

DORIS DUKE CHARITABLE FOUNDATION			13-7043679
FORM 990PF, PART II - INVESTMENTS - CORPORATE STOCK			
DESCRIPTION	ENDING BOOK VALUE	ENDING FMV	
32-BGI EQUITY INDEX FUND B L	(132,685,873)	(132,685,873)	STMT 8A
84-NTGI S&P 500 Ex-Tobacco	262,306,056	262,306,056	STMT 8B
58-WESTPORT ASSET MANAGEMENT	40,677,913	40,677,913	STMT 8C
53-FORSTMANNLEFF	38,747,085	38,747,085	STMT 8D
60-M A WEATHERBIE & CO INC	41,350,553	41,350,553	STMT 8E
86-NTGI EAFE INDEX FUND	82,903,676	82,903,676	STMT 8F
42-GMO EMG MARKETS FUND III	93,139,828	93,139,828	STMT 8G
37-CAP.INT'L EMG.MKTS.GROWTH	81,667,838	81,667,838	STMT 8H
36-CAPITAL GUARDIAN GLOBAL E	66,422,154	66,422,154	STMT 8I
34-BRANDES INVESTMENT PTRS	114,648,055	114,648,055	STMT 8J
57-WALTER SCOTT & PARTNERS	68,596,298	68,596,298	STMT 8K
44-HEITMAN	17,583,184	17,583,184	STMT 8L
77-AG LONG/SHORT REALTY FUND	35,439,669	35,439,669	STMT 8M
EQUITY INVESTMENTS	(6)	(6)	
	810,796,430	810,796,430	

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss		Market value incl accruals	%
					Translation	Total		
<i>Other Assets</i>								
<i>Miscellaneous</i>								
United States - USD	0.00	0.74	0.74	0.00	0.00	0.00	0.74	0.005%
Total miscellaneous	0.00	0.74	0.74	0.00	0.00	0.00	0.74	0.005%
Total other assets	0.00	0.74	0.74	0.00	0.00	0.00	0.74	0.005%
<i>Cash and Cash Equivalents</i>								
<i>Short term investment funds</i>								
Short Term Investment Funds	34.92	10,698.44	10,698.44	0.00	0.00	0.00	10,733.36	69.034%
Total short term investment funds	34.92	10,698.44	10,698.44	0.00	0.00	0.00	10,733.36	69.034%
<i>Currency</i>								
Currency	- 6,935.80	0.00	0.00	0.00	0.00	0.00	-6,935.80	- 44.609%
Total currency	- 6,935.80	0.00	0.00	0.00	0.00	0.00	-6,935.80	- 44.609%
Total cash and cash equivalents	- 6,900.88	10,698.44	10,698.44	0.00	0.00	0.00	3,797.56	24.425%
<i>Adjustments To Cash</i>								
<i>Pending trade sales</i>								
Pending trade sales	0.00	132,701,385.70	132,701,385.70	0.00	0.00	0.00	132,701,385.70	493.793%
Total pending trade sales	0.00	132,701,385.70	132,701,385.70	0.00	0.00	0.00	132,701,385.70	493.793%

