097.41	-7,133.97
4900. PRENTISS PPTYS TR SH BEN INT REIT	01/13/2005	05/19/2005	168,574.99	177,336.46	-8,761.47
1400. ALEXANDRIA REAL ESTATE EQUITIES INC COM	07/13/2004	05/23/2005	100,277.80	79,097.79	21,180.01
2100. #REORG/ARDEN RLTY INC CASH MERGER EFF 5/2/06	07/08/2004	05/23/2005	73,471.51	62,716.28	10,755.23
2300. BIOMED RLTY TR INC COM COM	10/28/2004	05/23/2005	49,283.48	42,021.00	7,262.48
Totals					

DORIS DUKE CHARITABLE FOUNDATION HEITMAN REAL
 Schedule D Detail of Short-term Capital Gains and Losses

13-7043679

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
3400. DEVELOPERS DIVERSIFIED					
RLTY CORP COM	06/04/2004	05/23/2005	155,225.60	115,894.71	39,330.89
1900. EASTGROUP PPTYS INC REIT	01/04/2005	05/23/2005	78,641.13	72,214.14	6,426.99
1400. EQUITY LIFESTYLE PPTYS INC					
COM STK	12/22/2004	05/23/2005	52,144.87	50,008.00	2,136.87
1800. EQTY 1 INC COM	11/18/2004	05/23/2005	40,877.36	39,178.50	1,698.86
4000. GMH CMNTYS TR COM COM	10/28/2004	05/23/2005	50,857.06	47,665.19	3,191.87
4500. HRPT PPTYS TR COM SH BEN	12/03/2004	05/23/2005	53,833.04	55,045.09	-1,212.05
900. LEXINGTON CORP PPTYS TR	09/08/2004	05/23/2005	21,524.84	19,695.11	1,829.73
2000. LIBERTY PPTY TR SH BEN INT	09/03/2004	05/23/2005	83,626.50	81,499.79	2,126.71
2000. RLTY INC CORP COM	09/14/2004	05/23/2005	50,383.89	43,613.99	6,769.90
2600. U-STORE-IT TR COM COM	10/21/2004	05/23/2005	47,824.99	40,924.82	6,900.17
1200. WA REAL ESTATE INVT TR SH					
BEN INT INT	01/25/2005	05/23/2005	37,996.41	37,096.24	900.17
800. ORIENT-EXPRESS HOTELS COM	03/15/2005	05/23/2005	22,338.10	20,432.00	1,906.10
700. ALEXANDRIA REAL ESTATE					
EQUITIES INC COM	07/13/2004	05/24/2005	50,161.30	41,077.10	9,084.20
1600. #REORG/ARDEN RLTY INC CASH					
MERGER EFF 5/2/06	07/13/2004	05/24/2005	55,478.95	47,556.19	7,922.76
1500. BIOMED RLTY TR INC COM COM	10/28/2004	05/24/2005	32,213.70	27,342.00	4,871.70
1800. #REORG/CAP AUTOMOTIVE REIT					
COM SHS CASH MERGER EFFECT	05/27/2004	05/24/2005	63,836.31	48,579.96	15,256.35
2100. DEVELOPERS DIVERSIFIED					
RLTY CORP COM	06/04/2004	05/24/2005	94,298.23	71,451.09	22,847.14
700. EASTGROUP PPTYS INC REIT	01/04/2005	05/24/2005	28,703.20	26,338.83	2,364.37
1000. EQUITY LIFESTYLE PPTYS INC					
COM STK	12/22/2004	05/24/2005	37,359.43	35,720.00	1,639.43
1200. EQTY 1 INC COM	11/19/2004	05/24/2005	26,961.31	25,927.66	1,033.65
3300. GMH CMNTYS TR COM COM	10/28/2004	05/24/2005	41,925.73	39,243.78	2,681.95
3500. HRPT PPTYS TR COM SH BEN	12/03/2004	05/24/2005	41,730.15	42,967.32	-1,237.17
1200. LEXINGTON CORP PPTYS TR	09/08/2004	05/24/2005	28,120.22	26,260.15	1,860.07
1200. LIBERTY PPTY TR SH BEN INT	09/07/2004	05/24/2005	49,476.33	49,003.05	473.28
900. PRENTISS PPTYS TR SH BEN					
INT REIT	01/13/2005	05/24/2005	31,321.48	32,817.53	-1,496.05
1700. RLTY INC CORP COM	09/14/2004	05/24/2005	42,190.70	36,890.83	5,299.87
Totals					

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DORIS DUKE CHARITABLE FOUNDATION HEITMAN REAL
 Schedule D Detail of Short-term Capital Gains and Losses

13-7043679

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
1600. U-STORE-IT TR COM COM	10/21/2004	05/24/2005	29,336.05	25,184.50	4,151.55
900. WA REAL ESTATE INVT TR SH BEN INT INT	01/25/2005	05/24/2005	28,043.63	27,310.68	732.95
600. ORIENT-EXPRESS HOTELS COM	03/15/2005	05/24/2005	16,645.52	15,324.00	1,321.52
2700. ACADIA RLTY TR COM	05/18/2005	05/25/2005	46,025.24	43,205.13	2,820.11
1000. ALEXANDRIA REAL ESTATE EQUITIES INC COM	07/28/2004	05/25/2005	71,021.03	58,829.95	12,191.08
1900. #REORG/ARDEN RLTY INC CASH MERGER EFF 5/2/06	07/14/2004	05/25/2005	65,177.34	56,533.57	8,643.77
1700. BIOMED RLTY TR INC COM COM	10/29/2004	05/25/2005	36,095.43	30,934.00	5,161.43
1400. CAMDEN PPTY TR SH BEN INT	04/12/2005	05/25/2005	71,186.04	65,988.44	5,197.60
2200. #REORG/CAP AUTOMOTIVE REIT COM SHS CASH MERGER EFFECT	06/01/2004	05/25/2005	77,160.67	59,704.02	17,456.65
2300. DEVELOPERS DIVERSIFIED RLTY CORP COM	06/04/2004	05/25/2005	101,825.71	78,255.95	23,569.76
800. EASTGROUP PPTYS INC REIT	01/05/2005	05/25/2005	32,649.67	29,981.34	2,668.33
1300. EQUITY LIFESTYLE PPTYS INC COM STK	12/22/2004	05/25/2005	48,304.93	46,436.00	1,868.93
1500. EQTY 1 INC COM	11/19/2004	05/25/2005	33,070.61	32,329.85	740.76
3900. GMH CMNTYS TR COM COM	10/28/2004	05/25/2005	48,652.80	46,278.56	2,374.24
4100. HRPT PPTYS TR COM SH BEN	12/07/2004	05/25/2005	48,238.99	50,977.40	-2,738.41
1500. LEXINGTON CORP PPTYS TR	09/09/2004	05/25/2005	34,743.49	32,801.69	1,941.80
1500. LIBERTY PPTY TR SH BEN INT 400. PRENTISS PPTYS TR SH BEN INT REIT	09/08/2004	05/25/2005	61,275.43	62,103.47	-828.04
1900. RLTY INC CORP COM	01/13/2005	05/25/2005	13,731.42	14,585.57	-854.15
1900. U-STORE-IT TR COM COM	09/23/2004	05/25/2005	46,503.02	41,790.49	4,712.53
1100. WA REAL ESTATE INVT TR SH BEN INT INT	10/21/2004	05/25/2005	34,395.59	29,906.60	4,488.99
700. ORIENT-EXPRESS HOTELS COM	01/25/2005	05/25/2005	33,624.60	33,379.72	244.88
1400. ACADIA RLTY TR COM	03/15/2005	05/25/2005	19,140.20	17,878.00	1,262.20
1100. LEXINGTON CORP PPTYS TR	05/18/2005	05/26/2005	23,735.86	22,402.66	1,333.20
1400. LEXINGTON CORP PPTYS TR	09/09/2004	05/27/2005	25,223.37	24,043.09	1,180.28
1000. LEXINGTON CORP PPTYS TR	09/14/2004	05/31/2005	32,283.48	30,040.49	2,242.99
2400. LEXINGTON CORP PPTYS TR	09/17/2004	06/01/2005	23,209.02	21,927.05	1,281.97
Totals	09/17/2004	06/01/2005	55,752.06	52,517.93	3,234.13

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DORIS DUKE CHARITABLE FOUNDATION HEITMAN REAL
Schedule D Detail of Short-term Capital Gains and Losses

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Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
1700. LEXINGTON CORP PPTYS TR	10/06/2004	06/02/2005	39,625.34	37,350.99	2,274.35
1700. LEXINGTON CORP PPTYS TR	09/22/2004	06/02/2005	39,696.73	37,164.23	2,532.50
1200. ACADIA RLTY TR COM	05/18/2005	06/06/2005	20,409.10	19,202.28	1,206.82
3100. ACADIA RLTY TR COM	05/18/2005	06/07/2005	52,781.48	49,605.89	3,175.59
900. LEXINGTON CORP PPTYS TR	10/06/2004	06/07/2005	21,230.47	20,067.35	1,163.12
800. LEXINGTON CORP PPTYS TR	10/06/2004	06/08/2005	18,817.77	17,837.64	980.13
3900. PRENTISS PPTYS TR SH BEN INT REIT	01/24/2005	06/08/2005	141,013.80	142,846.40	-1,832.60
1200. LEXINGTON CORP PPTYS TR	10/07/2004	06/09/2005	27,802.83	26,736.62	1,066.21
900. PRENTISS PPTYS TR SH BEN INT REIT	01/24/2005	06/09/2005	32,353.64	32,984.75	-631.11
900. LEXINGTON CORP PPTYS TR	10/07/2004	06/10/2005	20,931.41	20,031.62	899.79
700. LEXINGTON CORP PPTYS TR	10/08/2004	06/13/2005	16,289.08	15,624.00	665.08
2500. LEXINGTON CORP PPTYS TR	10/08/2004	06/14/2005	58,622.54	55,826.14	2,796.40
1600. ALEXANDRIA REAL ESTATE EQUITIES INC COM	07/29/2004	06/22/2005	118,208.33	94,513.21	23,695.12
3300. #REORG/ARDEN RLTY INC CASH MERGER EFF 5/2/06	07/20/2004	06/22/2005	120,270.72	100,846.68	19,424.04
3100. BIOMED RLTY TR INC COM COM	11/02/2004	06/22/2005	72,813.16	56,669.86	16,143.30
1200. CBL & ASSOC PPTYS INC COM	09/01/2004	06/22/2005	51,891.71	36,569.82	15,321.89
3400. CAMDEN PPTY TR SH BEN INT	04/12/2005	06/22/2005	186,461.12	162,010.63	24,450.49
1400. EASTGROUP PPTYS INC REIT	01/05/2005	06/22/2005	59,611.32	50,864.80	8,746.52
2200. EQUITY LIFESTYLE PPTYS INC COM STK	01/05/2005	06/22/2005	85,301.87	78,284.24	7,017.63
2500. EQTY 1 INC COM	11/22/2004	06/22/2005	56,782.62	53,651.36	3,131.26
6700. GMH CMNTYS TR COM COM	10/28/2004	06/22/2005	95,865.61	79,504.20	16,361.41
7100. HRPT PPTYS TR COM SH BEN	12/28/2004	06/22/2005	86,906.75	88,489.45	-1,582.70
2100. MILLS CORP COM	04/25/2005	06/22/2005	126,094.89	116,945.49	9,149.40
3400. RLTY INC CORP COM	10/07/2004	06/22/2005	86,169.05	77,289.55	8,879.50
3300. U-STORE-IT TR COM COM	10/21/2004	06/22/2005	63,218.09	51,943.04	11,275.05
1900. WA REAL ESTATE INVT TR SH BEN INT INT	01/25/2005	06/22/2005	58,724.26	57,535.36	1,188.90
1300. ORIENT-EXPRESS HOTELS COM	03/15/2005	06/22/2005	41,202.81	33,202.00	8,000.81
700. ACADIA RLTY TR COM	05/18/2005	06/23/2005	12,756.96	11,201.33	1,555.63
Totals					

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DORIS DUKE CHARITABLE FOUNDATION HEITMAN REAL
Schedule D Detail of Short-term Capital Gains and Losses

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Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
1100. ALEXANDRIA REAL ESTATE EQUITIES INC COM	07/29/2004	06/23/2005	81,544.10	64,866.43	16,677.67
2300. #REORG/ARDEN RLTY INC CASH MERGER EFF 5/2/06	07/20/2004	06/23/2005	83,822.98	70,930.61	12,892.37
700. AVALONBAY CMNTYS INC REIT	06/25/2004	06/23/2005	56,689.44	39,877.11	16,812.33
2100. BIOMED RLTY TR INC COM COM	11/02/2004	06/23/2005	50,868.27	38,421.81	12,446.46
1700. CBL & ASSOC PPTYS INC COM	09/01/2004	06/23/2005	73,483.50	51,807.25	21,676.25
2300. CAMDEN PPTY TR SH BEN INT	04/14/2005	06/23/2005	126,660.30	109,774.58	16,885.72
1700. #REORG/CAP AUTOMOTIVE REIT COM SHS CASH MERGER EFFECT	08/24/2004	06/23/2005	64,215.49	49,021.37	15,194.12
2700. DEVELOPERS DIVERSIFIED RLTY CORP COM	06/29/2004	06/23/2005	124,153.49	96,540.53	27,612.96
1000. EASTGROUP PPTYS INC REIT	02/15/2005	06/23/2005	42,561.21	36,864.77	5,696.44
1500. EQUITY LIFESTYLE PPTYS INC COM STK	01/06/2005	06/23/2005	58,538.05	51,817.74	6,720.31
1800. EQTY 1 INC COM	12/07/2004	06/23/2005	41,240.23	39,662.14	1,578.09
4200. GMH CMNTYS TR COM COM	10/28/2004	06/23/2005	59,693.36	49,838.45	9,854.91
800. GMH CMNTYS TR COM COM	10/28/2004	06/23/2005	11,319.52	9,493.04	1,826.48
5100. HRPT PPTYS TR COM SH BEN	12/29/2004	06/23/2005	62,607.01	64,800.99	-2,193.98
1500. MILLS CORP COM	05/02/2005	06/23/2005	90,530.66	84,443.37	6,087.29
2400. RLTY INC CORP COM	10/13/2004	06/23/2005	61,260.31	55,617.93	5,642.38
2300. U-STORE-IT TR COM COM	10/21/2004	06/23/2005	43,559.71	36,202.72	7,356.99
1000. VENTAS INC REIT	06/16/2005	06/23/2005	29,548.76	28,950.00	598.76
1300. WA REAL ESTATE INVT TR SH BEN INT INT	02/02/2005	06/23/2005	40,161.81	39,276.56	885.25
800. ORIENT-EXPRESS HOTELS COM	03/15/2005	06/23/2005	25,339.97	20,432.00	4,907.97
1100. ALEXANDRIA REAL ESTATE EQUITIES INC COM	08/02/2004	06/24/2005	80,572.51	65,411.96	15,160.55
2300. #REORG/ARDEN RLTY INC CASH MERGER EFF 5/2/06	07/20/2004	06/24/2005	83,629.10	70,930.61	12,698.49
1700. AVALONBAY CMNTYS INC REIT	06/25/2004	06/24/2005	136,442.58	96,844.41	39,598.17
2200. BIOMED RLTY TR INC COM COM	11/02/2004	06/24/2005	51,881.08	40,251.42	11,629.66
1700. CBL & ASSOC PPTYS INC COM	09/01/2004	06/24/2005	72,354.41	51,807.24	20,547.17
2400. CAMDEN PPTY TR SH BEN INT	04/15/2005	06/24/2005	131,316.50	115,244.09	16,072.41
Totals					

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DORIS DUKE CHARITABLE FOUNDATION HEITMAN REAL
 Schedule D Detail of Short-term Capital Gains and Losses

13-7043679

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
2700. #REORG/CAP AUTOMOTIVE REIT	08/24/2004	06/24/2005	100,508.96	77,857.47	22,651.49
2900. DEVELOPERS DIVERSIFIED					
RLTY CORP COM	07/01/2004	06/24/2005	132,482.40	102,300.09	30,182.31
900. EASTGROUP PPTYS INC REIT	02/15/2005	06/24/2005	38,056.52	34,496.19	3,560.33
1500. EQUITY LIFESTYLE PPTYS INC					
COM STK	01/07/2005	06/24/2005	58,100.52	51,810.44	6,290.08
1800. EQTY 1 INC COM	12/07/2004	06/24/2005	40,932.44	41,038.14	-105.70
10800. GMH CMNTYS TR COM COM	10/28/2004	06/24/2005	150,924.76	128,156.02	22,768.74
1100. GMH CMNTYS TR COM COM	10/28/2004	06/24/2005	15,521.77	13,052.93	2,468.84
5000. HRPT PPTYS TR COM SH BEN	12/30/2004	06/24/2005	61,234.43	63,966.60	-2,732.17
1500. MILLS CORP COM	05/04/2005	06/24/2005	89,946.73	85,255.05	4,691.68
2400. RLTY INC CORP COM	03/22/2005	06/24/2005	60,139.32	56,208.66	3,930.66
5000. SPIRIT FIN CORP COM STK	05/27/2005	06/24/2005	56,919.61	54,321.50	2,598.11
2300. U-STORE-IT TR COM COM	10/21/2004	06/24/2005	43,239.80	36,202.72	7,037.08
1500. VENTAS INC REIT	06/16/2005	06/24/2005	44,648.03	43,425.00	1,223.03
1300. WA REAL ESTATE INVT TR SH					
BEN INT INT	02/03/2005	06/24/2005	39,054.00	39,120.11	-66.11
900. ORIENT-EXPRESS HOTELS COM	03/15/2005	06/24/2005	28,006.64	22,986.00	5,020.64
2000. DEVELOPERS DIVERSIFIED					
RLTY CORP COM	07/02/2004	06/29/2005	91,918.15	71,188.02	20,730.13
600. DEVELOPERS DIVERSIFIED					
RLTY CORP COM	07/02/2004	06/29/2005	27,604.84	21,593.19	6,011.65
500. DEVELOPERS DIVERSIFIED					
RLTY CORP COM	07/02/2004	06/30/2005	22,979.03	17,994.33	4,984.70
500. DEVELOPERS DIVERSIFIED					
RLTY CORP COM	07/02/2004	06/30/2005	22,899.09	17,994.33	4,904.76
500. DEVELOPERS DIVERSIFIED					
RLTY CORP COM	07/02/2004	07/01/2005	23,024.03	17,994.33	5,029.70
700. GMH CMNTYS TR COM COM	10/28/2004	07/06/2005	10,115.83	8,212.82	1,903.01
1000. GMH CMNTYS TR COM COM	10/28/2004	07/07/2005	14,201.00	11,732.60	2,468.40
1900. EQUITY LIFESTYLE PPTYS INC					
COM STK	01/07/2005	07/13/2005	80,227.37	65,607.00	14,620.37
1100. DEVELOPERS DIVERSIFIED					
RLTY CORP COM	09/03/2004	07/15/2005	51,218.80	41,457.52	9,761.28
Totals					

DORIS DUKE CHARITABLE FOUNDATION HEITMAN REAL
 Schedule D Detail of Short-term Capital Gains and Losses

