

◆ Investment Transaction Detail

| Trade date | Security description | Shares/PAR | Price | Principal | Transaction amount | Accrued Interest | Cost | Market | Translation | Total |
|------------|----------------------|------------|-------|-----------|--------------------|------------------|------|--------|-------------|-------|
|------------|----------------------|------------|-------|-----------|--------------------|------------------|------|--------|-------------|-------|

Other Gain/Loss

Venture Capital and Partnerships

Partnerships

United States - USD

| | | | | | | | | | | |
|--|----------------------------|----------|--|------------|------|------|------|------------|------|------------|
| 8 Jun 05 | BAIN CAPITAL FUND VIII, LP | 0.000 | | 462,798.20 | 0.00 | 0.00 | 0.00 | 462,798.20 | 0.00 | 462,798.20 |
| 8 Jun 05 | CUSIP 000318022 | 0.000000 | | | | | | | | |
| Settled | | | | | | | | | | |
| Total United States - USD | | | | 462,798.20 | 0.00 | 0.00 | 0.00 | 462,798.20 | 0.00 | 462,798.20 |
| Total partnerships | | | | 462,798.20 | 0.00 | 0.00 | 0.00 | 462,798.20 | 0.00 | 462,798.20 |
| Total venture capital and partnerships | | | | 462,798.20 | 0.00 | 0.00 | 0.00 | 462,798.20 | 0.00 | 462,798.20 |
| Total other gain/loss | | | | 0.00 | 0.00 | 0.00 | 0.00 | 462,798.20 | 0.00 | 462,798.20 |

Purchases

Venture Capital and Partnerships

Partnerships

United States - USD

| | | | | | | | | | | |
|-----------|----------------------------|-------------|--|--------------|------|------|------------|------|------|------|
| 10 Jan 05 | BAIN CAPITAL FUND VIII, LP | 550,000.000 | | - 550,000.00 | 0.00 | 0.00 | 550,000.00 | 0.00 | 0.00 | 0.00 |
| 10 Jan 05 | CUSIP 000318022 | 0.000000 | | | | | | | | |
| Settled | | | | | | | | | | |
| 21 Jun 05 | BAIN CAPITAL FUND VIII, LP | 200,000.000 | | - 200,000.00 | 0.00 | 0.00 | 200,000.00 | 0.00 | 0.00 | 0.00 |
| 21 Jun 05 | CUSIP 000318022 | 0.000000 | | | | | | | | |
| Settled | | | | | | | | | | |
| 8 Jul 05 | BAIN CAPITAL FUND VIII, LP | 800,000.000 | | - 800,000.00 | 0.00 | 0.00 | 800,000.00 | 0.00 | 0.00 | 0.00 |
| 8 Jul 05 | CUSIP 000318022 | 0.000000 | | | | | | | | |
| Settled | | | | | | | | | | |
| 5 Aug 05 | BAIN CAPITAL FUND VIII, LP | 800,000.000 | | - 800,000.00 | 0.00 | 0.00 | 800,000.00 | 0.00 | 0.00 | 0.00 |
| 5 Aug 05 | CUSIP 000318022 | 0.000000 | | | | | | | | |
| Settled | | | | | | | | | | |
| 21 Sep 05 | BAIN CAPITAL FUND VIII, LP | 800,000.000 | | - 800,000.00 | 0.00 | 0.00 | 800,000.00 | 0.00 | 0.00 | 0.00 |
| 21 Sep 05 | CUSIP 000318022 | 0.000000 | | | | | | | | |
| Settled | | | | | | | | | | |

STMT 15V

◆ 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

| | | | | | | | | | |
|--|----------------------------|---------|----------|----------------|------|--------------|------|------|------|
| 16 Nov 05 | BAIN CAPITAL FUND VIII, LP | 200,000 | 0.00 | - 200,000.00 | 0.00 | 200,000.00 | 0.00 | 0.00 | 0.00 |
| 16 Nov 05 | CUSIP 000318022 | | | | | | | | |
| Settled | | 0 | 0.000000 | | | | | | |
| Total United States - USD | | | | - 3,350,000.00 | 0.00 | 3,350,000.00 | 0.00 | 0.00 | 0.00 |
| Total partnerships | | | | - 3,350,000.00 | 0.00 | 3,350,000.00 | 0.00 | 0.00 | 0.00 |
| Total venture capital and partnerships | | | | - 3,350,000.00 | 0.00 | 3,350,000.00 | 0.00 | 0.00 | 0.00 |
| Total purchases | | | | - 3,350,000.00 | 0.00 | 3,350,000.00 | 0.00 | 0.00 | 0.00 |