SLmt 8A YB

**PRUDENTIAL SUBFUND**  
 Account Number 261471  
 Account Name DD - BGI EQUITY INDEX F D B  
 3 DEC 2005

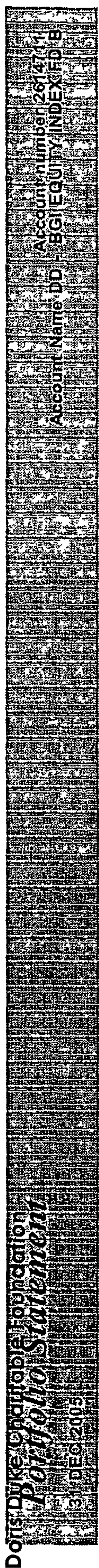
◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Market	Translation	Total	Market value incl. accruals	%
<i>Adjustments To Cash</i>								
<b>Other payables</b>								
Other Payables	0.00	- 132,689,635.98	- 132,689,635.98	0.00	0.00	0.00	-132,689,635.98	-418.2233%
<b>Total other payables</b>	<b>0.00</b>	<b>- 132,689,635.98</b>	<b>- 132,689,635.98</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-132,689,635.98</b>	<b>-418.2233%</b>
<b>Total adjustments to cash</b>	<b>0.00</b>	<b>11,749.72</b>	<b>11,749.72</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>11,749.72</b>	<b>75.5711%</b>
<b>Total Unrealized Gains</b>						<b>0.00</b>		
<b>Total Unrealized Losses</b>						<b>0.00</b>		
<b>Total</b>	<b>5,900.88</b>	<b>72,448.90</b>	<b>72,448.90</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>15,548.02</b>	<b>100.0000%</b>

Total Cost Incl. Accruals 15,548.02

Σ Dis FMV - < 132,685,872.60  
 ② Accr. Inc 34.52  
 ③ Due from Broker 132,701,385.70  
 15,548.02

STMT 8 A 2/05



◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
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Unrealized gain/loss

*Other Assets*

**Miscellaneous**

**United States - USD**

&&CASH HELD ELSEWHERE	CUSIP: 999689268		0.74	0.74	0.00	0.00	0.00
	0.74	1.0000000					
<b>Total USD</b>		0.00	0.74	0.74	0.00	0.00	0.00
<b>Total United States</b>		0.00	0.74	0.74	0.00	0.00	0.00
<b>Total Miscellaneous</b>		0.00	0.74	0.74	0.00	0.00	0.00

**Total Other Assets**

<b>0.74</b>	<b>0.00</b>	<b>0.74</b>	<b>0.74</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
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Unrealized gain/loss

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
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*Cash and Cash Equivalents*

**Short term investment funds**

MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107			10,698.44	10,698.44	0.00	0.00	0.00
	1.0000000	34.92					
<b>Total short term investment funds - all currencies</b>		34.92	10,698.44	10,698.44	0.00	0.00	0.00
<b>Total short term investment funds - all countries</b>		34.92	10,698.44	10,698.44	0.00	0.00	0.00
<b>Total Short Term Investment Funds</b>		34.92	10,698.44	10,698.44	0.00	0.00	0.00



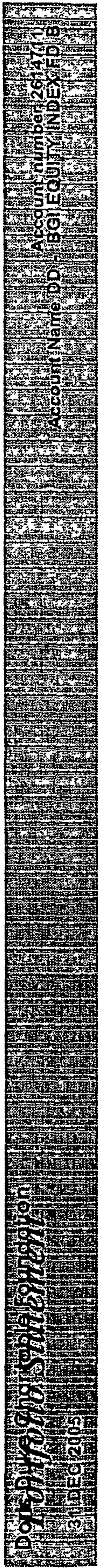
Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Currency</b>							
USD - UNITED STATES DOLLARS	1.0000000	- 6,935.80	0.00	0.00	0.00	0.00	0.00
Total currency - all currencies		- 6,935.80	0.00	0.00	0.00	0.00	0.00
Total currency - all countries		- 6,935.80	0.00	0.00	0.00	0.00	0.00
Total Currency		- 6,935.80	0.00	0.00	0.00	0.00	0.00
<b>Total Cash and Cash Equivalents</b>							
		- 6,900.88	10,698.44	10,698.44	0.00	0.00	0.00

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Adjustments To Cash</b>							
USD - UNITED STATES DOLLARS	1.0000000	0.00	132,701,385.70	132,701,385.70	0.00	0.00	0.00
Total pending trade sales - all currencies		0.00	132,701,385.70	132,701,385.70	0.00	0.00	0.00
Total pending trade sales - all countries		0.00	132,701,385.70	132,701,385.70	0.00	0.00	0.00
Total Pending trade sales		0.00	132,701,385.70	132,701,385.70	0.00	0.00	0.00