13-7043679

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
500. DEVELOPERS DIVERSIFIED					
RLTY CORP COM	09/03/2004	07/18/2005	23,501.46	18,844.33	4,657.13
1000. DEVELOPERS DIVERSIFIED					
RLTY CORP COM	09/03/2004	07/19/2005	47,134.82	37,688.65	9,446.17
3400. HRPT PPTYS TR COM SH BEN	01/03/2005	07/22/2005	42,452.65	42,972.35	-519.70
4500. U-STORE-IT TR COM COM	10/21/2004	07/22/2005	88,421.29	70,151.01	18,270.28
800. DEVELOPERS DIVERSIFIED					
RLTY CORP COM	09/03/2004	07/25/2005	37,739.70	30,150.92	7,588.78
1900. HRPT PPTYS TR COM SH BEN	01/03/2005	07/25/2005	24,157.48	23,869.25	288.23
2200. U-STORE-IT TR COM COM	11/12/2004	07/26/2005	43,560.37	35,868.15	7,692.22
6800. ACADIA RLTY TR COM	05/24/2005	07/27/2005	127,513.01	109,375.72	18,137.29
1900. HRPT PPTYS TR COM SH BEN	01/03/2005	07/27/2005	24,090.99	23,869.24	221.75
600. MILLS CORP COM	05/04/2005	07/27/2005	38,644.38	33,793.29	4,851.09
800. #REORG/ARDEN RLTY INC CASH					
MERGER EFF 5/2/06	08/20/2004	07/28/2005	31,734.67	24,353.32	7,381.35
1500. MILLS CORP COM	05/06/2005	07/28/2005	96,979.64	84,655.88	12,323.76
500. MILLS CORP COM	05/04/2005	07/28/2005	32,318.64	28,161.08	4,157.56
1200. DEVELOPERS DIVERSIFIED					
RLTY CORP COM	09/07/2004	08/01/2005	58,205.60	45,326.38	12,879.22
900. DEVELOPERS DIVERSIFIED					
RLTY CORP COM	09/07/2004	08/01/2005	43,657.62	34,144.79	9,512.83
1900. DEVELOPERS DIVERSIFIED					
RLTY CORP COM	09/07/2004	08/02/2005	92,405.29	72,083.44	20,321.85
1000. DEVELOPERS DIVERSIFIED					
RLTY CORP COM	09/07/2004	08/02/2005	48,497.97	37,938.65	10,559.32
1900. MILLS CORP COM	05/06/2005	08/03/2005	124,729.78	108,652.36	16,077.42
600. HRPT PPTYS TR COM SH BEN	01/03/2005	08/04/2005	7,746.87	7,537.66	209.21
1600. MILLS CORP COM	05/25/2005	08/04/2005	103,791.65	90,785.72	13,005.93
1200. MILLS CORP COM	05/26/2005	08/04/2005	77,943.09	67,751.54	10,191.55
1400. MILLS CORP COM	05/26/2005	08/08/2005	81,352.41	78,939.63	2,412.78
1900. U-STORE-IT TR COM COM	11/12/2004	08/08/2005	38,597.83	31,614.32	6,983.51
1900. HRPT PPTYS TR COM SH BEN	03/28/2005	08/09/2005	22,745.65	22,520.78	224.87
2200. U-STORE-IT TR COM COM	11/17/2004	08/09/2005	44,460.13	36,920.91	7,539.22
1000. U-STORE-IT TR COM COM	11/19/2004	08/10/2005	19,979.16	16,859.11	3,120.05
800. U-STORE-IT TR COM COM	11/19/2004	08/11/2005	15,871.33	13,431.29	2,440.04
Totals					

DORIS DUKE CHARITABLE FOUNDATION HEITMAN REAL
 Schedule D Detail of Short-term Capital Gains and Losses

13-7043679

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
1000. U-STORE-IT TR COM COM	11/19/2004	08/12/2005	19,799.17	16,789.12	3,010.05
3900. #REORG/ARDEN RLTY INC CASH MERCER EFF 5/2/06	03/02/2005	08/18/2005	149,366.47	122,607.83	26,758.64
2500. #REORG/ARDEN RLTY INC CASH MERCER EFF 5/2/06	03/03/2005	08/19/2005	95,995.98	85,626.34	10,369.64
6700. HRPT PPTYS TR COM SH BEN	03/29/2005	08/19/2005	83,440.30	77,836.42	5,603.88
700. HRPT PPTYS TR COM SH BEN	03/29/2005	08/19/2005	8,739.13	8,159.46	579.67
1100. LIBERTY PPTY TR SH BEN INT	09/08/2004	08/19/2005	46,312.57	45,665.95	646.62
600. LIBERTY PPTY TR SH BEN INT	09/08/2004	08/19/2005	25,200.14	24,908.70	291.44
500. #REORG/ARDEN RLTY INC CASH MERCER EFF 5/2/06	03/08/2005	08/22/2005	19,124.19	17,369.46	1,754.73
3900. HRPT PPTYS TR COM SH BEN	03/29/2005	08/22/2005	48,743.27	45,459.86	3,283.41
1900. HRPT PPTYS TR COM SH BEN	03/29/2005	08/22/2005	23,737.60	22,147.11	1,590.49
400. LIBERTY PPTY TR SH BEN INT	09/08/2004	08/22/2005	16,855.29	16,605.80	249.49
200. LIBERTY PPTY TR SH BEN INT	09/08/2004	08/22/2005	8,407.26	8,302.90	104.36
900. LIBERTY PPTY TR SH BEN INT	09/10/2004	08/22/2005	37,966.98	37,327.46	639.52
1000. HRPT PPTYS TR COM SH BEN	03/30/2005	08/23/2005	12,600.47	11,751.42	849.05
7100. MISSION W PPTYS INC MD COM STK	06/23/2005	08/23/2005	73,623.91	70,422.13	3,201.78
1900. HRPT PPTYS TR COM SH BEN	03/30/2005	08/24/2005	24,198.14	22,347.75	1,850.39
1000. HRPT PPTYS TR COM SH BEN	03/30/2005	08/24/2005	12,769.46	11,761.97	1,007.49
2500. HRPT PPTYS TR COM SH BEN	03/30/2005	08/25/2005	31,909.41	29,404.93	2,504.48
700. MISSION W PPTYS INC MD COM STK	06/23/2005	08/25/2005	7,341.85	6,971.16	370.69
700. #REORG/ARDEN RLTY INC CASH MERCER EFF 5/2/06	03/08/2005	08/26/2005	26,655.23	24,836.70	1,818.53
800. #REORG/ARDEN RLTY INC CASH MERCER EFF 5/2/06	03/08/2005	08/29/2005	30,047.22	28,384.80	1,662.42
1500. MISSION W PPTYS INC MD COM STK	06/23/2005	08/29/2005	15,899.33	14,938.20	961.13
200. BRE PPTYS INC CL A	10/19/2004	08/30/2005	8,189.66	7,831.07	358.59
700. #REORG/ARDEN RLTY INC CASH MERCER EFF 5/2/06	03/08/2005	08/31/2005	26,346.89	24,836.70	1,510.19
2300. BRE PPTYS INC CL A	10/19/2004	08/31/2005	94,689.33	90,057.31	4,632.02
2300. LIBERTY PPTY TR SH BEN INT	09/13/2004	08/31/2005	99,493.83	94,858.28	4,635.55
Totals					

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DORIS DUKE CHARITABLE FOUNDATION HEITMAN REAL
Schedule D Detail of Short-term Capital Gains and Losses

13-7043679

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
800. RLTY INC CORP COM	03/23/2005	08/31/2005	18,989.76	18,482.69	507.07
300. MISSION W PPTYS INC MD COM STK	06/23/2005	09/01/2005	3,193.54	2,987.64	205.90
300. #REORG/CAP AUTOMOTIVE REIT					
COM SHS CASH MERGER EFFECT	10/06/2004	09/08/2005	11,489.52	9,791.19	1,698.33
600. RLTY INC CORP COM	03/23/2005	09/08/2005	14,560.01	13,668.47	891.54
1000. #REORG/CAP AUTOMOTIVE REIT					
COM SHS CASH MERGER EFFECT	10/06/2004	09/09/2005	38,272.59	32,637.30	5,635.29
3700. MISSION W PPTYS INC MD COM STK					
700. RLTY INC CORP COM	06/24/2005	09/09/2005	39,625.33	38,261.19	1,364.14
900. #REORG/CAP AUTOMOTIVE REIT	03/24/2005	09/09/2005	16,979.60	15,997.88	981.72
COM SHS CASH MERGER EFFECT	10/07/2004	09/12/2005	34,432.91	29,378.37	5,054.54
1900. RLTY INC CORP COM	03/30/2005	09/12/2005	46,168.06	43,159.12	3,008.94
100. #REORG/CAP AUTOMOTIVE REIT					
COM SHS CASH MERGER EFFECT	10/07/2004	09/13/2005	3,828.86	3,264.33	564.53
1900. RLTY INC CORP COM	03/30/2005	09/14/2005	45,788.08	43,125.36	2,662.72
2600. #REORG/CAP AUTOMOTIVE REIT					
COM SHS CASH MERGER EFFECT	10/08/2004	09/15/2005	99,520.97	84,932.50	14,588.47
300. #REORG/ARDEN RLTY INC CASH MERGER EFF 5/2/06	03/08/2005	09/20/2005	11,510.51	10,644.30	866.21
700. MISSION W PPTYS INC MD COM STK	06/24/2005	09/20/2005	7,267.09	7,344.74	-77.65
1000. #REORG/ARDEN RLTY INC CASH MERGER EFF 5/2/06	03/08/2005	09/22/2005	37,798.41	35,481.01	2,317.40
2400. #REORG/CAP AUTOMOTIVE REIT					
COM SHS CASH MERGER EFFECT	12/21/2004	09/23/2005	91,556.16	79,687.22	11,868.94
300. #REORG/ARDEN RLTY INC CASH MERGER EFF 5/2/06	03/08/2005	09/26/2005	11,594.51	10,644.30	950.21
2100. #REORG/CAP AUTOMOTIVE REIT					
COM SHS CASH MERGER EFFECT	12/21/2004	09/27/2005	80,443.85	69,825.00	10,618.85
400. SOVRAN SELF STORAGE INC	08/05/2005	10/07/2005	18,939.20	18,368.02	571.18
1100. SOVRAN SELF STORAGE INC	08/05/2005	10/07/2005	52,258.15	50,641.95	1,616.20
500. SOVRAN SELF STORAGE INC	08/05/2005	10/12/2005	23,023.28	22,960.03	63.25
600. SOVRAN SELF STORAGE INC	08/08/2005	10/14/2005	27,277.01	27,107.40	169.61
Totals					

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DORIS DUKE CHARITABLE FOUNDATION HEITMAN REAL
Schedule D Detail of Short-term Capital Gains and Losses

13-7043679

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
500. SOVRAN SELF STORAGE INC	08/08/2005	10/19/2005	22,414.26	22,218.97	195.29
400. SOVRAN SELF STORAGE INC	08/08/2005	10/31/2005	18,607.22	17,775.18	832.04
700. RLTY INC CORP COM	03/30/2005	11/01/2005	15,263.56	15,876.25	-612.69
300. SOVRAN SELF STORAGE INC	08/09/2005	11/02/2005	13,775.30	13,530.23	245.07
1000. RLTY INC CORP COM	04/01/2005	11/03/2005	22,153.37	22,705.12	-551.75
1900. GLENBOROUGH RLTY TR INC	08/18/2005	11/07/2005	35,741.11	36,232.02	-490.91
1400. RLTY INC CORP COM	04/05/2005	11/07/2005	31,046.07	31,848.14	-802.07
400. SOVRAN SELF STORAGE INC	08/15/2005	11/07/2005	18,618.22	18,171.80	446.42
1700. GLENBOROUGH RLTY TR INC	08/18/2005	11/08/2005	31,790.02	32,418.12	-628.10
1000. GLENBOROUGH RLTY TR INC	08/18/2005	11/08/2005	18,679.21	19,069.48	-390.27
1500. SOVRAN SELF STORAGE INC	08/22/2005	11/08/2005	69,222.10	68,774.18	447.92
3200. GLENBOROUGH RLTY TR INC	08/19/2005	11/09/2005	60,008.04	61,012.22	-1,004.18
5800. GLENBOROUGH RLTY TR INC	08/31/2005	11/09/2005	108,463.57	111,258.58	-2,795.01
1100. PKWY PPTYS INC COM	10/10/2005	11/10/2005	47,273.60	48,802.34	-1,528.74
500. RLTY INC CORP COM	04/05/2005	11/15/2005	11,263.77	11,392.36	-128.59
2400. KILROY RLTY CORP COM	09/27/2005	11/18/2005	147,973.48	127,518.52	20,454.96
1000. RLTY INC CORP COM	04/12/2005	11/18/2005	22,785.64	22,811.97	-26.33
2000. KILROY RLTY CORP COM	10/05/2005	11/21/2005	123,512.03	108,956.13	14,555.90
9000. AMB PPTY CORP REIT	09/16/2005	11/22/2005	404,533.07	395,606.48	8,926.59
24200. ARCHSTONE-SMITH TR COM	09/12/2005	11/22/2005	1018474.89	972,477.11	45,997.78
7900. BIOMED RLTY TR INC COM COM	08/31/2005	11/22/2005	201,046.58	191,514.19	9,532.39
12800. BSTN PPTYS INC	06/28/2005	11/22/2005	941,802.53	816,805.75	124,996.78
2900. CBL & ASSOC PPTYS INC COM	08/12/2005	11/22/2005	120,010.03	121,224.81	-1,214.78
4700. CAMDEN PPTY TR SH BEN INT	04/15/2005	11/22/2005	280,542.54	225,951.55	54,590.99
9500. EASTGROUP PPTYS INC REIT	08/19/2005	11/22/2005	441,062.75	374,599.48	66,463.27
11500. EQTY 1 INC COM	07/29/2005	11/22/2005	270,181.19	269,058.24	1,122.95
2800. EQTY 1 INC COM	12/20/2004	11/22/2005	66,508.69	64,038.89	2,469.80
4500. GENERAL GROWTH PPTYS INC					
COM COM					
25700. HIGHLAND HOSPITALITY CORP	07/27/2005	11/22/2005	205,076.22	205,487.08	-410.86
24600. HILTON HOTELS CORP COM	09/29/2005	11/22/2005	265,130.65	260,244.10	4,886.55
1700. HILTON HOTELS CORP COM	09/22/2005	11/22/2005	528,208.78	545,941.44	-17,732.66
3000. HOME PROPS INC COM	09/22/2005	11/22/2005	36,280.56	37,412.58	-1,132.02
2600. KILROY RLTY CORP COM	02/18/2005	11/22/2005	125,092.67	121,898.22	3,194.45
22500. KIMCO REALTY CORP	11/04/2005	11/22/2005	159,915.41	143,718.20	16,197.21
22500. KIMCO REALTY CORP	08/03/2005	11/22/2005	694,208.46	708,530.16	-14,321.70
Totals					

DORIS DUKE CHARITABLE FOUNDATION HEITMAN REAL
 Schedule D Detail of Short-term Capital Gains and Losses

13-7043679

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
3300. KIMCO REALTY CORP	06/30/2005	11/22/2005	102,488.10	96,860.68	5,627.42
2300. PKWY PPTYS INC COM	10/26/2005	11/22/2005	96,727.51	102,337.10	-5,609.59
12500. PUB STORAGE INC COM	11/11/2005	11/22/2005	875,338.40	703,511.12	171,827.28
3500. RLTY INC CORP COM	04/21/2005	11/22/2005	79,768.31	80,780.07	-1,011.76
35500. SPIRIT FIN CORP COM STK	07/13/2005	11/22/2005	399,862.35	392,904.17	6,958.18
23300. TRIZEC PPTYS INC REIT	11/21/2005	11/22/2005	505,842.80	514,543.32	-8,700.52
8800. WA REAL ESTATE INVT TR SH					
BEN INT INT	07/08/2005	11/22/2005	271,864.62	268,278.79	3,585.83
600. WEINGARTEN RLTY INVS COM	07/21/2005	11/22/2005	22,370.48	23,454.35	-1,083.87
6000. ORIENT-EXPRESS HOTELS COM	11/17/2005	11/22/2005	192,132.96	156,142.46	35,990.50
2700. ORIENT-EXPRESS HOTELS COM	11/18/2005	11/22/2005	86,610.75	86,488.00	122.75
4600. DIGITAL RLTY TR INC COM	07/20/2005	12/15/2005	107,951.95	81,880.00	26,071.95
4600. DIGITAL RLTY TR INC COM	08/01/2005	12/20/2005	105,055.91	86,492.39	18,563.52
6200. REPUBLIC PPTY TR COM REIT	12/14/2005	12/20/2005	74,148.89	74,400.00	-251.11
3600. DIGITAL RLTY TR INC COM	08/01/2005	12/21/2005	82,733.89	68,518.26	14,215.63
1900. EQUITY LIFESTYLE PPTYS INC					
COM STK	01/07/2005	12/21/2005	86,329.91	65,607.00	20,722.91
900. DIGITAL RLTY TR INC COM	08/05/2005	12/22/2005	20,744.36	17,277.93	3,466.43
1000. DIGITAL RLTY TR INC COM	08/04/2005	12/22/2005	23,014.29	19,080.72	3,933.57
1300. EQUITY LIFESTYLE PPTYS INC					
COM STK	02/03/2005	12/22/2005	59,071.35	44,723.70	14,347.65
3500. DIGITAL RLTY TR INC COM	08/08/2005	12/28/2005	81,782.33	66,476.00	15,306.33
900. EQUITY LIFESTYLE PPTYS INC					
COM STK	02/03/2005	12/28/2005	40,571.56	30,779.46	9,792.10
2600. DIGITAL RLTY TR INC COM	08/08/2005	12/29/2005	60,669.13	48,924.20	11,744.93
900. EQUITY LIFESTYLE PPTYS INC					
COM STK	02/03/2005	12/29/2005	40,472.92	30,779.46	9,693.46
800. DIGITAL RLTY TR INC COM	08/09/2005	12/30/2005	18,259.43	14,955.29	3,304.14
Totals			22537144.00	20478444.00	2058700.00