Sales

Venture Capital and Partnerships

Partnerships

United States - USD

| | | | | | | | | | |
|--|----------------------------|---------|----------|----------------|------|--------------|------------|------|------------|
| 29 Apr 05 | BAIN CAPITAL FUND VIII, LP | 112,162 | 0.00 | 112,162.50 | 0.00 | - 112,162.50 | 0.00 | 0.00 | 0.00 |
| 29 Apr 05 | CUSIP 000318022 | | | | | | | | |
| Settled | | 0 | 0.000000 | | | | | | |
| 8 Jun 05 | BAIN CAPITAL FUND VIII, LP | 755,091 | 0.00 | 755,091.80 | 0.00 | - 755,091.80 | 0.00 | 0.00 | 0.00 |
| 8 Jun 05 | CUSIP 000318022 | | | | | | | | |
| Settled | | 0 | 0.000000 | | | | | | |
| Total United States - USD | | | | 867,254.30 | 0.00 | - 867,254.30 | 0.00 | 0.00 | 0.00 |
| Total partnerships | | | | 867,254.30 | 0.00 | - 867,254.30 | 0.00 | 0.00 | 0.00 |
| Total venture capital and partnerships | | | | 867,254.30 | 0.00 | - 867,254.30 | 0.00 | 0.00 | 0.00 |
| Total sales | | | | - 867,254.30 | 0.00 | 867,254.30 | 0.00 | 0.00 | 0.00 |
| Total transactions | | | | - 2,019,947.50 | 0.00 | 2,482,745.70 | 462,798.20 | 0.00 | 462,798.20 |

STMT 15V



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**

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 | 91. |

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 **DD - BAIN CAPITAL FUND VIII L.P. 26-26677**

13-7043679

TRUST ID 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**

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
=====

PARTNERSHIP RECEIPTS (INCOME)

BAIN CAPITAL FUND VIII, LP

| | |
|---|----------------------------|
| 04/29/2005 RECEIVED FUNDS BY WIRE TRANSFER FROM CITIBANK N.A. REPRESENTING INCOME | 12,463. |
| 04/29/2005 RECEIVED FUNDS BY WIRE TRANSFER FROM CITIBANK N.A. REPRESENTING RETURN OF CAPITAL | 112,163. |
| 06/08/2005 RECEIVED FUNDS BY WIRE TRANSFER FROM CITIBANK N.A. REPRESENTING A RETURN OF CAPITAL | 755,092. |
| 06/08/2005 RECEIVED FUNDS BY WIRE TRANSFER FROM CITIBANK N.A. REPRESENTING A GAIN | 462,798. ? |
| SUBTOTAL | 1,342,516. |
| TOTAL PARTNERSHIP RECEIPTS..... | 1,342,516. ===== |

EXPLANATION OF INCOME AND DEDUCTIONS

=====

INCOME

=====

DIVIDEND INCOME

OTHER DIVIDENDS

NONQUALIFIED OTHER DIVIDENDS

ASSET BASED DISQUALIFICATION

MFB NORTHN INSTL FDS DIVERSIFIED ASSETS POR

90.67

TOTAL NONQUALIFIED OTHER DIVIDENDS (ROUNDED)

91.00

TOTAL OTHER DIVIDENDS

91.00

TOTAL DIVIDEND INCOME

91.00

=====

SUPPLEMENTAL CAPITAL GAINS SCHEDULE FOR NEW JERSEY

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

NET. IN...

NET. IN...

NET. IN...

13-7043679

ASV

13-7043679

26-28598
 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 | \$ | 1,740,436.52 |
| Interest (Net) | | |
| Other Income (Net) | | |
| Accretion (O.I.D.) | | |
| Amortization (Prem) | | |
| Non-Cash Dividend | | |
| | | <hr/> |
| Total Inv Income | \$ | 1,740,436.52 |
| | | |
| Fees and Expenses | | (25,278.81) |
| | | <hr/> |
| Total Accounting Income | \$ | <u>1,715,157.71</u> |