<b>Pending trade sales</b>							
USD - UNITED STATES DOLLARS	1.0000000	0.00	132,701,385.70	132,701,385.70	0.00	0.00	0.00
Total pending trade sales - all currencies		0.00	132,701,385.70	132,701,385.70	0.00	0.00	0.00
Total pending trade sales - all countries		0.00	132,701,385.70	132,701,385.70	0.00	0.00	0.00
Total Pending trade sales		0.00	132,701,385.70	132,701,385.70	0.00	0.00	0.00

<b>Other payables</b>							
USD - UNITED STATES DOLLARS	1.0000000	0.00	- 132,689,635.98	- 132,689,635.98	0.00	0.00	0.00
Total other payables - all currencies		0.00	- 132,689,635.98	- 132,689,635.98	0.00	0.00	0.00
Total other payables - all countries		0.00	- 132,689,635.98	- 132,689,635.98	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
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*Adjustments To Cash*

**Other payables**

Total Other Payables

0.00      - 132,689,635.98      0.00      0.00      0.00      0.00      0.00

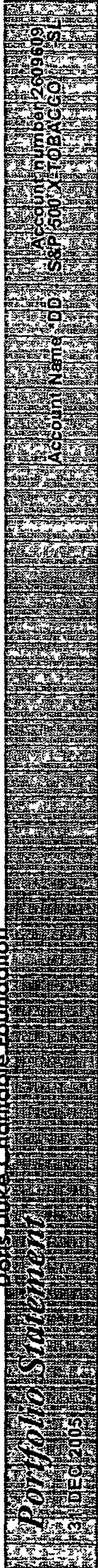
**Total Adjustments To Cash**

0.00      11,749.72      11,749.72      0.00      0.00      0.00      0.00

**Total** 10,695.18      22,448.90      22,448.90      0.00      0.00      0.00      0.00

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Doris Duke Charitable Foundation



Portfolio Statement  
31 DEC 2005

Account Number 2609609  
Account Name DD S&P 500 X TOBACCO SL

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Market	Translation	Total	Market value incl accruals	%
<i>Equities</i>								
<b>Common stock</b>								
United States - USD	302.13	129,616,448.95	130,672,650.09	- 1,056,201.14	0.00	- 1,056,201.14	129,616,751.08	98.474%
<b>Total common stock</b>	<b>302.13</b>	<b>129,616,448.95</b>	<b>130,672,650.09</b>	<b>- 1,056,201.14</b>	<b>0.00</b>	<b>- 1,056,201.14</b>	<b>129,616,751.08</b>	<b>98.474%</b>
<b>Equity derivatives - futures</b>								
United States - USD	0.00	1,882,200.00	0.00	1,882,200.00	0.00	1,882,200.00	1,882,200.00	1.430%
<b>Total equity derivatives - futures</b>	<b>0.00</b>	<b>1,882,200.00</b>	<b>0.00</b>	<b>1,882,200.00</b>	<b>0.00</b>	<b>1,882,200.00</b>	<b>1,882,200.00</b>	<b>1.430%</b>
<b>Total equities</b>	<b>302.13</b>	<b>131,498,648.95</b> ①	<b>130,672,650.09</b>	<b>825,998.86</b>	<b>0.00</b>	<b>825,998.86</b>	<b>131,498,951.08</b>	<b>99.904%</b>
<i>Derivative Offsets</i>								
<b>Equity futures</b>								
United States - USD	0.00	- 1,882,200.00	0.00	- 1,882,200.00	0.00	- 1,882,200.00	-1,882,200.00	- 1.430%
<b>Total equity futures</b>	<b>0.00</b>	<b>- 1,882,200.00</b>	<b>0.00</b>	<b>- 1,882,200.00</b>	<b>0.00</b>	<b>- 1,882,200.00</b>	<b>-1,882,200.00</b>	<b>- 1.430%</b>
<b>Total derivative offsets</b>	<b>0.00</b>	<b>- 1,882,200.00</b> ①	<b>0.00</b>	<b>- 1,882,200.00</b>	<b>0.00</b>	<b>- 1,882,200.00</b>	<b>-1,882,200.00</b>	<b>- 1.430%</b>
<i>Adjustments To Cash</i>								
<b>Pending trade purchases</b>								
Pending trade purchases	0.00	- 132,688,287.15	- 132,688,287.15	0.00	0.00	0.00	-132,688,287.15	-100.807%
<b>Total pending trade purchases</b>	<b>0.00</b>	<b>- 132,688,287.15</b> ④	<b>- 132,688,287.15</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-132,688,287.15</b>	<b>-100.807%</b>
<b>Pending trade sales</b>								
Pending trade sales	0.00	2,007,871.29	2,007,871.29	0.00	0.00	0.00	2,007,871.29	1.525%
<b>Total pending trade sales</b>	<b>0.00</b>	<b>2,007,871.29</b> ⑤	<b>2,007,871.29</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>2,007,871.29</b>	<b>1.525%</b>