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DORIS DUKE CHARITABLE FOUNDATION HEITMAN REAL

Schedule D Detail of Long-term Capital Gains and Losses

13-7043679

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
15% RATE CAPITAL GAINS (LOSSES)					
1500. PS BUSINESS PKS INC CAL	12/05/2002	01/03/2005	67,273.42	46,401.90	20,871.52
1400. PS BUSINESS PKS INC CAL	12/06/2002	01/05/2005	61,623.61	43,343.80	18,279.81
2900. SL GREEN RLTY CORP COM STK	05/15/2003	01/05/2005	163,701.16	97,324.62	66,376.54
1600. BRE PPTYS INC CL A	03/17/2003	01/06/2005	61,468.31	45,806.41	15,661.90
1600. SL GREEN RLTY CORP COM STK	05/16/2003	01/06/2005	90,238.04	53,947.42	36,290.62
2500. BRE PPTYS INC CL A	03/27/2003	01/07/2005	95,909.84	74,753.33	21,156.51
2800. PS BUSINESS PKS INC CAL	12/10/2002	01/07/2005	120,816.02	86,835.96	33,980.06
1700. SL GREEN RLTY CORP COM STK	07/01/2003	01/13/2005	94,559.89	58,410.59	36,149.30
3000. BRE PPTYS INC CL A	03/27/2003	01/19/2005	116,442.36	89,771.46	26,670.90
3500. INNKEEPERS USA TR COM	07/24/2003	01/19/2005	48,487.04	26,235.30	22,251.74
1400. SL GREEN RLTY CORP COM STK	07/01/2003	01/19/2005	78,267.50	48,407.10	29,860.40
3600. INNKEEPERS USA TR COM	07/24/2003	01/20/2005	49,715.43	26,984.88	22,730.55
500. BRE PPTYS INC CL A	05/21/2003	01/21/2005	19,159.36	15,762.09	3,397.27
600. INNKEEPERS USA TR COM	07/24/2003	01/21/2005	8,219.72	4,473.78	3,745.94
1700. INNKEEPERS USA TR COM	07/24/2003	01/21/2005	23,253.87	12,691.51	10,562.36
1200. BRE PPTYS INC CL A	05/23/2003	01/24/2005	45,538.49	39,130.23	6,408.26
3400. BRE PPTYS INC CL A	05/27/2003	01/25/2005	128,855.75	111,446.51	17,409.24
800. INNKEEPERS USA TR COM	07/24/2003	01/31/2005	10,790.12	5,965.04	4,825.08
1700. BRE PPTYS INC CL A	05/27/2003	02/02/2005	62,064.95	55,509.95	6,555.00
3000. VORNADO RLTY TR COM	11/16/2001	02/18/2005	215,051.21	116,850.00	98,201.21
2600. LEXINGTON CORP PPTYS TR	04/30/2003	03/17/2005	59,326.66	43,749.63	15,577.03
900. LEXINGTON CORP PPTYS TR	04/30/2003	03/18/2005	20,414.02	15,144.10	5,269.92
1700. BRE PPTYS INC CL A	05/27/2003	03/22/2005	61,451.61	55,297.38	6,154.23
500. LEXINGTON CORP PPTYS TR	04/30/2003	03/22/2005	11,319.72	8,413.39	2,906.33
2000. LEXINGTON CORP PPTYS TR	04/30/2003	03/23/2005	44,200.74	33,653.56	10,547.18
1600. BRE PPTYS INC CL A	05/27/2003	03/24/2005	56,933.96	52,044.59	4,889.37
1000. BRE PPTYS INC CL A	08/13/2003	03/28/2005	35,292.93	32,485.87	2,807.06
2300. UTD DOMINION RLTY TR INC	11/20/2003	03/28/2005	47,747.80	41,724.81	6,022.99
900. UTD DOMINION RLTY TR INC	11/20/2003	03/29/2005	18,847.98	16,178.49	2,669.49
3200. UTD DOMINION RLTY TR INC	11/20/2003	03/29/2005	66,878.75	57,615.86	9,262.89
1600. BRE PPTYS INC CL A	08/13/2003	03/30/2005	56,618.13	51,820.60	4,797.53
1100. CBL & ASSOC PPTYS INC COM	02/04/2004	03/30/2005	78,204.56	62,202.47	16,002.09
Totals					

DORIS DUKE CHARITABLE FOUNDATION HEITMAN REAL

Schedule D Detail of Long-term Capital Gains and Losses

13-7043679

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
5100. LEXINGTON CORP PPTYS TR	08/19/2003	03/30/2005	113,302.45	86,815.97	26,486.48
900. UTD DOMINION RLTY TR INC	11/21/2003	03/30/2005	18,674.38	16,118.71	2,555.67
3300. UTD DOMINION RLTY TR INC	12/01/2003	03/30/2005	68,369.12	59,381.04	8,988.08
1100. CBL & ASSOC PPTYS INC COM	02/04/2004	03/31/2005	78,528.72	62,202.47	16,326.25
2500. UTD DOMINION RLTY TR INC	12/02/2003	03/31/2005	52,181.52	46,457.09	5,724.43
1300. UTD DOMINION RLTY TR INC	12/03/2003	04/01/2005	27,482.14	24,417.53	3,064.61
1900. LEXINGTON CORP PPTYS TR	08/21/2003	04/04/2005	41,578.99	33,910.52	7,668.47
1400. UTD DOMINION RLTY TR INC	12/03/2003	04/04/2005	29,097.78	26,360.47	2,737.31
2200. LEXINGTON CORP PPTYS TR	08/22/2003	04/05/2005	48,547.34	39,294.34	9,253.00
1500. UTD DOMINION RLTY TR INC	12/09/2003	04/05/2005	31,250.29	28,031.01	3,219.28
3500. UTD DOMINION RLTY TR INC	12/05/2003	04/05/2005	72,622.30	65,584.47	7,037.83
2000. CBL & ASSOC PPTYS INC COM	02/05/2004	04/06/2005	143,185.21	113,043.12	30,142.09
1900. LEXINGTON CORP PPTYS TR	08/25/2003	04/06/2005	41,948.15	33,931.61	8,016.54
1600. UTD DOMINION RLTY TR INC	12/09/2003	04/06/2005	33,280.52	30,016.48	3,264.04
4600. UTD DOMINION RLTY TR INC	01/16/2004	04/12/2005	98,094.10	85,699.31	12,394.79
3600. UTD DOMINION RLTY TR INC	02/05/2004	04/13/2005	75,965.45	65,105.88	10,859.57
900. UTD DOMINION RLTY TR INC	02/05/2004	04/18/2005	18,702.11	16,429.72	2,272.39
1800. UTD DOMINION RLTY TR INC	02/06/2004	04/18/2005	37,216.14	32,900.89	4,315.25
5100. UTD DOMINION RLTY TR INC	02/11/2004	04/19/2005	107,150.58	95,815.91	11,334.67
3400. REGENCY CTRS CORP COM COM	06/18/2003	04/20/2005	173,445.78	110,033.74	63,412.04
10800. PS BUSINESS PKS INC CAL	01/15/2003	04/22/2005	420,642.39	340,091.55	80,550.84
3700. REGENCY CTRS CORP COM COM	06/18/2003	04/22/2005	189,518.28	119,742.60	69,775.68
4000. COLONIAL PPTYS TR SH BEN	05/21/2003	04/26/2005	152,433.61	131,338.39	21,095.22
2700. COLONIAL PPTYS TR SH BEN	05/28/2003	04/28/2005	103,419.17	90,009.90	13,409.27
1800. COLONIAL PPTYS TR SH BEN	05/28/2003	04/28/2005	68,847.11	59,814.60	9,032.51
800. COLONIAL PPTYS TR SH BEN	05/28/2003	05/02/2005	31,004.30	26,669.60	4,334.70
3200. COLONIAL PPTYS TR SH BEN	05/28/2003	05/03/2005	124,633.18	106,678.40	17,954.78
1600. PS BUSINESS PKS INC CAL	01/15/2003	05/03/2005	64,411.70	49,819.93	14,591.77
2000. COLONIAL PPTYS TR SH BEN	06/09/2003	05/04/2005	77,891.53	67,287.02	10,604.51
1700. PS BUSINESS PKS INC CAL	09/25/2003	05/09/2005	69,431.21	56,775.86	12,655.35
1500. AVALONBAY CMNTYS INC REIT	05/12/2004	05/23/2005	114,923.69	74,367.15	40,556.54
1900. BRE PPTYS INC CL A	08/28/2003	05/23/2005	75,136.34	61,807.01	13,329.33
3100. BSTN PPTYS INC	04/12/2004	05/23/2005	212,420.47	146,966.30	65,454.17
6200. BROOKFIELD PPTYS CORP COM	05/07/2004	05/23/2005	164,852.34	114,161.15	50,691.19
700. CBL & ASSOC PPTYS INC COM	02/05/2004	05/23/2005	57,883.09	39,400.41	18,482.68
Totals					

DORIS DUKE CHARITABLE FOUNDATION HEITMAN REAL

Schedule D Detail of Long-term Capital Gains and Losses

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Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
2600. #REORG/CAP AUTOMOTIVE REIT					
COM SHS CASH MERGER EFFECT	05/20/2004	05/23/2005	93,734.91	66,774.96	26,959.95
4200. DUKE RLTY CORP COM NEW	04/02/2004	05/23/2005	133,387.25	144,856.32	-11,469.07
5600. EQTY RESDNTL EFF 5/15/02					
TO EQTY RESDNTL 29476L107	12/11/2003	05/23/2005	204,963.18	164,642.48	40,320.70
2200. HOME PROPS INC COM	01/14/2004	05/23/2005	93,233.20	81,230.16	12,003.04
12400. HOST HOTELS & RESORTS INC	10/17/2003	05/23/2005	213,726.13	142,958.87	70,767.26
3600. LASALLE HOTEL PPTYS COM					
COM SH BEN INT	01/31/2002	05/23/2005	113,769.28	41,868.00	71,901.28
700. LEXINGTON CORP PPTYS TR	08/25/2003	05/23/2005	16,741.55	12,501.10	4,240.45
1000. MACK CALI RLTY CORP	01/24/2003	05/23/2005	44,692.13	28,558.80	16,133.33
3500. PAN PAC RETAIL PPTYS INC	01/18/2002	05/23/2005	228,554.79	98,131.87	130,422.92
3900. PROLOGIS SH BEN INT	11/14/2000	05/23/2005	164,325.47	78,418.92	85,906.55
3200. PUB STORAGE INC COM	07/18/2002	05/23/2005	202,036.67	110,701.50	91,335.17
2200. REGENCY CTRS CORP COM COM	06/18/2003	05/23/2005	124,291.72	71,198.30	53,093.42
3600. STARWOOD HOTELS & RESORTS					
PAIRD CTF CL B	04/15/2004	05/23/2005	196,378.62	145,350.36	51,028.26
3200. TANGER FACTORY OUTLET CTRS					
INC COM					
3100. VORNADO RLTY TR COM	03/24/2004	05/23/2005	79,016.85	67,049.90	11,966.95
2200. WEINGARTEN RLTY INVS COM	01/10/2002	05/23/2005	251,475.12	128,805.00	122,670.12
1200. AVALONBAY CMNTYS INC REIT	02/06/2004	05/23/2005	86,848.40	68,657.77	18,190.63
1400. BRE PPTYS INC CL A	05/12/2004	05/24/2005	90,647.56	59,493.72	31,153.84
2100. BSTN PPTYS INC	09/16/2003	05/24/2005	54,488.52	46,688.10	7,800.42
3300. BROOKFIELD PPTYS CORP COM	04/12/2004	05/24/2005	140,519.40	98,069.06	42,450.34
600. CBL & ASSOC PPTYS INC COM	05/11/2004	05/24/2005	87,209.08	59,683.34	27,525.74
100. #REORG/CAP AUTOMOTIVE REIT	02/05/2004	05/24/2005	49,056.16	33,741.10	15,315.06
COM SHS CASH MERGER EFFECT	05/20/2004	05/24/2005	3,546.46	2,562.06	984.40
2100. DUKE RLTY CORP COM NEW	04/02/2004	05/24/2005	65,562.40	72,908.84	-7,346.44
4700. EQTY RESDNTL EFF 5/15/02					
TO EQTY RESDNTL 29476L107	01/07/2004	05/24/2005	169,812.35	139,282.51	30,529.84
1600. HOME PROPS INC COM	01/14/2004	05/24/2005	66,850.48	59,305.99	7,544.49
6700. HOST HOTELS & RESORTS INC	10/17/2003	05/24/2005	113,932.75	77,349.83	36,582.92
1800. LASALLE HOTEL PPTYS COM					
COM SH BEN INT	01/31/2002	05/24/2005	56,599.17	20,934.00	35,665.17
Totals					

DORIS DUKE CHARITABLE FOUNDATION HEITMAN REAL

Schedule D Detail of Long-term Capital Gains and Losses

13-7043679

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
1100. MACK CALI RLTY CORP	01/28/2003	05/24/2005	48,672.19	31,107.78	17,564.41
1700. PAN PAC RETAIL PPTYS INC	01/18/2002	05/24/2005	108,873.81	47,266.58	61,607.23
2100. PROLOGIS SH BEN INT	11/14/2000	05/24/2005	87,064.45	42,225.57	44,838.88
2100. PUB STORAGE INC COM	08/26/2002	05/24/2005	131,022.76	68,598.10	62,424.66
1900. REGENCY CTRS CORP COM COM	06/18/2003	05/24/2005	104,608.48	61,489.44	43,119.04
4300. SIMON PPTY GROUP INC NEW	04/09/2003	05/24/2005	295,539.11	158,215.29	137,323.82
3100. STARWOOD HOTELS & RESORTS PAIRD CTF CL B	04/19/2004	05/24/2005	170,335.08	126,779.37	43,555.71
1500. TANGER FACTORY OUTLET CTRS INC COM	03/24/2004	05/24/2005	36,462.42	32,073.75	4,388.67
2300. VORNADO RLTY TR COM	01/10/2002	05/24/2005	184,303.94	96,715.00	87,588.94
1100. WEINGARTEN RLTY INVS COM	02/06/2004	05/24/2005	42,674.36	34,328.88	8,345.48
1400. AVALONBAY CMNTYS INC REIT	05/12/2004	05/25/2005	104,725.56	69,409.34	35,316.22
1800. BRE PPTYS INC CL A	09/17/2003	05/25/2005	69,094.07	60,052.19	9,041.88
2500. BSTN PPTYS INC	04/12/2004	05/25/2005	166,031.05	116,712.39	49,318.66
3800. BROOKFIELD PPTYS CORP COM	05/12/2004	05/25/2005	100,091.99	67,735.75	32,356.24
700. CBL & ASSOC PPTYS INC COM	02/06/2004	05/25/2005	56,375.64	39,319.18	17,056.46
2500. DUKE RLTY CORP COM NEW	04/05/2004	05/25/2005	77,255.76	84,449.85	-7,194.09
5500. EQTY RESDNTL EFF 5/15/02 TO EQTY RESDNTL 29476L107	01/09/2004	05/25/2005	197,188.20	161,591.98	35,596.22
2000. HOME PROPS INC COM	01/20/2004	05/25/2005	82,177.56	73,850.92	8,326.64
8000. HOST HOTELS & RESORTS INC	10/21/2003	05/25/2005	134,335.17	88,376.44	45,958.73
2200. LASALLE HOTEL PPTYS COM COM SH BEN INT	01/31/2002	05/25/2005	67,728.12	25,586.00	42,142.12
1400. MACK CALI RLTY CORP	01/29/2003	05/25/2005	61,472.40	39,643.30	21,829.10
800. PS BUSINESS PKS INC CAL	09/25/2003	05/25/2005	33,394.60	30,077.84	3,316.76
3100. PS BUSINESS PKS INC CAL	10/02/2003	05/25/2005	129,462.05	117,167.86	12,294.19
2000. PAN PAC RETAIL PPTYS INC	01/18/2002	05/25/2005	125,110.76	55,607.73	69,503.03
2400. PROLOGIS SH BEN INT	11/15/2000	05/25/2005	98,365.88	48,161.35	50,204.53
2700. PUB STORAGE INC COM	08/26/2002	05/25/2005	166,179.94	86,474.90	79,705.04
2200. REGENCY CTRS CORP COM COM	06/18/2003	05/25/2005	120,142.91	71,198.30	48,944.61
4700. SIMON PPTY GROUP INC NEW	04/11/2003	05/25/2005	321,183.16	172,432.37	148,750.79
3600. STARWOOD HOTELS & RESORTS PAIRD CTF CL B	04/19/2004	05/25/2005	196,509.30	147,995.64	48,513.66
Totals					

DORIS DUKE CHARITABLE FOUNDATION HEITMAN REAL
 Schedule D Detail of Long-term Capital Gains and Losses

13-7043679

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
1800. TANGER FACTORY OUTLET CTRS INC COM	03/26/2004	05/25/2005	43,378.18	38,505.97	4,872.21
2700. VORNADO RLTY TR COM	01/10/2002	05/25/2005	213,436.06	113,535.00	99,901.06
1300. WEINGARTEN RLTY INVS COM	02/12/2004	05/25/2005	49,566.92	41,223.52	8,343.40
1000. PS BUSINESS PKS INC CAL	10/02/2003	05/26/2005	41,653.25	37,946.50	3,706.75
3500. DUKE RLTY CORP COM NEW	04/06/2004	05/27/2005	107,450.75	112,905.14	-5,454.39
1000. DUKE RLTY CORP COM NEW	04/06/2004	05/31/2005	30,904.80	31,428.60	-523.80
1300. DUKE RLTY CORP COM NEW	04/12/2004	06/01/2005	40,659.69	39,481.35	1,178.34
1400. PS BUSINESS PKS INC CAL	10/08/2003	06/03/2005	58,057.81	53,634.95	4,422.86
14000. DUKE RLTY CORP COM NEW	04/26/2004	06/06/2005	436,081.74	415,582.52	20,499.22
3000. DUKE RLTY CORP COM NEW	04/29/2004	06/16/2005	94,268.35	88,178.07	6,090.28
2800. VORNADO RLTY TR COM	01/10/2002	06/16/2005	219,874.80	117,740.00	102,134.80
5800. DUKE RLTY CORP COM NEW	05/03/2004	06/17/2005	183,575.07	169,380.85	14,194.22
6500. PROLOGIS SH BEN INT	11/16/2000	06/17/2005	271,849.17	130,018.81	141,830.36
2300. VORNADO RLTY TR COM	01/10/2002	06/17/2005	183,038.30	96,715.00	86,323.30
2400. AVALONBAY CMNTYS INC REIT	05/13/2004	06/22/2005	194,247.63	121,560.00	72,687.63
2900. BRE PPTYS INC CL A	09/17/2003	06/22/2005	119,967.69	94,403.24	25,564.45
4900. BSTN PPTYS INC	04/16/2004	06/22/2005	339,578.83	228,186.36	111,392.47
4100. BROOKFIELD PPTYS CORP COM	05/12/2004	06/22/2005	116,152.24	72,100.96	44,051.28
1200. CBL & ASSOC PPTYS INC COM	02/06/2004	06/22/2005	51,891.71	33,836.64	18,055.07
3700. #REORG/CAP AUTOMOTIVE REIT COM SHS CASH MERGER EFFECT	06/10/2004	06/22/2005	140,014.35	101,683.11	38,331.24
4200. DEVELOPERS DIVERSIFIED RLTY CORP COM	06/16/2004	06/22/2005	193,271.29	143,155.15	50,116.14
9500. EQTY RESDNTL EFF 5/15/02 TO EQTY RESDNTL 29476L107	01/22/2004	06/22/2005	348,105.34	274,190.00	73,915.34
3300. HOME PROPS INC COM	01/23/2004	06/22/2005	140,803.79	122,244.60	18,559.19
13700. HOST HOTELS & RESORTS INC	10/29/2003	06/22/2005	242,482.59	147,854.00	94,628.59
3800. LASALLE HOTEL PPTYS COM COM SH BEN INT	03/07/2002	06/22/2005	122,720.42	48,568.06	74,152.36
2400. MACK CALI RLTY CORP	01/30/2003	06/22/2005	110,892.16	68,359.72	42,532.44
3500. PAN PAC RETAIL PPTYS INC	01/18/2002	06/22/2005	234,020.16	97,313.54	136,706.62
3200. PROLOGIS SH BEN INT	11/16/2000	06/22/2005	131,433.86	63,929.96	67,503.90
4500. PUB STORAGE INC COM	08/27/2002	06/22/2005	282,863.12	144,422.12	138,441.00
3700. REGENCY CTRS CORP COM	06/18/2003	06/22/2005	215,131.57	119,742.60	95,388.97
Totals					