Tax Annual Income & Expenses:

| | | |
|-------------------------------|----|--------------|
| Dividends: | | |
| Domestic-(Qualified) | \$ | |
| Domestic-(Non-Qualified) | | 1,713,992.25 |
| 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 | | (16,713.75) |
| Miscellaneous Income | | |
| Legal Fees | | |
| Trustee & Executor Fees | | |
| Agency Fees | | |
| Other Alloc Expense | | (25,278.81) |
| Other Income | | 43,158.02 |
| Partnership Receipts - Income | | |

Adjustments to Income per Tax Annual:

Total Adjusted Income \$ 1,715,157.71

Total Income Tax Annual \$ 1,715,157.71

ANNUAL ACCOUNTING TO TAX GAIN/LOSS RECONCILIATION

Accounting Annual:

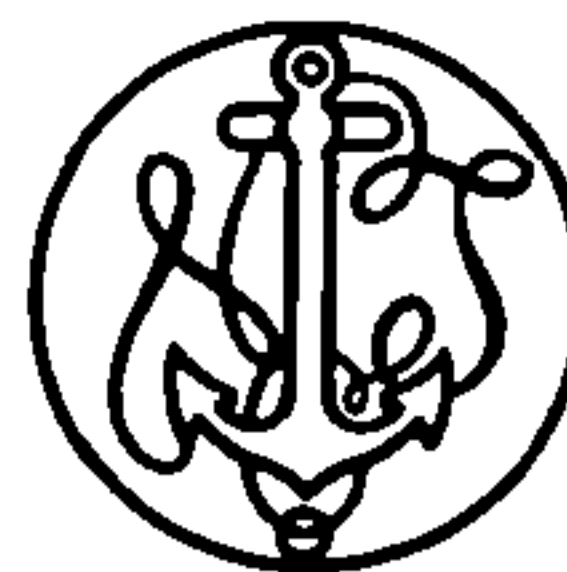
| | | |
|--|----|---------------------|
| Total Realized Gain/Loss | \$ | 9,065,045.84 |
| CF Barclays EAFE Eqty Index Fd (Cusip 066809CF9) | | |
| December 2004 Reversal of Gain/Loss | | 197,624.47 |
| | | |
| 2005 Gain/Loss Numbers Adjusted by Final Factors | | (13.03) |
| | | |
| Total Trade Adjusted Gain/Loss | \$ | <u>9,262,657.28</u> |

Tax Annual Gain/Loss:

| | | |
|----------------------------|----|---------------------|
| S-T G/L CTF | \$ | 130,836.82 |
| S-T G/L- Current | | (2,714,402.73) |
| L-T 20% G/L | | |
| L-T 15% G/L-Current | | (2,517,464.40) |
| L-T 15% G/L- CTF | | 14,363,687.59 |
| L-T Qualified 5-yr | | |
| Total Tax Annual Gain/Loss | \$ | <u>9,262,657.28</u> |

STMT ISW

ACCOUNT NAME **DORIS DUKE CHARITABLE FOUNDATION BGI EAFE**
EQUITY INDEX FUND 26-28598



Northern Trust 13-7043879

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 **1,713,992.**

SHORT TERM GAINS OR LOSSES:

COMMON TRUST FUND GAIN OR LOSS **130,837.**
OTHER GAIN OR LOSS **-2,714,403.**

LONG TERM GAINS OR LOSSES:

COMMON TRUST FUND GAIN OR LOSS **14,363,688.**
OTHER GAIN OR LOSS **-2,517,464.**

OTHER TAXABLE INCOME **43,158.**

D E D U C T I O N S

INTEREST EXPENSE **16,714.**
OTHER DEDUCTIONS **25,279.**

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 15W

ACCOUNT NAME. **DORIS DUKE CHARITABLE FOUNDATION BGI EAFE
EQUITY INDEX FUND 26-28598**

13-7043679

TRUST ID 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**

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

| | |
|--|-----------------------------|
| 12/29/2005 TRANSFERRED TO TRUST UNDER AGREEMENT ACCOUNT 22-20653, DD - COMMON INTERCAP FUND EAFE REPRESENTS TRANSFER OF CASH FROM 26-28598 TO 22-20653 AS PART OF A 12/19 NTGI CONVERSION | -82992709. |
| TOTAL OTHER DISBURSEMENTS..... | -82992709. ===== |

OTHER RECEIPTS (INCOME)

| | |
|--|----------------------------|
| 01/10/2005 RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-15122 INTL INVESTMENT TRUST | 30000000. |
| 04/05/2005 RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER FROM 26-14710 TO 26-28598 REPRESENTING CF FUNDING | 37000000. |
| TOTAL OTHER RECEIPTS..... | 67000000. ===== |