DORIS DUKE CHARITABLE FOUNDATION HEITMAN REAL
 Schedule D Detail of Long-term Capital Gains and Losses

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Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
8100. SIMON PPTY GROUP INC NEW	04/16/2003	06/22/2005	587,156.59	297,820.37	289,336.22
6300. STARWOOD HOTELS & RESORTS PAIRD CTF CL B	04/20/2004	06/22/2005	371,434.98	260,718.67	110,716.31
3100. TANGER FACTORY OUTLET CTRS INC COM	03/31/2004	06/22/2005	81,136.93	66,523.17	14,613.76
3700. VORNADO RLTY TR COM	02/04/2003	06/22/2005	291,802.35	140,388.23	151,414.12
1100. AVALONBAY CMNTYS INC REIT	05/26/2004	06/23/2005	89,083.40	58,340.60	30,742.80
2100. BRE PPTYS INC CL A	09/17/2003	06/23/2005	87,551.84	68,360.96	19,190.88
3600. BSTN PPTYS INC	04/19/2004	06/23/2005	249,892.55	171,249.02	78,643.53
5700. BROOKFIELD PPTYS CORP COM	05/12/2004	06/23/2005	163,051.93	99,958.68	63,093.25
1000. #REORG/CAP AUTOMOTIVE REIT COM SHS CASH MERGER EFFECT	06/10/2004	06/23/2005	37,773.82	27,503.00	10,270.82
200. DEVELOPERS DIVERSIFIED RLTY CORP COM	06/16/2004	06/23/2005	9,196.56	6,924.81	2,271.75
6800. EQTY RESDNTL EFF 5/15/02 TO EQTY RESDNTL 29476L107	02/10/2004	06/23/2005	249,424.44	195,326.90	54,097.54
2400. HOME PROPS INC COM	01/27/2004	06/23/2005	103,328.63	89,058.17	14,270.46
9800. HOST HOTELS & RESORTS INC	03/10/2004	06/23/2005	173,555.63	111,166.08	62,389.55
2700. LASALLE HOTEL PPTYS COM COM SH BEN INT	05/23/2002	06/23/2005	87,218.77	38,022.87	49,195.90
1700. MACK CALI RLTY CORP	01/30/2003	06/23/2005	78,545.21	48,461.56	30,083.65
2500. PAN PAC RETAIL PPTYS INC	01/02/2003	06/23/2005	167,538.49	63,981.80	103,556.69
2600. PROLOGIS SH BEN INT	11/21/2000	06/23/2005	106,688.61	51,800.46	54,888.15
1200. PROLOGIS SH BEN INT	11/21/2000	06/23/2005	49,214.98	23,884.82	25,330.16
3100. PUB STORAGE INC COM	08/28/2002	06/23/2005	194,906.20	99,529.60	95,376.60
300. REGENCY CTRS CORP COM	06/18/2003	06/23/2005	17,388.44	9,708.86	7,679.58
500. REGENCY CTRS CORP COM	06/18/2003	06/23/2005	29,080.03	16,181.43	12,898.60
3300. REGENCY CTRS CORP COM	06/18/2003	06/23/2005	191,727.59	106,797.46	84,930.13
5700. SIMON PPTY GROUP INC NEW	04/16/2003	06/23/2005	412,164.01	210,317.50	201,846.51
4400. STARWOOD HOTELS & RESORTS PAIRD CTF CL B	04/20/2004	06/23/2005	260,095.12	182,128.76	77,966.36
2100. TANGER FACTORY OUTLET CTRS INC COM	03/31/2004	06/23/2005	57,040.12	45,165.75	11,874.37
2800. VORNADO RLTY TR COM	02/04/2003	06/23/2005	222,102.67	95,344.76	126,757.91
2100. BRE PPTYS INC CL A	09/18/2003	06/24/2005	87,278.02	68,405.97	18,872.05
Totals					

DORIS DUKE CHARITABLE FOUNDATION HEITMAN REAL
 Schedule D Detail of Long-term Capital Gains and Losses

13-7043679

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
3600. BSTN PPTYS INC	04/22/2004	06/24/2005	250,791.79	167,092.05	83,699.74
5800. BROOKFIELD PPTYS CORP COM	05/13/2004	06/24/2005	164,713.11	103,230.78	61,482.33
6700. EQTY RESDNTL EFF 5/15/02					
TO EQTY RESDNTL 29476L107	02/11/2004	06/24/2005	243,526.77	197,931.41	45,595.36
2400. HOME PROPS INC COM	02/10/2004	06/24/2005	102,570.27	91,231.96	11,338.31
9700. HOST HOTELS & RESORTS INC	03/10/2004	06/24/2005	171,336.54	118,355.52	52,981.02
2700. LASALLE HOTEL PPTYS COM					
COM SH BEN INT	07/23/2002	06/24/2005	87,039.76	37,255.82	49,783.94
1700. MACK CALI RLTY CORP	01/31/2003	06/24/2005	78,306.37	48,464.71	29,841.66
2400. PAN PAC RETAIL PPTYS INC	04/07/2004	06/24/2005	159,937.71	76,632.88	83,304.83
5000. PROLOGIS SH BEN INT	11/29/2000	06/24/2005	203,148.50	97,320.12	105,828.38
3200. PUB STORAGE INC COM	08/28/2002	06/24/2005	200,152.91	102,691.20	97,461.71
100. REGENCY CTRS CORP COM COM	06/19/2003	06/24/2005	5,843.54	3,316.47	2,527.07
3200. REGENCY CTRS CORP COM COM	06/19/2003	06/24/2005	186,306.44	104,844.04	81,462.40
5700. SIMON PPTY GROUP INC NEW	04/24/2003	06/24/2005	410,123.50	211,896.22	198,227.28
4500. STARWOOD HOTELS & RESORTS					
PAIRD CTF CL B	04/21/2004	06/24/2005	262,892.95	182,474.81	80,418.14
2200. TANGER FACTORY OUTLET CTRS					
INC COM					
2800. VORNADO RLTY TR COM	04/02/2004	06/24/2005	59,029.91	47,946.50	11,083.41
2100. WEINGARTEN RLTY INVS COM	02/04/2003	06/24/2005	222,389.94	95,344.76	127,045.18
1100. PROLOGIS SH BEN INT	02/17/2004	06/24/2005	82,236.76	67,700.96	14,535.80
100. REGENCY CTRS CORP COM COM	11/29/2000	06/28/2005	44,268.85	21,321.65	22,947.20
1900. PROLOGIS SH BEN INT	06/19/2003	06/28/2005	5,738.76	3,316.47	2,422.29
600. DEVELOPERS DIVERSIFIED	09/07/2001	07/08/2005	78,537.39	39,231.35	39,306.04
400. DEVELOPERS DIVERSIFIED					
900. DEVELOPERS DIVERSIFIED					
500. DEVELOPERS DIVERSIFIED					
700. PROLOGIS SH BEN INT					
1900. DEVELOPERS DIVERSIFIED					
Totals					

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DORIS DUKE CHARITABLE FOUNDATION HEITMAN REAL
 Schedule D Detail of Long-term Capital Gains and Losses

13-7043679

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
900. PROLOGIS SH BEN INT	09/07/2001	07/14/2005	37,872.21	18,775.90	19,096.31
200. DEVELOPERS DIVERSIFIED					
RLTY CORP COM	07/02/2004	07/15/2005	9,312.51	7,186.01	2,126.50
1000. PROLOGIS SH BEN INT	09/07/2001	07/15/2005	41,883.54	20,862.11	21,021.43
2200. STARWOOD HOTELS & RESORTS					
PAIRD CTF CL B	07/08/2004	07/20/2005	139,612.09	92,497.89	47,114.20
1600. PS BUSINESS PKS INC CAL	10/08/2003	07/22/2005	73,047.02	61,620.80	11,426.22
400. PS BUSINESS PKS INC CAL	10/14/2003	07/25/2005	18,408.78	15,485.30	2,923.48
600. STARWOOD HOTELS & RESORTS					
PAIRD CTF CL B	07/08/2004	07/25/2005	37,754.50	26,370.00	11,384.50
500. STARWOOD HOTELS & RESORTS					
PAIRD CTF CL B	07/08/2004	07/26/2005	31,461.88	21,975.00	9,486.88
15300. HOST HOTELS & RESORTS INC	03/10/2004	07/27/2005	283,191.13	185,582.24	97,608.89
600. HOST HOTELS & RESORTS INC	03/10/2004	07/27/2005	11,189.53	7,320.96	3,868.57
2100. #REORG/ARDEN RLTY INC CASH					
MERGER EFF 5/2/06	07/20/2004	07/28/2005	83,303.51	64,322.90	18,980.61
6700. HOST HOTELS & RESORTS INC	03/10/2004	07/28/2005	123,609.81	80,821.37	42,788.44
1000. PROLOGIS SH BEN INT	09/07/2001	07/28/2005	45,428.19	20,862.12	24,566.07
700. PROLOGIS SH BEN INT	09/07/2001	07/28/2005	31,925.66	14,603.48	17,322.18
400. SIMON PPTY GROUP INC NEW	04/24/2003	07/28/2005	31,828.66	15,005.36	16,823.30
1100. PS BUSINESS PKS INC CAL	10/14/2003	07/29/2005	50,969.33	42,658.00	8,311.33
900. PROLOGIS SH BEN INT	09/07/2001	08/03/2005	41,023.88	18,775.90	22,247.98
1359. PROLOGIS SH BEN INT	09/07/2001	08/04/2005	60,673.27	28,351.62	32,321.65
16. PROLOGIS SH BEN INT	09/07/2001	08/09/2005	669.57	333.79	335.78
1000. BRE PPTYS INC CL A	10/06/2003	08/19/2005	40,998.28	32,775.01	8,223.27
2900. BRE PPTYS INC CL A	10/08/2003	08/22/2005	118,846.59	95,127.59	23,719.00
1200. BSTN PPTYS INC	07/01/2004	08/22/2005	84,584.34	57,027.09	27,557.25
1200. BRE PPTYS INC CL A	10/08/2003	08/23/2005	49,569.92	39,411.99	10,157.93
1900. BRE PPTYS INC CL A	10/21/2003	08/24/2005	78,561.71	61,814.20	16,747.51
500. BSTN PPTYS INC	07/01/2004	08/24/2005	35,452.16	24,707.44	10,744.72
1000. BRE PPTYS INC CL A	10/21/2003	08/25/2005	41,548.26	32,332.53	9,215.73
600. BSTN PPTYS INC	07/07/2004	08/25/2005	42,569.41	30,238.24	12,331.17
800. BSTN PPTYS INC	07/07/2004	08/25/2005	56,663.63	40,317.65	16,345.98
1400. BRE PPTYS INC CL A	10/29/2003	08/29/2005	57,309.68	44,409.25	12,900.43
800. BSTN PPTYS INC	07/07/2004	08/29/2005	55,903.02	40,317.66	15,585.36
Totals					

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DORIS DUKE CHARITABLE FOUNDATION HEITMAN REAL

Schedule D Detail of Long-term Capital Gains and Losses

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Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
400. BRE PPTYS INC CL A	10/29/2003	08/30/2005	16,379.31	12,683.13	3,696.18
1200. BSTN PPTYS INC	07/08/2004	08/31/2005	84,701.81	60,697.16	24,004.65
2200. #REORG/CAP AUTOMOTIVE REIT					
COM SHS CASH MERGER EFFECT	08/24/2004	09/07/2005	84,315.21	63,439.42	20,875.79
700. #REORG/CAP AUTOMOTIVE REIT					
COM SHS CASH MERGER EFFECT	08/24/2004	09/07/2005	26,830.71	20,185.27	6,645.44
1100. #REORG/CAP AUTOMOTIVE REIT					
COM SHS CASH MERGER EFFECT	08/24/2004	09/08/2005	42,128.23	31,719.71	10,408.52
2100. #REORG/CAP AUTOMOTIVE REIT					
COM SHS CASH MERGER EFFECT	08/24/2004	09/08/2005	80,416.13	60,555.82	19,860.31
1400. HOST HOTELS & RESORTS INC	03/10/2004	09/15/2005	23,785.00	16,881.34	6,903.66
5500. HOST HOTELS & RESORTS INC	03/10/2004	09/15/2005	93,509.82	66,319.55	27,190.27
2800. HOST HOTELS & RESORTS INC	03/10/2004	09/15/2005	47,752.56	33,762.68	13,989.88
1300. HOST HOTELS & RESORTS INC	03/11/2004	09/16/2005	22,040.31	15,792.41	6,247.90
4000. HOST HOTELS & RESORTS INC	03/11/2004	09/19/2005	67,138.38	49,011.60	18,126.78
4300. HOST HOTELS & RESORTS INC	03/11/2004	09/20/2005	72,327.26	52,687.47	19,639.79
1200. HOST HOTELS & RESORTS INC	03/11/2004	09/20/2005	20,297.15	14,703.48	5,593.67
3000. HOST HOTELS & RESORTS INC	03/11/2004	09/20/2005	50,460.88	36,589.41	13,871.47
2500. HOST HOTELS & RESORTS INC	03/11/2004	09/21/2005	40,697.79	30,475.50	10,222.29
500. HOST HOTELS & RESORTS INC	03/11/2004	09/21/2005	8,174.65	6,095.10	2,079.55
6000. HOME PROPS INC COM	09/07/2004	09/22/2005	229,954.17	227,060.20	2,893.97
7700. HOST HOTELS & RESORTS INC	03/11/2004	09/22/2005	125,521.67	93,864.54	31,657.13
1000. HOME PROPS INC COM	09/08/2004	09/23/2005	38,641.98	39,599.91	-957.93
700. BSTN PPTYS INC	07/08/2004	10/11/2005	46,614.55	34,735.18	11,879.37
800. BSTN PPTYS INC	07/08/2004	10/18/2005	53,377.60	39,450.12	13,927.48
1000. WEINGARTEN RLTY INVS COM	02/26/2004	10/19/2005	34,964.83	32,377.87	2,586.96
2000. WEINGARTEN RLTY INVS COM	02/26/2004	10/27/2005	68,547.13	65,455.69	3,091.44
300. WEINGARTEN RLTY INVS COM	02/26/2004	11/02/2005	10,505.56	9,818.35	687.21
700. WEINGARTEN RLTY INVS COM	02/26/2004	11/04/2005	24,514.30	22,909.49	1,604.81
1400. WEINGARTEN RLTY INVS COM	02/26/2004	11/04/2005	48,689.96	45,818.98	2,870.98
500. WEINGARTEN RLTY INVS COM	02/26/2004	11/04/2005	17,516.36	16,363.92	1,152.44
900. WEINGARTEN RLTY INVS COM	02/26/2004	11/07/2005	31,683.98	29,455.06	2,228.92
400. WEINGARTEN RLTY INVS COM	02/26/2004	11/10/2005	14,175.40	13,091.14	1,084.26
1300. WEINGARTEN RLTY INVS COM	02/26/2004	11/10/2005	46,498.27	42,546.20	3,952.07
1600. WEINGARTEN RLTY INVS COM	02/26/2004	11/17/2005	58,737.22	52,364.55	6,372.67
Totals					

DORIS DUKE CHARITABLE FOUNDATION HEITMAN REAL

Schedule D Detail of Long-term Capital Gains and Losses

13-7043679

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
600. WEINGARTEN RLTY INVS COM	02/26/2004	11/18/2005	22,057.41	19,636.71	2,420.70
600. ALEXANDRIA REAL ESTATE EQUITIES INC COM	08/03/2004	11/22/2005	50,123.88	36,520.44	13,603.44
200. AVALONBAY CMNTYS INC REIT	06/25/2004	11/22/2005	18,174.24	11,393.46	6,780.78
12500. BIOMED RLTY TR INC COM COM	11/04/2004	11/22/2005	318,111.67	229,688.30	88,423.37
2700. BSTN PPTYS INC	07/20/2004	11/22/2005	198,661.47	135,972.97	62,688.50
2900. BROOKFIELD PPTYS CORP COM	05/14/2004	11/22/2005	86,104.93	51,310.82	34,794.11
1600. CBL & ASSOC PPTYS INC COM	09/27/2004	11/22/2005	66,212.43	48,920.00	17,292.43
8200. CBL & ASSOC PPTYS INC COM	09/27/2004	11/22/2005	341,386.16	250,329.52	91,056.64
11100. EQTY RESDNTL EFF 5/15/02 TO EQTY RESDNTL 29476L107					
3800. HOME PROPS INC COM	02/17/2004	11/22/2005	455,286.30	326,758.72	128,527.58
1500. LIBERTY PPTY TR SH BEN INT	09/13/2004	11/22/2005	158,450.71	147,040.68	11,410.03
5200. LIBERTY PPTY TR SH BEN INT	09/20/2004	11/22/2005	64,174.81	60,885.29	3,289.52
3300. PAN PAC RETAIL PPTYS INC	09/15/2004	11/22/2005	223,499.13	212,014.74	11,484.39
6900. PUB STORAGE INC COM	04/07/2004	11/22/2005	216,961.30	159,961.56	56,999.74
900. REGENCY CTRS CORP COM COM	03/14/2003	11/22/2005	483,186.79	210,352.89	272,833.90
9100. SIMON PPTY GROUP INC NEW	08/01/2003	11/22/2005	52,108.36	30,675.77	21,432.59
3100. SIMON PPTY GROUP INC NEW	10/06/2004	11/22/2005	702,944.69	414,234.03	288,710.66
4800. STARWOOD HOTELS & RESORTS PAIRD CTF CL B	05/23/2003	11/22/2005	241,363.03	118,935.94	122,427.09
200. TANGER FACTORY OUTLET CTRS INC COM	07/09/2004	11/22/2005	290,686.88	211,256.68	79,430.20
12500. TANGER FACTORY OUTLET CTRS INC COM	04/27/2004	11/22/2005	5,557.76	3,647.00	1,910.76
4100. VORNADO RLTY TR COM	04/27/2004	11/22/2005	349,892.86	238,617.13	111,275.73
2050. WEINGARTEN RLTY INVS COM	02/05/2003	11/22/2005	352,323.68	139,744.77	212,578.91
2100. ALEXANDRIA REAL ESTATE EQUITIES INC COM	04/08/2004	11/22/2005	76,432.49	65,052.50	11,379.99
2481. ALEXANDRIA REAL ESTATE EQUITIES INC COM	08/03/2004	11/30/2005	176,140.42	127,821.53	48,318.89
1419. ALEXANDRIA REAL ESTATE EQUITIES INC COM	08/09/2004	12/01/2005	209,346.46	149,485.47	59,860.99
TOTAL 15% RATE CAPITAL GAINS (LOSSES)					
Totals			33408935.00	22533641.00	10875294.00
			33408935.00	22533641.00	10875294.00

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FEDERAL CAPITAL GAIN DIVIDENDS

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LONG-TERM CAPITAL GAIN DIVIDENDS

15% RATE CAPITAL GAIN DIVIDENDS

AMB PPTY CORP REIT	2,419.26
ALEXANDRIA REAL ESTATE EQUITIES INC COM	1,045.04
ARCHSTONE-SMITH TR COM	2,441.18
#REORG/ARDEN RLTY INC CASH MERGER EFF 5/2/0	6,352.36
AVALONBAY CMNTYS INC REIT	25,749.57
BRE PPTYS INC CL A	6,367.13
BSTN PPTYS INC	28,223.28
CAMDEN PPTY TR SH BEN INT	16,868.14
#REORG/CAP AUTOMOTIVE REIT COM SHS CASH MER	26,771.57
COLONIAL PPTYS TR SH BEN INT	3,849.75
DEVELOPERS DIVERSIFIED RLTY CORP COM	10,391.70
DUKE RLTY CORP COM NEW REIT	6,589.96
EASTGROUP PPTYS INC REIT	23.52
EQTY 1 INC COM	740.42
EQTY RESDNTL EFF 5/15/02 TO EQTY RESDNTL 29	34,109.13
HRPT PPTYS TR COM SH BEN INT	905.23
KILROY RLTY CORP COM	11.64
KIMCO REALTY CORP	1,119.09
LASALLE HOTEL PPTYS COM COM SH BEN INT	461.16
LEXINGTON CORP PPTYS TR COM	118.08
LIBERTY PPTY TR SH BEN INT	14,465.40
PS BUSINESS PKS INC CAL COM	1,250.12
PRENTISS PPTYS TR SH BEN INT REIT	3,171.67
PROLOGIS SH BEN INT	415.82
PUB STORAGE INC COM	309.97
REGENCY CTRS CORP COM COM	5,814.05
SIMON PPTY GROUP INC NEW	8,143.12
STARWOOD HOTELS & RESORTS PAIRD CTF CL B	3,046.51
UTD DOMINION RLTY TR INC MD	4,657.97
VORNADO RLTY TR COM	6,248.83
WEINGARTEN RLTY INVS COM	1,509.02

TOTAL 15% RATE CAPITAL GAIN DIVIDENDS 223,590.00

TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS (ROUNDED) 223,590.00

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FEDERAL CAPITAL GAIN DISTRIBUTIONS

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CAPITAL GAIN DISTRIBUTIONS

UNRECAPTURED SECTION 1250 GAIN

AMB PPTY CORP REIT	629.33	
ACADIA RLTY TR COM	98.76	
ALEXANDRIA REAL ESTATE EQUITIES INC COM	53.58	
ARCHSTONE-SMITH TR COM	1,272.07	
#REORG/ARDEN RLTY INC CASH MERGER EFF 5/2/0	2,246.79	
AVALONBAY CMNTYS INC REIT	4,681.74	
BRE PPTYS INC CL A	1,826.17	
BSTN PPTYS INC	18,807.81	
CAMDEN PPTY TR SH BEN INT	5,813.07	
#REORG/CAP AUTOMOTIVE REIT COM SHS CASH MER	5,354.32	
COLONIAL PPTYS TR SH BEN INT	3,461.15	
DEVELOPERS DIVERSIFIED RLTY CORP COM	3,980.59	
DUKE RLTY CORP COM NEW REIT	4,161.64	
EASTGROUP PPTYS INC REIT	608.58	
EQTY RESDNTL EFF 5/15/02 TO EQTY RESDNTL 29	5,020.96	
HRPT PPTYS TR COM SH BEN INT	329.46	
HOME PROPS INC COM	787.60	
KILROY RLTY CORP COM	22.20	
KIMCO REALTY CORP	312.19	
LEXINGTON CORP PPTYS TR COM	31.22	
LIBERTY PPTY TR SH BEN INT	4,794.80	
PS BUSINESS PKS INC CAL COM	1.29	
PRENTISS PPTYS TR SH BEN INT REIT	1,759.04	
PROLOGIS SH BEN INT	2,363.58	
PUB STORAGE INC COM	18.16	
REGENCY CTRS CORP COM COM	5,285.50	
SIMON PPTY GROUP INC NEW	11,001.32	
STRATEGIC HOTELS & RESORTS INC	202.78	
UTD DOMINION RLTY TR INC MD	2,577.96	
VORNADO RLTY TR COM	2,095.00	
WA REAL ESTATE INVT TR SH BEN INT INT	757.20	
WEINGARTEN RLTY INVS COM	517.00	

TOTAL UNRECAPTURED SECTION 1250 GAIN		90,873.00

TOTAL CAPITAL GAIN DISTRIBUTIONS (ROUNDED)		90,873.00
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SUPPLEMENTAL CAPITAL GAINS SCHEDULE FOR NEW JERSEY

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TYPE OF PROPERTY	DATE		GROSS SALES PRICE	COST	GAIN OR LOSS	
	ACQUIRED	DATE SOLD				
1500. PS BUSINESS PKS INC CAL COM	12/05/2002	01/03/2005	67,273.	46,402.	20,871.	
1400. PS BUSINESS PKS INC CAL COM	12/06/2002	01/05/2005	61,624.	43,344.	18,280.	
2900. SL GREEN RLTY CORP COM STK	05/15/2003	01/05/2005	163,701.	97,325.	66,376.	
1600. BRE PPTYS INC CL A	03/17/2003	01/06/2005	61,468.	45,806.	15,662.	
1600. SL GREEN RLTY CORP COM STK	05/16/2003	01/06/2005	90,238.	53,947.	36,291.	
2500. BRE PPTYS INC CL A	03/27/2003	01/07/2005	95,910.	74,753.	21,157.	
2800. PS BUSINESS PKS INC CAL COM	12/10/2002	01/07/2005	120,816.	86,836.	33,980.	
1700. SL GREEN RLTY CORP COM STK	07/01/2003	01/13/2005	94,560.	58,411.	36,149.	
4400. EXTRA SPACE STORAGE INC COM	08/11/2004	01/18/2005	57,625.	53,509.	4,116.	
3300. EXTRA SPACE STORAGE INC COM	08/11/2004	01/18/2005	42,943.	40,132.	2,811.	
3000. BRE PPTYS INC CL A	03/27/2003	01/19/2005	116,442.	89,771.	26,671.	
19300. EXTRA SPACE STORAGE INC COM	08/27/2004	01/19/2005	254,217.	239,501.	14,716.	
6900. EXTRA SPACE STORAGE INC COM	10/06/2004	01/19/2005	91,974.	88,555.	3,419.	
3100. EXTRA SPACE STORAGE INC COM	08/27/2004	01/19/2005	40,609.	41,067.	-458.	
3500. INNKEEPERS USA TR COM	07/24/2003	01/19/2005	48,487.	26,235.	22,252.	
1400. SL GREEN RLTY CORP COM STK	07/01/2003	01/19/2005	78,268.	48,407.	29,861.	
3600. INNKEEPERS USA TR COM	07/24/2003	01/20/2005	49,715.	26,985.	22,730.	
500. BRE PPTYS INC CL A	05/21/2003	01/21/2005	19,159.	15,762.	3,397.	
600. INNKEEPERS USA TR COM	07/24/2003	01/21/2005	8,220.	4,474.	3,746.	
1700. INNKEEPERS USA TR COM	07/24/2003	01/21/2005	23,254.	12,692.	10,562.	
1200. BRE PPTYS INC CL A	05/23/2003	01/24/2005	45,538.	39,130.	6,408.	
3400. BRE PPTYS INC CL A	05/27/2003	01/25/2005	128,856.	111,447.	17,409.	
800. INNKEEPERS USA TR COM	07/24/2003	01/31/2005	10,790.	5,965.	4,825.	

SUPPLEMENTAL CAPITAL GAINS SCHEDULE FOR NEW JERSEY

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1700.	BRE PPTYS INC CL A	05/27/2003	02/02/2005	62,065.	55,510.	6,555.
3000.	VORNADO RLTY TR COM	11/16/2001	02/18/2005	215,051.	116,850.	98,201.
2300.	HRPT PPTYS TR COM SH BEN INT	11/17/2004	03/02/2005	29,135.	26,545.	2,590.
2300.	HRPT PPTYS TR COM SH BEN INT	11/17/2004	03/03/2005	29,003.	26,545.	2,458.
1800.	HRPT PPTYS TR COM SH BEN INT	11/17/2004	03/03/2005	22,716.	20,774.	1,942.
2800.	HRPT PPTYS TR COM SH BEN INT	11/18/2004	03/04/2005	35,966.	32,420.	3,546.
11400.	HRPT PPTYS TR COM SH BEN INT	12/02/2004	03/08/2005	147,055.	138,483.	8,572.
2200.	STRATEGIC HOTELS & RESORTS I	06/23/2004	03/15/2005	33,681.	29,832.	3,849.
9500.	STRATEGIC HOTELS & RESORTS I	06/23/2004	03/16/2005	144,870.	128,820.	16,050.
2600.	LEXINGTON CORP PPTYS TR COM	04/30/2003	03/17/2005	59,327.	43,750.	15,577.
1500.	STRATEGIC HOTELS & RESORTS I	06/23/2004	03/17/2005	23,077.	20,340.	2,737.
900.	LEXINGTON CORP PPTYS TR COM	04/30/2003	03/18/2005	20,414.	15,144.	5,270.
1700.	BRE PPTYS INC CL A	05/27/2003	03/22/2005	61,452.	55,297.	6,155.
500.	LEXINGTON CORP PPTYS TR COM	04/30/2003	03/22/2005	11,320.	8,413.	2,907.
2000.	LEXINGTON CORP PPTYS TR COM	04/30/2003	03/23/2005	44,201.	33,654.	10,547.
1600.	BRE PPTYS INC CL A	05/27/2003	03/24/2005	56,934.	52,045.	4,889.
1000.	BRE PPTYS INC CL A	08/13/2003	03/28/2005	35,293.	32,486.	2,807.
2300.	UTD DOMINION RLTY TR INC MD	11/20/2003	03/28/2005	47,748.	41,725.	6,023.
900.	UTD DOMINION RLTY TR INC MD	11/20/2003	03/29/2005	18,848.	16,178.	2,670.
3200.	UTD DOMINION RLTY TR INC MD	11/20/2003	03/29/2005	66,879.	57,616.	9,263.
1600.	BRE PPTYS INC CL A	08/13/2003	03/30/2005	56,618.	51,821.	4,797.
1100.	CBL & ASSOC PPTYS INC COM	02/04/2004	03/30/2005	78,205.	62,202.	16,003.
5100.	LEXINGTON CORP PPTYS TR COM	08/19/2003	03/30/2005	113,302.	86,816.	26,486.
900.	UTD DOMINION RLTY TR INC MD	11/21/2003	03/30/2005	18,674.	16,119.	2,555.
3300.	UTD DOMINION RLTY TR INC MD	12/01/2003	03/30/2005	68,369.	59,381.	8,988.

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SUPPLEMENTAL CAPITAL GAINS SCHEDULE FOR NEW JERSEY

1100.	CBL & ASSOC PPTYS INC COM	02/04/2004	03/31/2005	78,529.	62,202.	16,327.
2500.	UTD DOMINION RLTY TR INC MD	12/02/2003	03/31/2005	52,182.	46,457.	5,725.
1300.	UTD DOMINION RLTY TR INC MD	12/03/2003	04/01/2005	27,482.	24,418.	3,064.
1900.	LEXINGTON CORP PPTYS TR COM	08/21/2003	04/04/2005	41,579.	33,911.	7,668.
1400.	UTD DOMINION RLTY TR INC MD	12/03/2003	04/04/2005	29,098.	26,360.	2,738.
2200.	LEXINGTON CORP PPTYS TR COM	08/22/2003	04/05/2005	48,547.	39,294.	9,253.
1500.	UTD DOMINION RLTY TR INC MD	12/09/2003	04/05/2005	31,250.	28,031.	3,219.
3500.	UTD DOMINION RLTY TR INC MD	12/05/2003	04/05/2005	72,622.	65,584.	7,038.
2000.	CBL & ASSOC PPTYS INC COM	02/05/2004	04/06/2005	143,185.	113,043.	30,142.
1900.	LEXINGTON CORP PPTYS TR COM	08/25/2003	04/06/2005	41,948.	33,932.	8,016.
1600.	UTD DOMINION RLTY TR INC MD	12/09/2003	04/06/2005	33,281.	30,016.	3,265.
4600.	UTD DOMINION RLTY TR INC MD	01/16/2004	04/12/2005	98,094.	85,699.	12,395.
3600.	UTD DOMINION RLTY TR INC MD	02/05/2004	04/13/2005	75,965.	65,106.	10,859.
10200.	STRATEGIC HOTELS & RESORTS I	06/24/2004	04/15/2005	152,076.	136,765.	15,311.
900.	UTD DOMINION RLTY TR INC MD	02/05/2004	04/18/2005	18,702.	16,430.	2,272.
1800.	UTD DOMINION RLTY TR INC MD	02/06/2004	04/18/2005	37,216.	32,901.	4,315.
4200.	UTD DOMINION RLTY TR INC MD	10/28/2004	04/19/2005	87,986.	85,871.	2,115.
400.	UTD DOMINION RLTY TR INC MD	10/28/2004	04/19/2005	8,404.	8,178.	226.
5100.	UTD DOMINION RLTY TR INC MD	02/11/2004	04/19/2005	107,151.	95,816.	11,335.
3400.	REGENCY CTRS CORP COM COM	06/18/2003	04/20/2005	173,446.	110,034.	63,412.
1900.	UTD DOMINION RLTY TR INC MD	10/28/2004	04/20/2005	39,905.	38,846.	1,059.
10800.	PS BUSINESS PKS INC CAL COM	01/15/2003	04/22/2005	420,642.	340,092.	80,550.
3700.	REGENCY CTRS CORP COM COM	06/18/2003	04/22/2005	189,518.	119,743.	69,775.
1900.	PRENTISS PPTYS TR SH BEN INT	01/05/2005	04/25/2005	62,545.	68,461.	-5,916.
4000.	COLONIAL PPTYS TR SH BEN INT	05/21/2003	04/26/2005	152,434.	131,338.	21,096.

SUPPLEMENTAL CAPITAL GAINS SCHEDULE FOR NEW JERSEY

900.	UTD DOMINION RLTY TR INC MD	12/21/2004	04/27/2005	19,975.	21,025.	-1,050.
2200.	UTD DOMINION RLTY TR INC MD	12/21/2004	04/27/2005	48,830.	53,226.	-4,396.
2700.	COLONIAL PPTYS TR SH BEN INT	05/28/2003	04/28/2005	103,419.	90,010.	13,409.
1800.	COLONIAL PPTYS TR SH BEN INT	05/28/2003	04/28/2005	68,847.	59,815.	9,032.
1400.	UTD DOMINION RLTY TR INC MD	12/21/2004	04/28/2005	31,022.	33,871.	-2,849.
2500.	UTD DOMINION RLTY TR INC MD	12/21/2004	04/29/2005	55,423.	60,484.	-5,061.
800.	COLONIAL PPTYS TR SH BEN INT	05/28/2003	05/02/2005	31,004.	26,670.	4,334.
3600.	UTD DOMINION RLTY TR INC MD	12/21/2004	05/02/2005	79,963.	87,097.	-7,134.
3200.	COLONIAL PPTYS TR SH BEN INT	05/28/2003	05/03/2005	124,633.	106,678.	17,955.
1600.	PS BUSINESS PKS INC CAL COM	01/15/2003	05/03/2005	64,412.	49,820.	14,592.
2000.	COLONIAL PPTYS TR SH BEN INT	06/09/2003	05/04/2005	77,892.	67,287.	10,605.
1700.	PS BUSINESS PKS INC CAL COM	09/25/2003	05/09/2005	69,431.	56,776.	12,655.
4900.	PRENTISS PPTYS TR SH BEN INT	01/13/2005	05/19/2005	168,575.	177,336.	-8,761.
1400.	ALEXANDRIA REAL ESTATE EQUIT	07/13/2004	05/23/2005	100,278.	79,098.	21,180.
2100.	#REORG/ARDEN RLTY INC CASH M	07/08/2004	05/23/2005	73,472.	62,716.	10,756.
1500.	AVALONBAY CMNTYS INC REIT	05/12/2004	05/23/2005	114,924.	74,367.	40,557.
1900.	BRE PPTYS INC CL A	08/28/2003	05/23/2005	75,136.	61,807.	13,329.
2300.	BIOMED RLTY TR INC COM COM	10/28/2004	05/23/2005	49,283.	42,021.	7,262.
3100.	BSTN PPTYS INC	04/12/2004	05/23/2005	212,420.	146,966.	65,454.
6200.	BROOKFIELD PPTYS CORP COM	05/07/2004	05/23/2005	164,852.	114,161.	50,691.
700.	CBL & ASSOC PPTYS INC COM	02/05/2004	05/23/2005	57,883.	39,400.	18,483.
2600.	#REORG/CAP AUTOMOTIVE REIT C	05/20/2004	05/23/2005	93,735.	66,775.	26,960.
3400.	DEVELOPERS DIVERSIFIED RLTY	06/04/2004	05/23/2005	155,226.	115,895.	39,331.
4200.	DUKE RLTY CORP COM NEW REIT	04/02/2004	05/23/2005	133,387.	144,856.	-11,469.
1900.	EASTGROUP PPTYS INC REIT	01/04/2005	05/23/2005	78,641.	72,214.	6,427.

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SUPPLEMENTAL CAPITAL GAINS SCHEDULE FOR NEW JERSEY

1400.	EQUITY LIFESTYLE PPTYS INC C	12/22/2004	05/23/2005	52,145.	50,008.	2,137.
1800.	EQTY 1 INC COM	11/18/2004	05/23/2005	40,877.	39,179.	1,698.
5600.	EQTY RESDNTL EFF 5/15/02 TO	12/11/2003	05/23/2005	204,963.	164,642.	40,321.
4000.	GMH CMNTYS TR COM COM	10/28/2004	05/23/2005	50,857.	47,665.	3,192.
4500.	HRPT PPTYS TR COM SH BEN INT	12/03/2004	05/23/2005	53,833.	55,045.	-1,212.
2200.	HOME PROPS INC COM	01/14/2004	05/23/2005	93,233.	81,230.	12,003.
12400.	HOST HOTELS & RESORTS INC	10/17/2003	05/23/2005	213,726.	142,959.	70,767.
3600.	LASALLE HOTEL PPTYS COM COM	01/31/2002	05/23/2005	113,769.	41,868.	71,901.
900.	LEXINGTON CORP PPTYS TR COM	09/08/2004	05/23/2005	21,525.	19,695.	1,830.
700.	LEXINGTON CORP PPTYS TR COM	08/25/2003	05/23/2005	16,742.	12,501.	4,241.
2000.	LIBERTY PPTY TR SH BEN INT	09/03/2004	05/23/2005	83,627.	81,500.	2,127.
1000.	MACK CALI RLTY CORP	01/24/2003	05/23/2005	44,692.	28,559.	16,133.
3500.	PAN PAC RETAIL PPTYS INC COM	01/18/2002	05/23/2005	228,555.	98,132.	130,423.
3900.	PROLOGIS SH BEN INT	11/14/2000	05/23/2005	164,325.	78,419.	85,906.
3200.	PUB STORAGE INC COM	07/18/2002	05/23/2005	202,037.	110,702.	91,335.
2000.	RLTY INC CORP COM	09/14/2004	05/23/2005	50,384.	43,614.	6,770.
2200.	REGENCY CTRS CORP COM COM	06/18/2003	05/23/2005	124,292.	71,198.	53,094.
3600.	STARWOOD HOTELS & RESORTS PA	04/15/2004	05/23/2005	196,379.	145,350.	51,029.
3200.	TANGER FACTORY OUTLET CTRS I	03/24/2004	05/23/2005	79,017.	67,050.	11,967.
2600.	U-STORE-IT TR COM COM	10/21/2004	05/23/2005	47,825.	40,925.	6,900.
3100.	VORNADO RLTY TR COM	01/10/2002	05/23/2005	251,475.	128,805.	122,670.
1200.	WA REAL ESTATE INVT TR SH BE	01/25/2005	05/23/2005	37,996.	37,096.	900.
2200.	WEINGARTEN RLTY INVS COM	02/06/2004	05/23/2005	86,848.	68,658.	18,190.
800.	ORIENT-EXPRESS HOTELS COM	03/15/2005	05/23/2005	22,338.	20,432.	1,906.
700.	ALEXANDRIA REAL ESTATE EQUIT	07/13/2004	05/24/2005	50,161.	41,077.	9,084.