STMT 15W

EXPLANATION OF INCOME AND DEDUCTIONS
 =====

INCOME
 =====

DIVIDEND INCOME

OTHER DIVIDENDS

NONQUALIFIED OTHER DIVIDENDS

ASSET BASED DISQUALIFICATION

| | |
|----------------------------------|--------------|
| CF BARCLAYS EAFE EQTY INDEX FD B | 1,697,278.50 |
| SHORT TERM INTEREST ADJUSTMENT | 16,713.75 |

 1,713,992.00

TOTAL NONQUALIFIED OTHER DIVIDENDS (ROUNDED)

TOTAL OTHER DIVIDENDS

1,713,992.00

TOTAL DIVIDEND INCOME

1,713,992.00
 =====

OTHER INCOME

| | |
|----------------------------------|-----------|
| CF BARCLAYS EAFE EQTY INDEX FD B | 43,158.02 |
|----------------------------------|-----------|

 43,158.00
 =====

TOTAL OTHER INCOME (ROUNDED)

DEDUCTIONS
 =====

INTEREST EXPENSE

NONALLOCABLE:
 SHORT TERM INTEREST ADJUSTMENT

16,713.75

TOTAL NONALLOCABLE (ROUNDED)

16,714.00

NET INTEREST EXPENSE

 16,714.00
 =====

CONTINUED...

STATEMENT

JSW

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

OTHER DEDUCTIONS

ALLOCABLE:

OTHER ALLOCABLE EXPENSE-PRINCIPAL

25,278.81

TOTAL ALLOCABLE

25,279.00

NET OTHER DEDUCTIONS

25,279.00
=====

DORIS DUKE CHARITABLE FOUNDATION BGI EAFE
Schedule D Detail of Short-term Capital Gains and Losses

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|--|---------------|------------|--------------------|---------------------|----------------------|
| 27.43 CF BARCLAYS EAFE EQTY INDEX FD B | 12/15/2004 | 03/23/2005 | 1,089.62 | 1,086.95 | 2.67 |
| 206.84 CF BARCLAYS EAFE EQTY INDEX FD B | 12/15/2004 | 06/15/2005 | 8,080.15 | 8,505.69 | -425.54 |
| 378.46 CF BARCLAYS EAFE EQTY INDEX FD B | 12/15/2004 | 10/07/2005 | 16,109.04 | 17,146.20 | -1,037.16 |
| 918795.7 CF BARCLAYS EAFE EQTY INDEX FD B | 03/31/2005 | 12/27/2005 | 41567239.01 | 44210071.02 | -2642832.01 |
| 12806.99 CF BARCLAYS EAFE EQTY INDEX FD B | 03/31/2005 | 12/27/2005 | 576,016.93 | 616,239.21 | -40,222.28 |
| 1835193.22 REPSTG MKT VALUE OF UNDERLYING SEC INVOLW IN K | 12/19/2005 | 12/29/2005 | 82992709.40 | 83022597.81 | -29,888.41 |
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| Totals | | | 12516124400 | 12787564700 | -2714403.00 |

DORIS DUKE CHARITABLE FOUNDATION BGI EAFE
 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) | | | | | |
| 903590.53 CF BARCLAYS EAFE EQTY INDEX FD B | 12/15/2004 | 12/27/2005 | 40879341.87 | 43396806.27 | -2517464.40 |
| TOTAL 15% RATE CAPITAL GAINS (LOSSES) | | | 40879342.00 | 43396806.00 | -2517464.00 |
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| Totals | | | 40879342.00 | 43396806.00 | -2517464.00 |