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1600.	#REORG/ARDEN RLTY INC CASH M	07/13/2004	05/24/2005	55,479.	47,556.	7,923.
1200.	AVALONBAY CMNTYS INC REIT	05/12/2004	05/24/2005	90,648.	59,494.	31,154.
1400.	BRE PPTYS INC CL A	09/16/2003	05/24/2005	54,489.	46,688.	7,801.
1500.	BIOMED RLTY TR INC COM COM	10/28/2004	05/24/2005	32,214.	27,342.	4,872.
2100.	BSTN PPTYS INC	04/12/2004	05/24/2005	140,519.	98,069.	42,450.
3300.	BROOKFIELD PPTYS CORP COM	05/11/2004	05/24/2005	87,209.	59,683.	27,526.
600.	CBL & ASSOC PPTYS INC COM	02/05/2004	05/24/2005	49,056.	33,741.	15,315.
1800.	#REORG/CAP AUTOMOTIVE REIT C	05/27/2004	05/24/2005	63,836.	48,580.	15,256.
100.	#REORG/CAP AUTOMOTIVE REIT C	05/20/2004	05/24/2005	3,546.	2,562.	984.
2100.	DEVELOPERS DIVERSIFIED RLTY	06/04/2004	05/24/2005	94,298.	71,451.	22,847.
2100.	DUKE RLTY CORP COM NEW REIT	04/02/2004	05/24/2005	65,562.	72,909.	-7,347.
700.	EASTGROUP PPTYS INC REIT	01/04/2005	05/24/2005	28,703.	26,339.	2,364.
1000.	EQUITY LIFESTYLE PPTYS INC C	12/22/2004	05/24/2005	37,359.	35,720.	1,639.
1200.	EQTY 1 INC COM	11/19/2004	05/24/2005	26,961.	25,928.	1,033.
4700.	EQTY RESDNTL EFF 5/15/02 TO	01/07/2004	05/24/2005	169,812.	139,283.	30,529.
3300.	GMH CMNTYS TR COM COM	10/28/2004	05/24/2005	41,926.	39,244.	2,682.
3500.	HRPT PPTYS TR COM SH BEN INT	12/03/2004	05/24/2005	41,730.	42,967.	-1,237.
1600.	HOME PROPS INC COM	01/14/2004	05/24/2005	66,850.	59,306.	7,544.
6700.	HOST HOTELS & RESORTS INC	10/17/2003	05/24/2005	113,933.	77,350.	36,583.
1800.	LASALLE HOTEL PPTYS COM COM	01/31/2002	05/24/2005	56,599.	20,934.	35,665.
1200.	LEXINGTON CORP PPTYS TR COM	09/08/2004	05/24/2005	28,120.	26,260.	1,860.
1200.	LIBERTY PPTY TR SH BEN INT	09/07/2004	05/24/2005	49,476.	49,003.	473.
1100.	MACK CALI RLTY CORP	01/28/2003	05/24/2005	48,672.	31,108.	17,564.
1700.	PAN PAC RETAIL PPTYS INC COM	01/18/2002	05/24/2005	108,874.	47,267.	61,607.
900.	PRENTISS PPTYS TR SH BEN INT	01/13/2005	05/24/2005	31,321.	32,818.	-1,497.

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2100.	PROLOGIS SH BEN INT	11/14/2000	05/24/2005	87,064.	42,226.	44,838.
2100.	PUB STORAGE INC COM	08/26/2002	05/24/2005	131,023.	68,598.	62,425.
1700.	RLTY INC CORP COM	09/14/2004	05/24/2005	42,191.	36,891.	5,300.
1900.	REGENCY CTRS CORP COM COM	06/18/2003	05/24/2005	104,608.	61,489.	43,119.
4300.	SIMON PPTY GROUP INC NEW	04/09/2003	05/24/2005	295,539.	158,215.	137,324.
3100.	STARWOOD HOTELS & RESORTS PA	04/19/2004	05/24/2005	170,335.	126,779.	43,556.
1500.	TANGER FACTORY OUTLET CTRS I	03/24/2004	05/24/2005	36,462.	32,074.	4,388.
1600.	U-STORE-IT TR COM COM	10/21/2004	05/24/2005	29,336.	25,185.	4,151.
2300.	VORNADO RLTY TR COM	01/10/2002	05/24/2005	184,304.	96,715.	87,589.
900.	WA REAL ESTATE INVT TR SH BE	01/25/2005	05/24/2005	28,044.	27,311.	733.
1100.	WEINGARTEN RLTY INVS COM	02/06/2004	05/24/2005	42,674.	34,329.	8,345.
600.	ORIENT-EXPRESS HOTELS COM	03/15/2005	05/24/2005	16,646.	15,324.	1,322.
2700.	ACADIA RLTY TR COM	05/18/2005	05/25/2005	46,025.	43,205.	2,820.
1000.	ALEXANDRIA REAL ESTATE EQUIT	07/28/2004	05/25/2005	71,021.	58,830.	12,191.
1900.	#REORG/ARDEN RLTY INC CASH M	07/14/2004	05/25/2005	65,177.	56,534.	8,643.
1400.	AVALONBAY CMNTYS INC REIT	05/12/2004	05/25/2005	104,726.	69,409.	35,317.
1800.	BRE PPTYS INC CL A	09/17/2003	05/25/2005	69,094.	60,052.	9,042.
1700.	BIOMED RLTY TR INC COM COM	10/29/2004	05/25/2005	36,095.	30,934.	5,161.
2500.	BSTN PPTYS INC	04/12/2004	05/25/2005	166,031.	116,712.	49,319.
3800.	BROOKFIELD PPTYS CORP COM	05/12/2004	05/25/2005	100,092.	67,736.	32,356.
700.	CBL & ASSOC PPTYS INC COM	02/06/2004	05/25/2005	56,376.	39,319.	17,057.
1400.	CAMDEN PPTY TR SH BEN INT	04/12/2005	05/25/2005	71,186.	65,988.	5,198.
2200.	#REORG/CAP AUTOMOTIVE REIT C	06/01/2004	05/25/2005	77,161.	59,704.	17,457.
2300.	DEVELOPERS DIVERSIFIED RLTY	06/04/2004	05/25/2005	101,826.	78,256.	23,570.
2500.	DUKE RLTY CORP COM NEW REIT	04/05/2004	05/25/2005	77,256.	84,450.	-7,194.

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800.	EASTGROUP PPTYS INC REIT	01/05/2005	05/25/2005	32,650.	29,981.	2,669.
1300.	EQUITY LIFESTYLE PPTYS INC C	12/22/2004	05/25/2005	48,305.	46,436.	1,869.
1500.	EQTY 1 INC COM	11/19/2004	05/25/2005	33,071.	32,330.	741.
5500.	EQTY RESDNTL EFF 5/15/02 TO	01/09/2004	05/25/2005	197,188.	161,592.	35,596.
3900.	GMH CMNTYS TR COM COM	10/28/2004	05/25/2005	48,653.	46,279.	2,374.
4100.	HRPT PPTYS TR COM SH BEN INT	12/07/2004	05/25/2005	48,239.	50,977.	-2,738.
2000.	HOME PROPS INC COM	01/20/2004	05/25/2005	82,178.	73,851.	8,327.
8000.	HOST HOTELS & RESORTS INC	10/21/2003	05/25/2005	134,335.	88,376.	45,959.
2200.	LASALLE HOTEL PPTYS COM COM	01/31/2002	05/25/2005	67,728.	25,586.	42,142.
1500.	LEXINGTON CORP PPTYS TR COM	09/09/2004	05/25/2005	34,743.	32,802.	1,941.
1500.	LIBERTY PPTY TR SH BEN INT	09/08/2004	05/25/2005	61,275.	62,103.	-828.
1400.	MACK CALI RLTY CORP	01/29/2003	05/25/2005	61,472.	39,643.	21,829.
800.	PS BUSINESS PKS INC CAL COM	09/25/2003	05/25/2005	33,395.	30,078.	3,317.
3100.	PS BUSINESS PKS INC CAL COM	10/02/2003	05/25/2005	129,462.	117,168.	12,294.
2000.	PAN PAC RETAIL PPTYS INC COM	01/18/2002	05/25/2005	125,111.	55,608.	69,503.
400.	PRENTISS PPTYS TR SH BEN INT	01/13/2005	05/25/2005	13,731.	14,586.	-855.
2400.	PROLOGIS SH BEN INT	11/15/2000	05/25/2005	98,366.	48,161.	50,205.
2700.	PUB STORAGE INC COM	08/26/2002	05/25/2005	166,180.	86,475.	79,705.
1900.	RLTY INC CORP COM	09/23/2004	05/25/2005	46,503.	41,790.	4,713.
2200.	REGENCY CTRS CORP COM COM	06/18/2003	05/25/2005	120,143.	71,198.	48,945.
4700.	SIMON PPTY GROUP INC NEW	04/11/2003	05/25/2005	321,183.	172,432.	148,751.
3600.	STARWOOD HOTELS & RESORTS PA	04/19/2004	05/25/2005	196,509.	147,996.	48,513.
1800.	TANGER FACTORY OUTLET CTRS I	03/26/2004	05/25/2005	43,378.	38,506.	4,872.
1900.	U-STORE-IT TR COM COM	10/21/2004	05/25/2005	34,396.	29,907.	4,489.
2700.	VORNADO RLTY TR COM	01/10/2002	05/25/2005	213,436.	113,535.	99,901.

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1100.	WA REAL ESTATE INVT TR SH BE	01/25/2005	05/25/2005	33,625.	33,380.	245.
1300.	WEINGARTEN RLTY INVS COM	02/12/2004	05/25/2005	49,567.	41,224.	8,343.
700.	ORIENT-EXPRESS HOTELS COM	03/15/2005	05/25/2005	19,140.	17,878.	1,262.
1400.	ACADIA RLTY TR COM	05/18/2005	05/26/2005	23,736.	22,403.	1,333.
1000.	PS BUSINESS PKS INC CAL COM	10/02/2003	05/26/2005	41,653.	37,947.	3,706.
3500.	DUKE RLTY CORP COM NEW REIT	04/06/2004	05/27/2005	107,451.	112,905.	-5,454.
1100.	LEXINGTON CORP PPTYS TR COM	09/09/2004	05/27/2005	25,223.	24,043.	1,180.
1000.	DUKE RLTY CORP COM NEW REIT	04/06/2004	05/31/2005	30,905.	31,429.	-524.
1400.	LEXINGTON CORP PPTYS TR COM	09/14/2004	05/31/2005	32,283.	30,040.	2,243.
1300.	DUKE RLTY CORP COM NEW REIT	04/12/2004	06/01/2005	40,660.	39,481.	1,179.
1000.	LEXINGTON CORP PPTYS TR COM	09/17/2004	06/01/2005	23,209.	21,927.	1,282.
2400.	LEXINGTON CORP PPTYS TR COM	09/17/2004	06/01/2005	55,752.	52,518.	3,234.
1700.	LEXINGTON CORP PPTYS TR COM	10/06/2004	06/02/2005	39,625.	37,351.	2,274.
1700.	LEXINGTON CORP PPTYS TR COM	09/22/2004	06/02/2005	39,697.	37,164.	2,533.
1400.	PS BUSINESS PKS INC CAL COM	10/08/2003	06/03/2005	58,058.	53,635.	4,423.
1200.	ACADIA RLTY TR COM	05/18/2005	06/06/2005	20,409.	19,202.	1,207.
14000.	DUKE RLTY CORP COM NEW REIT	04/26/2004	06/06/2005	436,082.	415,583.	20,499.
3100.	ACADIA RLTY TR COM	05/18/2005	06/07/2005	52,781.	49,606.	3,175.
900.	LEXINGTON CORP PPTYS TR COM	10/06/2004	06/07/2005	21,230.	20,067.	1,163.
800.	LEXINGTON CORP PPTYS TR COM	10/06/2004	06/08/2005	18,818.	17,838.	980.
3900.	PRENTISS PPTYS TR SH BEN INT	01/24/2005	06/08/2005	141,014.	142,846.	-1,832.
1200.	LEXINGTON CORP PPTYS TR COM	10/07/2004	06/09/2005	27,803.	26,737.	1,066.
900.	PRENTISS PPTYS TR SH BEN INT	01/24/2005	06/09/2005	32,354.	32,985.	-631.
900.	LEXINGTON CORP PPTYS TR COM	10/07/2004	06/10/2005	20,931.	20,032.	899.
700.	LEXINGTON CORP PPTYS TR COM	10/08/2004	06/13/2005	16,289.	15,624.	665.

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2500.	LEXINGTON CORP PPTYS TR COM	10/08/2004	06/14/2005	58,623.	55,826.	2,797.
3000.	DUKE RLTY CORP COM NEW REIT	04/29/2004	06/16/2005	94,268.	88,178.	6,090.
2800.	VORNADO RLTY TR COM	01/10/2002	06/16/2005	219,875.	117,740.	102,135.
5800.	DUKE RLTY CORP COM NEW REIT	05/03/2004	06/17/2005	183,575.	169,381.	14,194.
6500.	PROLOGIS SH BEN INT	11/16/2000	06/17/2005	271,849.	130,019.	141,830.
2300.	VORNADO RLTY TR COM	01/10/2002	06/17/2005	183,038.	96,715.	86,323.
1600.	ALEXANDRIA REAL ESTATE EQUIT	07/29/2004	06/22/2005	118,208.	94,513.	23,695.
3300.	#REORG/ARDEN RLTY INC CASH M	07/20/2004	06/22/2005	120,271.	100,847.	19,424.
2400.	AVALONBAY CMNTYS INC REIT	05/13/2004	06/22/2005	194,248.	121,560.	72,688.
2900.	BRE PPTYS INC CL A	09/17/2003	06/22/2005	119,968.	94,403.	25,565.
3100.	BIOMED RLTY TR INC COM COM	11/02/2004	06/22/2005	72,813.	56,670.	16,143.
4900.	BSTN PPTYS INC	04/16/2004	06/22/2005	339,579.	228,186.	111,393.
4100.	BROOKFIELD PPTYS CORP COM	05/12/2004	06/22/2005	116,152.	72,101.	44,051.
1200.	CBL & ASSOC PPTYS INC COM	09/01/2004	06/22/2005	51,892.	36,570.	15,322.
1200.	CBL & ASSOC PPTYS INC COM	02/06/2004	06/22/2005	51,892.	33,837.	18,055.
3400.	CAMDEN PPTY TR SH BEN INT	04/12/2005	06/22/2005	186,461.	162,011.	24,450.
3700.	#REORG/CAP AUTOMOTIVE REIT C	06/10/2004	06/22/2005	140,014.	101,683.	38,331.
4200.	DEVELOPERS DIVERSIFIED RLTY	06/16/2004	06/22/2005	193,271.	143,155.	50,116.
1400.	EASTGROUP PPTYS INC REIT	01/05/2005	06/22/2005	59,611.	50,865.	8,746.
2200.	EQUITY LIFESTYLE PPTYS INC C	01/05/2005	06/22/2005	85,302.	78,284.	7,018.
2500.	EQTY 1 INC COM	11/22/2004	06/22/2005	56,783.	53,651.	3,132.
9500.	EQTY RESDNTL EFF 5/15/02 TO	01/22/2004	06/22/2005	348,105.	274,190.	73,915.
6700.	GMH CMNTYS TR COM COM	10/28/2004	06/22/2005	95,866.	79,504.	16,362.
7100.	HRPT PPTYS TR COM SH BEN INT	12/28/2004	06/22/2005	86,907.	88,489.	-1,582.
3300.	HOME PROPS INC COM	01/23/2004	06/22/2005	140,804.	122,245.	18,559.

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13700.	HOST HOTELS & RESORTS INC	10/29/2003	06/22/2005	242,483.	147,854.	94,629.
3800.	LASALLE HOTEL PPTYS COM COM	03/07/2002	06/22/2005	122,720.	48,568.	74,152.
2400.	MACK CALI RLTY CORP	01/30/2003	06/22/2005	110,892.	68,360.	42,532.
2100.	MILLS CORP COM	04/25/2005	06/22/2005	126,095.	116,945.	9,150.
3500.	PAN PAC RETAIL PPTYS INC COM	01/18/2002	06/22/2005	234,020.	97,314.	136,706.
3200.	PROLOGIS SH BEN INT	11/16/2000	06/22/2005	131,434.	63,930.	67,504.
4500.	PUB STORAGE INC COM	08/27/2002	06/22/2005	282,863.	144,422.	138,441.
3400.	RLTY INC CORP COM	10/07/2004	06/22/2005	86,169.	77,290.	8,879.
3700.	REGENCY CTRS CORP COM COM	06/18/2003	06/22/2005	215,132.	119,743.	95,389.
8100.	SIMON PPTY GROUP INC NEW	04/16/2003	06/22/2005	587,157.	297,820.	289,337.
6300.	STARWOOD HOTELS & RESORTS PA	04/20/2004	06/22/2005	371,435.	260,719.	110,716.
3100.	TANGER FACTORY OUTLET CTRS I	03/31/2004	06/22/2005	81,137.	66,523.	14,614.
3300.	U-STORE-IT TR COM COM	10/21/2004	06/22/2005	63,218.	51,943.	11,275.
3700.	VORNADO RLTY TR COM	02/04/2003	06/22/2005	291,802.	140,388.	151,414.
1900.	WA REAL ESTATE INVT TR SH BE	01/25/2005	06/22/2005	58,724.	57,535.	1,189.
1300.	ORIENT-EXPRESS HOTELS COM	03/15/2005	06/22/2005	41,203.	33,202.	8,001.
700.	ACADIA RLTY TR COM	05/18/2005	06/23/2005	12,757.	11,201.	1,556.
1100.	ALEXANDRIA REAL ESTATE EQUIT	07/29/2004	06/23/2005	81,544.	64,866.	16,678.
2300.	#REORG/ARDEN RLTY INC CASH M	07/20/2004	06/23/2005	83,823.	70,931.	12,892.
700.	AVALONBAY CMNTYS INC REIT	06/25/2004	06/23/2005	56,689.	39,877.	16,812.
1100.	AVALONBAY CMNTYS INC REIT	05/26/2004	06/23/2005	89,083.	58,341.	30,742.
2100.	BRE PPTYS INC CL A	09/17/2003	06/23/2005	87,552.	68,361.	19,191.
2100.	BIOMED RLTY TR INC COM COM	11/02/2004	06/23/2005	50,868.	38,422.	12,446.
3600.	BSTN PPTYS INC	04/19/2004	06/23/2005	249,893.	171,249.	78,644.
5700.	BROOKFIELD PPTYS CORP COM	05/12/2004	06/23/2005	163,052.	99,959.	63,093.