15W

FEDERAL COMMON TRUST FUNDS
=====

SHORT-TERM COMMON TRUST FUNDS

CF BARCLAYS EAFE EQTY INDEX FD B 130,836.82

TOTAL SHORT-TERM COMMON TRUST FUNDS (ROUNDED) 130,837.00
=====

LONG-TERM COMMON TRUST FUNDS

15% RATE COMMON TRUST FUNDS

CF BARCLAYS EAFE EQTY INDEX FD B 14363687.59

TOTAL 15% RATE COMMON TRUST FUNDS 14363688.00

TOTAL LONG-TERM COMMON TRUST FUNDS (ROUNDED) 14363688.00
=====

DORIS DUKE CHARITABLE FOUNDATION BGI EAFE

SUPPLEMENTAL CAPITAL GAINS SCHEDULE FOR NEW JERSEY

=====13-7043679
GAIN OR

| TYPE OF PROPERTY | DATE ACQUIRED | DATE SOLD | GROSS SALES PRICE | COST | LOSS |
|--|---------------|------------|-------------------|-----------|-----------|
| 27.43 CF BARCLAYS EAFE EQTY INDE | 12/15/2004 | 03/23/2005 | 1,090. | 1,087. | 3. |
| 206.84 CF BARCLAYS EAFE EQTY INDE | 12/15/2004 | 06/15/2005 | 8,080. | 8,506. | -426. |
| 378.46 CF BARCLAYS EAFE EQTY INDE | 12/15/2004 | 10/07/2005 | 16,109. | 17,146. | -1,037. |
| 918795.7 CF BARCLAYS EAFE EQTY INDE | 03/31/2005 | 12/27/2005 | 41567239. | 44210071. | -2642832. |
| 903590.53 CF BARCLAYS EAFE EQTY INDE | 12/15/2004 | 12/27/2005 | 40879342. | 43396806. | -2517464. |
| 12806.99 CF BARCLAYS EAFE EQTY INDE | 03/31/2005 | 12/27/2005 | 576,017. | 616,239. | -40,222. |
| 1835193.22 REPOSTG MKT VALUE OF UNDERL | 12/19/2005 | 12/29/2005 | 82992709. | 83022598. | -29,889. |
| GAIN FROM PARTNERSHIP, S CORP, FIDUCIARY | | | | | 14494525. |

NET CAPITAL GAINS

9,262,658.

15W

◆ Funding & Disbursement Detail
 Miscellaneous Cash Disbursements

| Value date Entry date Asset ID | Security description Transaction description | Market value | Cost | Transaction amount | Market | Realized gain/loss Translation | Total |
|---|--|--------------|-------------|--------------------|-------------|-----------------------------------|-------------|
| 1 Mar 05 1 Mar 05 | UNITED STATES DOLLARS TRANSFER VIA CABLE TO KBC BANK N V BRUSSELS, SWIFT NUMBER KREDBEBB, CITCO BANK NEDERLAND N V DUBLIN BRANCH, SWIFT NUMBER CITCIE2D, ACCT NUMBER BE96 4809 5884 4705, SUB-ACCT NAME THE CHILDREN'S INVESTMENT FUND SUB ACCT NUMBER | 0 00 | 0 00 | - 25 00 | 0 00 | 0 00 | 0 00 |
| Total miscellaneous cash disbursements | | 0.00 | 0.00 | - 25.00 | 0.00 | 0.00 | 0.00 |

Interportfolio Transfers Out

| Value date Entry date Asset ID | Security description Transaction description | Market value | Cost | Transaction amount | Market | Realized gain/loss Translation | Total |
|---|---|--------------|-------------|------------------------|-------------|-----------------------------------|-------------|
| 22 Apr 05 13 May 05 | UNITED STATES DOLLARS FUNDS TRANSFERRED TO 17-22508 TO MOVE ASSET TO THE GLOBAL ACCOUNT | 0 00 | 0 00 | - 15,003,010 00 | 0 00 | 0 00 | 0 00 |
| Total interportfolio transfers out | | 0.00 | 0.00 | - 15,003,010.00 | 0.00 | 0.00 | 0.00 |

Interportfolio Transfers In

| Value date Entry date Asset ID | Security description Transaction description | Market value | Cost | Transaction amount | Market | Realized gain/loss Translation | Total |
|--|--|--------------|-------------|----------------------|-------------|-----------------------------------|-------------|
| 1 Mar 05 1 Mar 05 | UNITED STATES DOLLARS RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER OF CASH FROM 26-14710 TO 26-30096 FOR INITIAL FUNDING | 0 00 | 0 00 | 15,003,010 00 | 0 00 | 0 00 | 0 00 |
| 1 Mar 05 1 Mar 05 | UNITED STATES DOLLARS RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-14710, DD - INVESTMENT CASH ACCOUNT TRANSFER FROM 26-14710 TO 26-30096 TO COVER CABLE CHARGE | 0 00 | 0 00 | 25 00 | 0 00 | 0 00 | 0 00 |
| Total interportfolio transfers in | | 0.00 | 0.00 | 15,003,035.00 | 0.00 | 0.00 | 0.00 |

| Value date Entry date Asset ID | Security description Transaction description | Market value | Cost | Transaction amount | Market | Realized gain/loss Translation | Total |
|--------------------------------------|---|--------------|-------------|--------------------|-------------|-----------------------------------|-------------|
| Total | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

STMT 15X

◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Settle Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Long Term | Market | Realized gain/loss | Short Term | Long Term | Total |
|------------|----------------------|-------------|------------------|------------|----------|------|------------|-----------|--------|--------------------|------------|-----------|-------|
|------------|----------------------|-------------|------------------|------------|----------|------|------------|-----------|--------|--------------------|------------|-----------|-------|

Foreign Exchange

Foreign exchange

Foreign exchange

United States dollar sales

| | | | | | | | | | | | | | |
|---|------------------|-----|--|------|------------------------|----------------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
| 30 Nov 05 | Foreign exchange | USD | | 0.00 | - 10,022,350.00 | 10,022,350.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 30 Nov 05 | | | | | | | | | | | | | |
| Total United States dollar sales | | | | | - 10,022,350.00 | 10,022,350.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

Euro purchases

| | | | | | | | | | | | | | |
|-----------------------------|------------------|-----|--|------|---------------------|------------------------|-------------|-------------|-------------|--------------------|--------------------|-------------|-------------|
| 30 Nov 05 | Foreign exchange | EUR | | 0.00 | 9,998,125.06 | - 10,022,350.00 | 0.00 | 0.00 | 0.00 | - 24,224.94 | - 24,224.94 | 0.00 | 0.00 |
| 30 Nov 05 | | | | | | | | | | | | | |
| Total Euro purchases | | | | | 9,998,125.06 | - 10,022,350.00 | 0.00 | 0.00 | 0.00 | - 24,224.94 | - 24,224.94 | 0.00 | 0.00 |

Total S/T translation gain/loss for Foreign exchange

Total L/T translation gain/loss for Foreign exchange

Total realized gains for Foreign exchange

Total realized losses for Foreign exchange

| | | | | | | | | | | | | | |
|-------------------------------|--|--|--|--|--|--|--|--|--|--|--|--|-------------|
| Total Foreign exchange | | | | | | | | | | | | | 0.00 |
| Total Foreign Exchange | | | | | | | | | | | | | 0.00 |

STMT 15X

Portfolio Statement Date: 12/31/05
 Account Name: DD-CHILDRENS INVESTMENT FUND
 Account Number: DDF05
 1 JAN 05 - 31 DEC 05

◆ Realized Gain/Loss Detail - Taxable

| | Shares/Par | Proceeds | Cost | Market | | Realized gain/loss | |
|---|------------|-----------|------|------------|-----------|--------------------|-----------|
| | | | | Short Term | Long Term | Short Term | Long Term |
| Total Short Term Gain Proceeds | | 0.00 | | | | | |
| Total Short Term Loss Proceeds | | 0.00 | | | | | |
| Total Long Term Gain Proceeds | | 0.00 | | | | | |
| Total Long Term Loss Proceeds | | 0.00 | | | | | |
| Total Undetermined Tax Lot Proceeds | | 24,224.94 | | | | | |
| Additional Short Term Proceeds from Zero C/L Transactions | | 0.00 | | | | | |
| Additional Long Term Proceeds from Zero C/L Transactions | | 0.00 | | | | | |
| Short Term Proceeds due to REIT Re-Allocation | | 0.00 | | | | | |
| Long Term Proceeds due to REIT Re-Allocation | | 0.00 | | | | | |
| Total Short Term Proceeds | | 0.00 | | | | | |
| Total Long Term Proceeds | | 0.00 | | | | | |
| Total S/T translation gain/loss | | | | | 24,224.94 | | |
| Total LT translation gain/loss | | | | | 0.00 | | |
| Total realized gains | | | | 0.00 | 0.00 | 0.00 | 0.00 |
| Total realized losses | | | | 0.00 | 0.00 | 24,224.94 | 0.00 |
| Total realized gain/loss | | | | 0.00 | 0.00 | 24,224.94 | 0.00 |

STMT ISX

26-31740
Doris Duke Charitable Foundation
Bridgewater Pure Alpha Fund
For Year Ended 12/31/2005

ANNUAL ACCOUNTING TO TAX GAIN/LOSS RECONCILIATION

| Accounting Annual: | | Tax Annual Gain/Loss: | |
|--------------------------------|----------------------|-------------------------------|----------------------|
| Total Realized Gain/Loss: | \$ 424,775.55 | S-T G/L (Post 5/6) | \$ |
| | | S-T G/L- Current | 424,775.55 |
| | | L-T 20% G/L | |
| | | L-T 15% G/L-Current | |
| | | L-T 15% Capital Gain Dividend | |
| | | L-T Qualified 5-yr | |
| Total Trade Adjusted Gain/Loss | \$ <u>424,775.55</u> | Total Tax Annual Gain/Loss | \$ <u>424,775.55</u> |

STMT 157



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**

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

SHORT TERM GAINS OR LOSSES:

OTHER GAIN OR LOSS 424,776.