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1700.	CBL & ASSOC PPTYS INC COM	09/01/2004	06/23/2005	73,484.	51,807.	21,677.
2300.	CAMDEN PPTY TR SH BEN INT	04/14/2005	06/23/2005	126,660.	109,775.	16,885.
1700.	#REORG/CAP AUTOMOTIVE REIT C	08/24/2004	06/23/2005	64,215.	49,021.	15,194.
1000.	#REORG/CAP AUTOMOTIVE REIT C	06/10/2004	06/23/2005	37,774.	27,503.	10,271.
2700.	DEVELOPERS DIVERSIFIED RLTY	06/29/2004	06/23/2005	124,153.	96,541.	27,612.
200.	DEVELOPERS DIVERSIFIED RLTY	06/16/2004	06/23/2005	9,197.	6,925.	2,272.
1000.	EASTGROUP PPTYS INC REIT	02/15/2005	06/23/2005	42,561.	36,865.	5,696.
1500.	EQUITY LIFESTYLE PPTYS INC C	01/06/2005	06/23/2005	58,538.	51,818.	6,720.
1800.	EQTY 1 INC COM	12/07/2004	06/23/2005	41,240.	39,662.	1,578.
6800.	EQTY RESDNTL EFF 5/15/02 TO	02/10/2004	06/23/2005	249,424.	195,327.	54,097.
4200.	GMH CMNTYS TR COM COM	10/28/2004	06/23/2005	59,693.	49,838.	9,855.
800.	GMH CMNTYS TR COM COM	10/28/2004	06/23/2005	11,320.	9,493.	1,827.
5100.	HRPT PPTYS TR COM SH BEN INT	12/29/2004	06/23/2005	62,607.	64,801.	-2,194.
2400.	HOME PROPS INC COM	01/27/2004	06/23/2005	103,329.	89,058.	14,271.
9800.	HOST HOTELS & RESORTS INC	03/10/2004	06/23/2005	173,556.	111,166.	62,390.
2700.	LASALLE HOTEL PPTYS COM COM	05/23/2002	06/23/2005	87,219.	38,023.	49,196.
1700.	MACK CALI RLTY CORP	01/30/2003	06/23/2005	78,545.	48,462.	30,083.
1500.	MILLS CORP COM	05/02/2005	06/23/2005	90,531.	84,443.	6,088.
2500.	PAN PAC RETAIL PPTYS INC COM	01/02/2003	06/23/2005	167,538.	63,982.	103,556.
2600.	PROLOGIS SH BEN INT	11/21/2000	06/23/2005	106,689.	51,800.	54,889.
1200.	PROLOGIS SH BEN INT	11/21/2000	06/23/2005	49,215.	23,885.	25,330.
3100.	PUB STORAGE INC COM	08/28/2002	06/23/2005	194,906.	99,530.	95,376.
2400.	RLTY INC CORP COM	10/13/2004	06/23/2005	61,260.	55,618.	5,642.
300.	REGENCY CTRS CORP COM COM	06/18/2003	06/23/2005	17,388.	9,709.	7,679.
500.	REGENCY CTRS CORP COM COM	06/18/2003	06/23/2005	29,080.	16,181.	12,899.

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3300.	REGENCY CTRS CORP COM COM	06/18/2003	06/23/2005	191,728.	106,797.	84,931.
5700.	SIMON PPTY GROUP INC NEW	04/16/2003	06/23/2005	412,164.	210,318.	201,846.
4400.	STARWOOD HOTELS & RESORTS PA	04/20/2004	06/23/2005	260,095.	182,129.	77,966.
2100.	TANGER FACTORY OUTLET CTRS I	03/31/2004	06/23/2005	57,040.	45,166.	11,874.
2300.	U-STORE-IT TR COM COM	10/21/2004	06/23/2005	43,560.	36,203.	7,357.
1000.	VENTAS INC REIT	06/16/2005	06/23/2005	29,549.	28,950.	599.
2800.	VORNADO RLTY TR COM	02/04/2003	06/23/2005	222,103.	95,345.	126,758.
1300.	WA REAL ESTATE INVT TR SH BE	02/02/2005	06/23/2005	40,162.	39,277.	885.
800.	ORIENT-EXPRESS HOTELS COM	03/15/2005	06/23/2005	25,340.	20,432.	4,908.
1100.	ALEXANDRIA REAL ESTATE EQUIT	08/02/2004	06/24/2005	80,573.	65,412.	15,161.
2300.	#REORG/ARDEN RLTY INC CASH M	07/20/2004	06/24/2005	83,629.	70,931.	12,698.
1700.	AVALONBAY CMNTYS INC REIT	06/25/2004	06/24/2005	136,443.	96,844.	39,599.
2100.	BRE PPTYS INC CL A	09/18/2003	06/24/2005	87,278.	68,406.	18,872.
2200.	BIOMED RLTY TR INC COM COM	11/02/2004	06/24/2005	51,881.	40,251.	11,630.
3600.	BSTN PPTYS INC	04/22/2004	06/24/2005	250,792.	167,092.	83,700.
5800.	BROOKFIELD PPTYS CORP COM	05/13/2004	06/24/2005	164,713.	103,231.	61,482.
1700.	CBL & ASSOC PPTYS INC COM	09/01/2004	06/24/2005	72,354.	51,807.	20,547.
2400.	CAMDEN PPTY TR SH BEN INT	04/15/2005	06/24/2005	131,317.	115,244.	16,073.
2700.	#REORG/CAP AUTOMOTIVE REIT C	08/24/2004	06/24/2005	100,509.	77,857.	22,652.
2900.	DEVELOPERS DIVERSIFIED RLTY	07/01/2004	06/24/2005	132,482.	102,300.	30,182.
900.	EASTGROUP PPTYS INC REIT	02/15/2005	06/24/2005	38,057.	34,496.	3,561.
1500.	EQUITY LIFESTYLE PPTYS INC C	01/07/2005	06/24/2005	58,101.	51,810.	6,291.
1800.	EQTY 1 INC COM	12/07/2004	06/24/2005	40,932.	41,038.	-106.
6700.	EQTY RESDNTL EFF 5/15/02 TO	02/11/2004	06/24/2005	243,527.	197,931.	45,596.
10800.	GMH CMNTYS TR COM COM	10/28/2004	06/24/2005	150,925.	128,156.	22,769.

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1100.	GMH CMNTYS TR COM COM	10/28/2004	06/24/2005	15,522.	13,053.	2,469.
5000.	HRPT PPTYS TR COM SH BEN INT	12/30/2004	06/24/2005	61,234.	63,967.	-2,733.
2400.	HOME PROPS INC COM	02/10/2004	06/24/2005	102,570.	91,232.	11,338.
9700.	HOST HOTELS & RESORTS INC	03/10/2004	06/24/2005	171,337.	118,356.	52,981.
2700.	LASALLE HOTEL PPTYS COM COM	07/23/2002	06/24/2005	87,040.	37,256.	49,784.
1700.	MACK CALI RLTY CORP	01/31/2003	06/24/2005	78,306.	48,465.	29,841.
1500.	MILLS CORP COM	05/04/2005	06/24/2005	89,947.	85,255.	4,692.
2400.	PAN PAC RETAIL PPTYS INC COM	04/07/2004	06/24/2005	159,938.	76,633.	83,305.
5000.	PROLOGIS SH BEN INT	11/29/2000	06/24/2005	203,149.	97,320.	105,829.
3200.	PUB STORAGE INC COM	08/28/2002	06/24/2005	200,153.	102,691.	97,462.
2400.	RLTY INC CORP COM	03/22/2005	06/24/2005	60,139.	56,209.	3,930.
100.	REGENCY CTRS CORP COM COM	06/19/2003	06/24/2005	5,844.	3,316.	2,528.
3200.	REGENCY CTRS CORP COM COM	06/19/2003	06/24/2005	186,306.	104,844.	81,462.
5700.	SIMON PPTY GROUP INC NEW	04/24/2003	06/24/2005	410,124.	211,896.	198,228.
5000.	SPIRIT FIN CORP COM STK	05/27/2005	06/24/2005	56,920.	54,322.	2,598.
4500.	STARWOOD HOTELS & RESORTS PA	04/21/2004	06/24/2005	262,893.	182,475.	80,418.
2200.	TANGER FACTORY OUTLET CTRS I	04/02/2004	06/24/2005	59,030.	47,947.	11,083.
2300.	U-STORE-IT TR COM COM	10/21/2004	06/24/2005	43,240.	36,203.	7,037.
1500.	VENTAS INC REIT	06/16/2005	06/24/2005	44,648.	43,425.	1,223.
2800.	VORNADO RLTY TR COM	02/04/2003	06/24/2005	222,390.	95,345.	127,045.
1300.	WA REAL ESTATE INVT TR SH BE	02/03/2005	06/24/2005	39,054.	39,120.	-66.
2100.	WEINGARTEN RLTY INVS COM	02/17/2004	06/24/2005	82,237.	67,701.	14,536.
900.	ORIENT-EXPRESS HOTELS COM	03/15/2005	06/24/2005	28,007.	22,986.	5,021.
1100.	PROLOGIS SH BEN INT	11/29/2000	06/28/2005	44,269.	21,322.	22,947.
100.	REGENCY CTRS CORP COM COM	06/19/2003	06/28/2005	5,739.	3,316.	2,423.

SUPPLEMENTAL CAPITAL GAINS SCHEDULE FOR NEW JERSEY

2000.	DEVELOPERS DIVERSIFIED RLTY	07/02/2004	06/29/2005	91,918.	71,188.	20,730.
600.	DEVELOPERS DIVERSIFIED RLTY	07/02/2004	06/29/2005	27,605.	21,593.	6,012.
500.	DEVELOPERS DIVERSIFIED RLTY	07/02/2004	06/30/2005	22,979.	17,994.	4,985.
500.	DEVELOPERS DIVERSIFIED RLTY	07/02/2004	06/30/2005	22,899.	17,994.	4,905.
500.	DEVELOPERS DIVERSIFIED RLTY	07/02/2004	07/01/2005	23,024.	17,994.	5,030.
700.	GMH CMNTYS TR COM COM	10/28/2004	07/06/2005	10,116.	8,213.	1,903.
1000.	GMH CMNTYS TR COM COM	10/28/2004	07/07/2005	14,201.	11,733.	2,468.
1900.	PROLOGIS SH BEN INT	09/07/2001	07/08/2005	78,537.	39,231.	39,306.
600.	DEVELOPERS DIVERSIFIED RLTY	07/02/2004	07/12/2005	29,017.	21,593.	7,424.
400.	DEVELOPERS DIVERSIFIED RLTY	07/02/2004	07/13/2005	19,047.	14,395.	4,652.
900.	DEVELOPERS DIVERSIFIED RLTY	07/02/2004	07/13/2005	42,982.	32,390.	10,592.
500.	DEVELOPERS DIVERSIFIED RLTY	07/02/2004	07/13/2005	23,926.	17,994.	5,932.
1900.	EQUITY LIFESTYLE PPTYS INC C	01/07/2005	07/13/2005	80,227.	65,607.	14,620.
700.	PROLOGIS SH BEN INT	09/07/2001	07/13/2005	29,337.	14,603.	14,734.
1900.	DEVELOPERS DIVERSIFIED RLTY	07/02/2004	07/14/2005	89,980.	68,349.	21,631.
900.	PROLOGIS SH BEN INT	09/07/2001	07/14/2005	37,872.	18,776.	19,096.
1100.	DEVELOPERS DIVERSIFIED RLTY	09/03/2004	07/15/2005	51,219.	41,458.	9,761.
200.	DEVELOPERS DIVERSIFIED RLTY	07/02/2004	07/15/2005	9,313.	7,186.	2,127.
1000.	PROLOGIS SH BEN INT	09/07/2001	07/15/2005	41,884.	20,862.	21,022.
500.	DEVELOPERS DIVERSIFIED RLTY	09/03/2004	07/18/2005	23,501.	18,844.	4,657.
1000.	DEVELOPERS DIVERSIFIED RLTY	09/03/2004	07/19/2005	47,135.	37,689.	9,446.
2200.	STARWOOD HOTELS & RESORTS PA	07/08/2004	07/20/2005	139,612.	92,498.	47,114.
3400.	HRPT PPTYS TR COM SH BEN INT	01/03/2005	07/22/2005	42,453.	42,972.	-519.
1600.	PS BUSINESS PKS INC CAL COM	10/08/2003	07/22/2005	73,047.	61,621.	11,426.
4500.	U-STORE-IT TR COM COM	10/21/2004	07/22/2005	88,421.	70,151.	18,270.

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800.	DEVELOPERS DIVERSIFIED RLTY	09/03/2004	07/25/2005	37,740.	30,151.	7,589.
1900.	HRPT PPTYS TR COM SH BEN INT	01/03/2005	07/25/2005	24,157.	23,869.	288.
400.	PS BUSINESS PKS INC CAL COM	10/14/2003	07/25/2005	18,409.	15,485.	2,924.
600.	STARWOOD HOTELS & RESORTS PA	07/08/2004	07/25/2005	37,755.	26,370.	11,385.
500.	STARWOOD HOTELS & RESORTS PA	07/08/2004	07/26/2005	31,462.	21,975.	9,487.
2200.	U-STORE-IT TR COM COM	11/12/2004	07/26/2005	43,560.	35,868.	7,692.
6800.	ACADIA RLTY TR COM	05/24/2005	07/27/2005	127,513.	109,376.	18,137.
1900.	HRPT PPTYS TR COM SH BEN INT	01/03/2005	07/27/2005	24,091.	23,869.	222.
15300.	HOST HOTELS & RESORTS INC	03/10/2004	07/27/2005	283,191.	185,582.	97,609.
600.	HOST HOTELS & RESORTS INC	03/10/2004	07/27/2005	11,190.	7,321.	3,869.
600.	MILLS CORP COM	05/04/2005	07/27/2005	38,644.	33,793.	4,851.
800.	#REORG/ARDEN RLTY INC CASH M	08/20/2004	07/28/2005	31,735.	24,353.	7,382.
2100.	#REORG/ARDEN RLTY INC CASH M	07/20/2004	07/28/2005	83,304.	64,323.	18,981.
6700.	HOST HOTELS & RESORTS INC	03/10/2004	07/28/2005	123,610.	80,821.	42,789.
1500.	MILLS CORP COM	05/06/2005	07/28/2005	96,980.	84,656.	12,324.
500.	MILLS CORP COM	05/04/2005	07/28/2005	32,319.	28,161.	4,158.
1000.	PROLOGIS SH BEN INT	09/07/2001	07/28/2005	45,428.	20,862.	24,566.
700.	PROLOGIS SH BEN INT	09/07/2001	07/28/2005	31,926.	14,603.	17,323.
400.	SIMON PPTY GROUP INC NEW	04/24/2003	07/28/2005	31,829.	15,005.	16,824.
1100.	PS BUSINESS PKS INC CAL COM	10/14/2003	07/29/2005	50,969.	42,658.	8,311.
1200.	DEVELOPERS DIVERSIFIED RLTY	09/07/2004	08/01/2005	58,206.	45,326.	12,880.
900.	DEVELOPERS DIVERSIFIED RLTY	09/07/2004	08/01/2005	43,658.	34,145.	9,513.
1900.	DEVELOPERS DIVERSIFIED RLTY	09/07/2004	08/02/2005	92,405.	72,083.	20,322.
1000.	DEVELOPERS DIVERSIFIED RLTY	09/07/2004	08/02/2005	48,498.	37,939.	10,559.
1900.	MILLS CORP COM	05/06/2005	08/03/2005	124,730.	108,652.	16,078.

SUPPLEMENTAL CAPITAL GAINS SCHEDULE FOR NEW JERSEY

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900.	PROLOGIS SH BEN INT	09/07/2001	08/03/2005	41,024.	18,776.	22,248.
600.	HRPT PPTYS TR COM SH BEN INT	01/03/2005	08/04/2005	7,747.	7,538.	209.
1600.	MILLS CORP COM	05/25/2005	08/04/2005	103,792.	90,786.	13,006.
1200.	MILLS CORP COM	05/26/2005	08/04/2005	77,943.	67,752.	10,191.
1359.	PROLOGIS SH BEN INT	09/07/2001	08/04/2005	60,673.	28,352.	32,321.
1400.	MILLS CORP COM	05/26/2005	08/08/2005	81,352.	78,940.	2,412.
1900.	U-STORE-IT TR COM COM	11/12/2004	08/08/2005	38,598.	31,614.	6,984.
1900.	HRPT PPTYS TR COM SH BEN INT	03/28/2005	08/09/2005	22,746.	22,521.	225.
16.	PROLOGIS SH BEN INT	09/07/2001	08/09/2005	670.	334.	336.
2200.	U-STORE-IT TR COM COM	11/17/2004	08/09/2005	44,460.	36,921.	7,539.
1000.	U-STORE-IT TR COM COM	11/19/2004	08/10/2005	19,979.	16,859.	3,120.
800.	U-STORE-IT TR COM COM	11/19/2004	08/11/2005	15,871.	13,431.	2,440.
1000.	U-STORE-IT TR COM COM	11/19/2004	08/12/2005	19,799.	16,789.	3,010.
3900.	#REORG/ARDEN RLTY INC CASH M	03/02/2005	08/18/2005	149,366.	122,608.	26,758.
2500.	#REORG/ARDEN RLTY INC CASH M	03/03/2005	08/19/2005	95,996.	85,626.	10,370.
1000.	BRE PPTYS INC CL A	10/06/2003	08/19/2005	40,998.	32,775.	8,223.
6700.	HRPT PPTYS TR COM SH BEN INT	03/29/2005	08/19/2005	83,440.	77,836.	5,604.
700.	HRPT PPTYS TR COM SH BEN INT	03/29/2005	08/19/2005	8,739.	8,159.	580.
1100.	LIBERTY PPTY TR SH BEN INT	09/08/2004	08/19/2005	46,313.	45,666.	647.
600.	LIBERTY PPTY TR SH BEN INT	09/08/2004	08/19/2005	25,200.	24,909.	291.
500.	#REORG/ARDEN RLTY INC CASH M	03/08/2005	08/22/2005	19,124.	17,369.	1,755.
2900.	BRE PPTYS INC CL A	10/08/2003	08/22/2005	118,847.	95,128.	23,719.
1200.	BSTN PPTYS INC	07/01/2004	08/22/2005	84,584.	57,027.	27,557.
3900.	HRPT PPTYS TR COM SH BEN INT	03/29/2005	08/22/2005	48,743.	45,460.	3,283.
1900.	HRPT PPTYS TR COM SH BEN INT	03/29/2005	08/22/2005	23,738.	22,147.	1,591.