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 3/5/05

DD - BRIDGEWATER PURE ALPHA FUND * 26-31740
 Schedule D Detail of Short-term Capital Gains and Losses

13-7043679

Doris Duke Charitable Foundation

| Description | Date Acquired | Date Sold | Gross Sales Price | Cost or Other Basis | Short-term Gain/Loss |
|---|---------------|------------|--------------------|---------------------|----------------------|
| 50000. CF BRIDGEWATER PURE ALPHA FD I CL B SER III | 06/01/2005 | 07/01/2005 | 50424775.55 | 50000000.00 | 424,775.55 |
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| | | | | | |
| Totals | | | 50424776.00 | 50000000.00 | 424,776.00 |

SUPPLEMENTAL CAPITAL GAINS SCHEDULE FOR NEW JERSEY

=====

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

50000. CF BRIDGEWATER PURE ALPHA FD 06/01/2005 07/01/2005 50424776. 50000000. 424,776.

NET CAPITAL GAINS

424,776.



485

26-09609—
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: | \$ | (7,794.27) | Section 1256 S/T G/L | \$ | 708.60 |
| | | | Section 1256 L/T G/L | | 1,062.90 |
| | | | S-T G/L- Current | | (9,565.77) |
| | | | L-T 15% G/L-Current | | |
| | | | L-T 15% CTF | | |
| | | | L-T Qualified 5-yr | | |
| Total Trade Adjusted Gain/Loss | \$ | <u>(7,794.27)</u> | Total Tax Annual Gain/Loss | \$ | <u>(7,794.27)</u> |

STMT 152

ACCOUNT NAME **DORIS DUKE CHARITABLE FOUNDATION S&P 500**
EX-TOBACCO 26-09609

13-7043679



Northern Trust

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

AGENT/CUSTODIAN TAX INFORMATION LETTER

PRINCIPAL

DORIS DUKE 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

SHORT TERM GAINS OR LOSSES:

SECTION 1256 GAIN OR LOSS **709.**
OTHER GAIN OR LOSS **-9,566.**

LONG TERM GAINS OR LOSSES:

SECTION 1256 GAIN OR LOSS **1,063.**

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.

SUPPLEMENTAL CAPITAL GAINS SCHEDULE FOR NEW JERSEY

13-7043679

=====

| TYPE OF PROPERTY | DATE ACQUIRED | DATE SOLD | GROSS SALES PRICE | COST | GAIN OR LOSS |
|---------------------------------|---------------|------------|-------------------|------------|--------------|
| 24397. ALTRIA GROUP INC COM COM | 12/29/2005 | 12/30/2005 | 1,822,827. | 1,832,215. | -9,388. |
| 1000. REYNOLDS AMERN INC COM | 12/29/2005 | 12/30/2005 | 95,325. | 95,100. | 225. |
| 1912. UST INC COM | 12/29/2005 | 12/30/2005 | 78,060. | 78,277. | -217. |
| 1572. VISTEON CORP COM | 12/29/2005 | 12/30/2005 | 9,860. | 10,045. | -185. |
| GAIN/LOSS FROM 6781 | | | | | 1,772. |
| NET CAPITAL GAINS | | | | | -7,793. |

22-20653
DORIS DUKE CHARITABLE FOUNDATION
 InterCap Fund EAFE
 For Year Ended 12/31/2005
2005 ANNUAL ACCOUNTING TO TAX INCOME RECONCILIATION

ANNUAL ACCOUNTING TO TAX GAIN/LOSS RECONCILIATION

Accounting Annual:

Tax Annual Gain/Loss:

| | | | |
|--|----------------------------|--------------------------------|----------------------------|
| Total Realized Gain/Loss: | \$ 16,780,917.73 | S-T G/L (Post 5/6) | \$ |
| NTGI Common InterCap Cusip # 003998226 | (13,996,855.72) | S-T G/L- CTF | 223,341.39 |
| 2005 Gain/Loss Adjusted by Final Fund | | L-T 20% G/L | |
| Factors - TNT 2-000232 | | L-T 15% G/L-CTF | 2,560,720.62 |
| | | L-T 15% Capital Gain Dividend | |
| | | L-T Qualified 5-yr | |
| Total Trade Adjusted Gain/Loss | \$ <u>2,784,062.01</u> | Total Tax Annual Gain/Loss | \$ <u>2,784,062.01</u> |

NOTE:

** Current Period Adjustments will be made to reflect correct tax numbers.

STMT 15 AA

ACCOUNT NAME: DORIS DUKE CHARITABLE FOUNDATION COMMON
INTERCAP FUND EAFE 22-20653



13-7043679
Northern Trust

TRUST I.D. NUMBER: 13-7043679
THE NORTHERN TRUST COMPANY
P.O. BOX 804358
CHICAGO, IL 60680

GRANTOR TAX INFORMATION LETTER

BENEFICIARY:

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

I.D. NUMBER: XX-XXX3679

TAX YEAR
BEGINNING 12/21/2005
ENDING 12/31/2005

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

I N C O M E

| | |
|--------------------------------------|------------|
| OTHER INTEREST INCOME | 7,234. |
| DIVIDEND INCOME: | |
| QUALIFIED | 36,540. |
| TOTAL FOR YEAR | 36,540. |
| SHORT TERM GAINS OR LOSSES: | |
| COMMON TRUST FUND GAIN OR LOSS | 223,341. |
| LONG TERM GAINS OR LOSSES: | |
| COMMON TRUST FUND GAIN OR LOSS | 2,560,721. |

S T A T E I N C O M E T A X I N F O R M A T I O N

FOR NEW JERSEY STATE INCOME TAX PURPOSES:
THE ABOVE ITEMS ARE USED IN CALCULATING YOUR FEDERAL ADJUSTED GROSS INCOME. THE FOLLOWING ITEMS, IF ANY, SHOULD BE USED IN CALCULATING YOUR STATE TAXABLE INCOME. IF YOU HAVE ANY QUESTIONS, YOU SHOULD CONSULT YOUR TAX COUNSEL.

| | |
|---------------------------|------------|
| INTEREST INCOME | 7,234. |
| DIVIDEND INCOME | 36,540. |
| CAPITAL GAIN (LOSS) | 2,784,062. |

O T H E R I N F O R M A T I O N

CURRENT PERIOD ADJUSTMENTS WILL BE MADE TO REFLECT CORRECT TAX NUMBERS.

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 5/5 AA

EXPLANATION OF INCOME AND DEDUCTIONS

INCOME

INTEREST INCOME

OTHER INTEREST

MFB NTGI COM DAILY INTERCAP INDEX FD - LEND 7,233.69

TOTAL (ROUNDED) 7,234.00

TOTAL INTEREST INCOME 7,234.00

DIVIDEND INCOME

OTHER DIVIDENDS

QUALIFIED OTHER DIVIDENDS

MFB NTGI COM DAILY INTERCAP INDEX FD - LEND 36,539.57

TOTAL QUALIFIED OTHER DIVIDENDS (ROUNDED) 36,540.00

TOTAL OTHER DIVIDENDS 36,540.00

TOTAL DIVIDEND INCOME 36,540.00

STATEMENT

Handwritten signature

FEDERAL COMMON TRUST FUNDS

=====

SHORT-TERM COMMON TRUST FUNDS

MFB NTGI COM DAILY INTERCAP INDEX FD - LEND 223,341.39

TOTAL SHORT-TERM COMMON TRUST FUNDS (ROUNDED) 223,341.00

=====

LONG-TERM COMMON TRUST FUNDS

15% RATE COMMON TRUST FUNDS

MFB NTGI COM DAILY INTERCAP INDEX FD - LEND 2,560,720.62

TOTAL 15% RATE COMMON TRUST FUNDS 2,560,721.00

TOTAL LONG-TERM COMMON TRUST FUNDS (ROUNDED) 2,560,721.00

=====

STATEMENT

ISAA

SUPPLEMENTAL CAPITAL GAINS SCHEDULE FOR NEW JERSEY

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

GAIN FROM PARTNERSHIP, S CORP, FIDUCIARY

2,784,062.

NET CAPITAL GAINS

2,784,062.

AS AT