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400.	LIBERTY PPTY TR SH BEN INT	09/08/2004	08/22/2005	16,855.	16,606.	249.
200.	LIBERTY PPTY TR SH BEN INT	09/08/2004	08/22/2005	8,407.	8,303.	104.
900.	LIBERTY PPTY TR SH BEN INT	09/10/2004	08/22/2005	37,967.	37,327.	640.
1200.	BRE PPTYS INC CL A	10/08/2003	08/23/2005	49,570.	39,412.	10,158.
1000.	HRPT PPTYS TR COM SH BEN INT	03/30/2005	08/23/2005	12,600.	11,751.	849.
7100.	MISSION W PPTYS INC MD COM S	06/23/2005	08/23/2005	73,624.	70,422.	3,202.
1900.	BRE PPTYS INC CL A	10/21/2003	08/24/2005	78,562.	61,814.	16,748.
500.	BSTN PPTYS INC	07/01/2004	08/24/2005	35,452.	24,707.	10,745.
1900.	HRPT PPTYS TR COM SH BEN INT	03/30/2005	08/24/2005	24,198.	22,348.	1,850.
1000.	HRPT PPTYS TR COM SH BEN INT	03/30/2005	08/24/2005	12,769.	11,762.	1,007.
1000.	BRE PPTYS INC CL A	10/21/2003	08/25/2005	41,548.	32,333.	9,215.
600.	BSTN PPTYS INC	07/07/2004	08/25/2005	42,569.	30,238.	12,331.
800.	BSTN PPTYS INC	07/07/2004	08/25/2005	56,664.	40,318.	16,346.
2500.	HRPT PPTYS TR COM SH BEN INT	03/30/2005	08/25/2005	31,909.	29,405.	2,504.
700.	MISSION W PPTYS INC MD COM S	06/23/2005	08/25/2005	7,342.	6,971.	371.
700.	#REORG/ARDEN RLTY INC CASH M	03/08/2005	08/26/2005	26,655.	24,837.	1,818.
800.	#REORG/ARDEN RLTY INC CASH M	03/08/2005	08/29/2005	30,047.	28,385.	1,662.
1400.	BRE PPTYS INC CL A	10/29/2003	08/29/2005	57,310.	44,409.	12,901.
800.	BSTN PPTYS INC	07/07/2004	08/29/2005	55,903.	40,318.	15,585.
1500.	MISSION W PPTYS INC MD COM S	06/23/2005	08/29/2005	15,899.	14,938.	961.
200.	BRE PPTYS INC CL A	10/19/2004	08/30/2005	8,190.	7,831.	359.
400.	BRE PPTYS INC CL A	10/29/2003	08/30/2005	16,379.	12,683.	3,696.
700.	#REORG/ARDEN RLTY INC CASH M	03/08/2005	08/31/2005	26,347.	24,837.	1,510.
2300.	BRE PPTYS INC CL A	10/19/2004	08/31/2005	94,689.	90,057.	4,632.
1200.	BSTN PPTYS INC	07/08/2004	08/31/2005	84,702.	60,697.	24,005.

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2300.	LIBERTY PPTY TR SH BEN INT	09/13/2004	08/31/2005	99,494.	94,858.	4,636.
800.	RLTY INC CORP COM	03/23/2005	08/31/2005	18,990.	18,483.	507.
300.	MISSION W PPTYS INC MD COM S	06/23/2005	09/01/2005	3,194.	2,988.	206.
2200.	#REORG/CAP AUTOMOTIVE REIT C	08/24/2004	09/07/2005	84,315.	63,439.	20,876.
700.	#REORG/CAP AUTOMOTIVE REIT C	08/24/2004	09/07/2005	26,831.	20,185.	6,646.
300.	#REORG/CAP AUTOMOTIVE REIT C	10/06/2004	09/08/2005	11,490.	9,791.	1,699.
1100.	#REORG/CAP AUTOMOTIVE REIT C	08/24/2004	09/08/2005	42,128.	31,720.	10,408.
2100.	#REORG/CAP AUTOMOTIVE REIT C	08/24/2004	09/08/2005	80,416.	60,556.	19,860.
600.	RLTY INC CORP COM	03/23/2005	09/08/2005	14,560.	13,668.	892.
1000.	#REORG/CAP AUTOMOTIVE REIT C	10/06/2004	09/09/2005	38,273.	32,637.	5,636.
3700.	MISSION W PPTYS INC MD COM S	06/24/2005	09/09/2005	39,625.	38,261.	1,364.
700.	RLTY INC CORP COM	03/24/2005	09/09/2005	16,980.	15,998.	982.
900.	#REORG/CAP AUTOMOTIVE REIT C	10/07/2004	09/12/2005	34,433.	29,378.	5,055.
1900.	RLTY INC CORP COM	03/30/2005	09/12/2005	46,168.	43,159.	3,009.
100.	#REORG/CAP AUTOMOTIVE REIT C	10/07/2004	09/13/2005	3,829.	3,264.	565.
1900.	RLTY INC CORP COM	03/30/2005	09/14/2005	45,788.	43,125.	2,663.
2600.	#REORG/CAP AUTOMOTIVE REIT C	10/08/2004	09/15/2005	99,521.	84,933.	14,588.
1400.	HOST HOTELS & RESORTS INC	03/10/2004	09/15/2005	23,785.	16,881.	6,904.
5500.	HOST HOTELS & RESORTS INC	03/10/2004	09/15/2005	93,510.	66,320.	27,190.
2800.	HOST HOTELS & RESORTS INC	03/10/2004	09/15/2005	47,753.	33,763.	13,990.
1300.	HOST HOTELS & RESORTS INC	03/11/2004	09/16/2005	22,040.	15,792.	6,248.
4000.	HOST HOTELS & RESORTS INC	03/11/2004	09/19/2005	67,138.	49,012.	18,126.
300.	#REORG/ARDEN RLTY INC CASH M	03/08/2005	09/20/2005	11,511.	10,644.	867.
4300.	HOST HOTELS & RESORTS INC	03/11/2004	09/20/2005	72,327.	52,687.	19,640.
1200.	HOST HOTELS & RESORTS INC	03/11/2004	09/20/2005	20,297.	14,703.	5,594.

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3000.	HOST HOTELS & RESORTS INC	03/11/2004	09/20/2005	50,461.	36,589.	13,872.
700.	MISSION W PPTYS INC MD COM S	06/24/2005	09/20/2005	7,267.	7,345.	-78.
2500.	HOST HOTELS & RESORTS INC	03/11/2004	09/21/2005	40,698.	30,476.	10,222.
500.	HOST HOTELS & RESORTS INC	03/11/2004	09/21/2005	8,175.	6,095.	2,080.
1000.	#REORG/ARDEN RLTY INC CASH M	03/08/2005	09/22/2005	37,798.	35,481.	2,317.
6000.	HOME PROPS INC COM	09/07/2004	09/22/2005	229,954.	227,060.	2,894.
7700.	HOST HOTELS & RESORTS INC	03/11/2004	09/22/2005	125,522.	93,865.	31,657.
2400.	#REORG/CAP AUTOMOTIVE REIT C	12/21/2004	09/23/2005	91,556.	79,687.	11,869.
1000.	HOME PROPS INC COM	09/08/2004	09/23/2005	38,642.	39,600.	-958.
300.	#REORG/ARDEN RLTY INC CASH M	03/08/2005	09/26/2005	11,595.	10,644.	951.
2100.	#REORG/CAP AUTOMOTIVE REIT C	12/21/2004	09/27/2005	80,444.	69,825.	10,619.
400.	SOVRAN SELF STORAGE INC COM	08/05/2005	10/07/2005	18,939.	18,368.	571.
1100.	SOVRAN SELF STORAGE INC COM	08/05/2005	10/07/2005	52,258.	50,642.	1,616.
700.	BSTN PPTYS INC	07/08/2004	10/11/2005	46,615.	34,735.	11,880.
500.	SOVRAN SELF STORAGE INC COM	08/05/2005	10/12/2005	23,023.	22,960.	63.
600.	SOVRAN SELF STORAGE INC COM	08/08/2005	10/14/2005	27,277.	27,107.	170.
800.	BSTN PPTYS INC	07/08/2004	10/18/2005	53,378.	39,450.	13,928.
500.	SOVRAN SELF STORAGE INC COM	08/08/2005	10/19/2005	22,414.	22,219.	195.
1000.	WEINGARTEN RLTY INVS COM	02/26/2004	10/19/2005	34,965.	32,378.	2,587.
2000.	WEINGARTEN RLTY INVS COM	02/26/2004	10/27/2005	68,547.	65,456.	3,091.
400.	SOVRAN SELF STORAGE INC COM	08/08/2005	10/31/2005	18,607.	17,775.	832.
700.	RLTY INC CORP COM	03/30/2005	11/01/2005	15,264.	15,876.	-612.
300.	SOVRAN SELF STORAGE INC COM	08/09/2005	11/02/2005	13,775.	13,530.	245.
300.	WEINGARTEN RLTY INVS COM	02/26/2004	11/02/2005	10,506.	9,818.	688.
1000.	RLTY INC CORP COM	04/01/2005	11/03/2005	22,153.	22,705.	-552.

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SUPPLEMENTAL CAPITAL GAINS SCHEDULE FOR NEW JERSEY

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700.	WEINGARTEN RLTY INVS COM	02/26/2004	11/04/2005	24,514.	22,909.	1,605.
1400.	WEINGARTEN RLTY INVS COM	02/26/2004	11/04/2005	48,690.	45,819.	2,871.
500.	WEINGARTEN RLTY INVS COM	02/26/2004	11/04/2005	17,516.	16,364.	1,152.
1900.	GLENBOROUGH RLTY TR INC COM	08/18/2005	11/07/2005	35,741.	36,232.	-491.
1400.	RLTY INC CORP COM	04/05/2005	11/07/2005	31,046.	31,848.	-802.
400.	SOVRAN SELF STORAGE INC COM	08/15/2005	11/07/2005	18,618.	18,172.	446.
900.	WEINGARTEN RLTY INVS COM	02/26/2004	11/07/2005	31,684.	29,455.	2,229.
1700.	GLENBOROUGH RLTY TR INC COM	08/18/2005	11/08/2005	31,790.	32,418.	-628.
1000.	GLENBOROUGH RLTY TR INC COM	08/18/2005	11/08/2005	18,679.	19,069.	-390.
1500.	SOVRAN SELF STORAGE INC COM	08/22/2005	11/08/2005	69,222.	68,774.	448.
3200.	GLENBOROUGH RLTY TR INC COM	08/19/2005	11/09/2005	60,008.	61,012.	-1,004.
5800.	GLENBOROUGH RLTY TR INC COM	08/31/2005	11/09/2005	108,464.	111,259.	-2,795.
1100.	PKWY PPTYS INC COM	10/10/2005	11/10/2005	47,274.	48,802.	-1,528.
400.	WEINGARTEN RLTY INVS COM	02/26/2004	11/10/2005	14,175.	13,091.	1,084.
1300.	WEINGARTEN RLTY INVS COM	02/26/2004	11/10/2005	46,498.	42,546.	3,952.
500.	RLTY INC CORP COM	04/05/2005	11/15/2005	11,264.	11,392.	-128.
1600.	WEINGARTEN RLTY INVS COM	02/26/2004	11/17/2005	58,737.	52,365.	6,372.
2400.	KILROY RLTY CORP COM	09/27/2005	11/18/2005	147,973.	127,519.	20,454.
1000.	RLTY INC CORP COM	04/12/2005	11/18/2005	22,786.	22,812.	-26.
600.	WEINGARTEN RLTY INVS COM	02/26/2004	11/18/2005	22,057.	19,637.	2,420.
2000.	KILROY RLTY CORP COM	10/05/2005	11/21/2005	123,512.	108,956.	14,556.
9000.	AMB PPTY CORP REIT	09/16/2005	11/22/2005	404,533.	395,606.	8,927.
600.	ALEXANDRIA REAL ESTATE EQUIT	08/03/2004	11/22/2005	50,124.	36,520.	13,604.
24200.	ARCHSTONE-SMITH TR COM	09/12/2005	11/22/2005	1,018,475.	972,477.	45,998.
200.	AVALONBAY CMNTYS INC REIT	06/25/2004	11/22/2005	18,174.	11,393.	6,781.

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SUPPLEMENTAL CAPITAL GAINS SCHEDULE FOR NEW JERSEY

7900.	BIOMED RLTY TR INC COM COM	08/31/2005	11/22/2005	201,047.	191,514.	9,533.
12500.	BIOMED RLTY TR INC COM COM	11/04/2004	11/22/2005	318,112.	229,688.	88,424.
12800.	BSTN PPTYS INC	06/28/2005	11/22/2005	941,803.	816,806.	124,997.
2700.	BSTN PPTYS INC	07/20/2004	11/22/2005	198,661.	135,973.	62,688.
2900.	BROOKFIELD PPTYS CORP COM	05/14/2004	11/22/2005	86,105.	51,311.	34,794.
2900.	CBL & ASSOC PPTYS INC COM	08/12/2005	11/22/2005	120,010.	121,225.	-1,215.
1600.	CBL & ASSOC PPTYS INC COM	09/27/2004	11/22/2005	66,212.	48,920.	17,292.
8200.	CBL & ASSOC PPTYS INC COM	09/27/2004	11/22/2005	341,386.	250,330.	91,056.
4700.	CAMDEN PPTY TR SH BEN INT	04/15/2005	11/22/2005	280,543.	225,952.	54,591.
9500.	EASTGROUP PPTYS INC REIT	08/19/2005	11/22/2005	441,063.	374,599.	66,464.
11500.	EQTY 1 INC COM	07/29/2005	11/22/2005	270,181.	269,058.	1,123.
2800.	EQTY 1 INC COM	12/20/2004	11/22/2005	66,509.	64,039.	2,470.
11100.	EQTY RESDNTL EFF 5/15/02 TO	02/17/2004	11/22/2005	455,286.	326,759.	128,527.
4500.	GENERAL GROWTH PPTYS INC COM	07/27/2005	11/22/2005	205,076.	205,487.	-411.
25700.	HIGHLAND HOSPITALITY CORP CO	09/29/2005	11/22/2005	265,131.	260,244.	4,887.
24600.	HILTON HOTELS CORP COM	09/22/2005	11/22/2005	528,209.	545,941.	-17,732.
1700.	HILTON HOTELS CORP COM	09/22/2005	11/22/2005	36,281.	37,413.	-1,132.
3000.	HOME PROPS INC COM	02/18/2005	11/22/2005	125,093.	121,898.	3,195.
3800.	HOME PROPS INC COM	09/13/2004	11/22/2005	158,451.	147,041.	11,410.
2600.	KILROY RLTY CORP COM	11/04/2005	11/22/2005	159,915.	143,718.	16,197.
22500.	KIMCO REALTY CORP	08/03/2005	11/22/2005	694,208.	708,530.	-14,322.
3300.	KIMCO REALTY CORP	06/30/2005	11/22/2005	102,488.	96,861.	5,627.
1500.	LIBERTY PPTY TR SH BEN INT	09/20/2004	11/22/2005	64,175.	60,885.	3,290.
5200.	LIBERTY PPTY TR SH BEN INT	09/15/2004	11/22/2005	223,499.	212,015.	11,484.
3300.	PAN PAC RETAIL PPTYS INC COM	04/07/2004	11/22/2005	216,961.	159,962.	56,999.

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SUPPLEMENTAL CAPITAL GAINS SCHEDULE FOR NEW JERSEY

2300.	PKWY PPTYS INC COM	10/26/2005	11/22/2005	96,728.	102,337.	-5,609.
12500.	PUB STORAGE INC COM	11/11/2005	11/22/2005	875,338.	703,511.	171,827.
6900.	PUB STORAGE INC COM	03/14/2003	11/22/2005	483,187.	210,353.	272,834.
3500.	RLTY INC CORP COM	04/21/2005	11/22/2005	79,768.	80,780.	-1,012.
900.	REGENCY CTRS CORP COM COM	08/01/2003	11/22/2005	52,108.	30,676.	21,432.
9100.	SIMON PPTY GROUP INC NEW	10/06/2004	11/22/2005	702,945.	414,234.	288,711.
3100.	SIMON PPTY GROUP INC NEW	05/23/2003	11/22/2005	241,363.	118,936.	122,427.
35500.	SPIRIT FIN CORP COM STK	07/13/2005	11/22/2005	399,862.	392,904.	6,958.
4800.	STARWOOD HOTELS & RESORTS PA	07/09/2004	11/22/2005	290,687.	211,257.	79,430.
200.	TANGER FACTORY OUTLET CTRS I	04/27/2004	11/22/2005	5,558.	3,647.	1,911.
12500.	TANGER FACTORY OUTLET CTRS I	04/27/2004	11/22/2005	349,893.	238,617.	111,276.
23300.	TRIZEC PPTYS INC REIT	11/21/2005	11/22/2005	505,843.	514,543.	-8,700.
4100.	VORNADO RLTY TR COM	02/05/2003	11/22/2005	352,324.	139,745.	212,579.
8800.	WA REAL ESTATE INVT TR SH BE	07/08/2005	11/22/2005	271,865.	268,279.	3,586.
600.	WEINGARTEN RLTY INVS COM	07/21/2005	11/22/2005	22,370.	23,454.	-1,084.
2050.	WEINGARTEN RLTY INVS COM	04/08/2004	11/22/2005	76,432.	65,053.	11,379.
6000.	ORIENT-EXPRESS HOTELS COM	11/17/2005	11/22/2005	192,133.	156,142.	35,991.
2700.	ORIENT-EXPRESS HOTELS COM	11/18/2005	11/22/2005	86,611.	86,488.	123.
2100.	ALEXANDRIA REAL ESTATE EQUIT	08/03/2004	11/30/2005	176,140.	127,822.	48,318.
2481.	ALEXANDRIA REAL ESTATE EQUIT	08/09/2004	12/01/2005	209,346.	149,485.	59,861.
1419.	ALEXANDRIA REAL ESTATE EQUIT	08/09/2004	12/02/2005	119,222.	83,934.	35,288.
4600.	DIGITAL RLTY TR INC COM COM	07/20/2005	12/15/2005	107,952.	81,880.	26,072.
4600.	DIGITAL RLTY TR INC COM COM	08/01/2005	12/20/2005	105,056.	86,492.	18,564.
6200.	REPUBLIC PPTY TR COM REIT	12/14/2005	12/20/2005	74,149.	74,400.	-251.
3600.	DIGITAL RLTY TR INC COM COM	08/01/2005	12/21/2005	82,734.	68,518.	14,216.

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SUPPLEMENTAL CAPITAL GAINS SCHEDULE FOR NEW JERSEY

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1900.	EQUITY LIFESTYLE PPTYS INC C	01/07/2005	12/21/2005	86,330.	65,607.	20,723.
900.	DIGITAL RLTY TR INC COM COM	08/05/2005	12/22/2005	20,744.	17,278.	3,466.
1000.	DIGITAL RLTY TR INC COM COM	08/04/2005	12/22/2005	23,014.	19,081.	3,933.
1300.	EQUITY LIFESTYLE PPTYS INC C	02/03/2005	12/22/2005	59,071.	44,724.	14,347.
3500.	DIGITAL RLTY TR INC COM COM	08/08/2005	12/28/2005	81,782.	66,476.	15,306.
900.	EQUITY LIFESTYLE PPTYS INC C	02/03/2005	12/28/2005	40,572.	30,779.	9,793.
2600.	DIGITAL RLTY TR INC COM COM	08/08/2005	12/29/2005	60,669.	48,924.	11,745.
900.	EQUITY LIFESTYLE PPTYS INC C	02/03/2005	12/29/2005	40,473.	30,779.	9,694.
800.	DIGITAL RLTY TR INC COM COM	08/09/2005	12/30/2005	18,259.	14,955.	3,304.

NET CAPITAL GAINS

12934000.

CAPITAL GAINS DISTRIBUTIONS

TOTAL CAPITAL GAINS

314,463.

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