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Portfolio Statement  
 31 DEC 2005  
 Donis Duke Charitable Foundation  
 Account Name: DD S&P 500 X TOBACCO ST  
 Account Number: 2609609

◆ Asset Summary

Unrealized gain/loss \_\_\_\_\_

Country	Accrued income/expense	Market value	Cost	Market	Translation	Total	Market value incl accruals	%
<b>Adjustments To Cash</b>								
<b>Other receivables</b>								
Other Receivables	0.00	132,689,607.48	132,689,607.48	0.00	0.00	0.00	132,689,607.48	100.808%
Total other receivables	0.00	132,689,607.48	132,689,607.48	0.00	0.00	0.00	132,689,607.48	100.808%
Total adjustments to cash	0.00	2,009,191.62	2,009,191.62	0.00	0.00	0.00	2,009,191.62	1.526%
Total Unrealized Gains						1,973,601.53		
Total Unrealized Losses						- 3,029,802.67		
<b>Total</b>	<b>302.73</b>	<b>131,625,640.57</b>	<b>132,689,607.48</b>	<b>1,056,201.14</b>	<b>0.00</b>	<b>1,056,201.14</b>	<b>131,625,642.70</b>	<b>100.800%</b>

(2)

132,682,143.84

① 0's 202,300,050 FmV  
 ② 302 302 Accr Inc  
 ③ 2,007,871.25 Due from broker  
 ④ (132,689,607.48) Due to broker  
 131,625,942.70 \*

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**Portfolio Statement**

31 DEC 2005

Donis Duke Charitable Foundation

Account Name: DD S&P 500 TOBACCO SL  
Account Number: 2609609

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/	Accrued	Market value	Cost	Market	Translation	Total
Shares/PAR value	Local market price	income/expense					
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
#REORG/COMPUTER ASSOC INTL INC NAME	CHANGE TO CA INC 2020021	CUSIP 204912109	151,380.30	152,024.70	- 644.40	0.00	- 644.40
5,370.00	28.1900000	0.00					
#REORG/REEBOK INTL CASH MERGER EFFECTIVE01-31-06	CUSIP: 758110100		35,753.22	35,777.78	- 24.56	0.00	- 24.56
614.00	58.2300000	0.00					
ABBOTT LAB COM CUSIP 002824100			716,482.53	723,205.80	- 6,723.27	0.00	- 6,723.27
18,171.00	39.4300000	0.00					
ACE LTD ORD STK USD0 0416 CUSIP: G0070K103			201,629.12	203,289.24	- 1,660.12	0.00	- 1,660.12
3,773.00	53.4400000	0.00					
ADC TELECOMMUNICATIONS INC COM NEW CUSIP: 000886309			30,293.04	30,645.60	- 352.56	0.00	- 352.56
1,356.00	22.3400000	0.00					
ADOBE SYS INC COM CUSIP: 00724F101			260,161.44	260,302.22	- 140.78	0.00	- 140.78
7,039.00	36.9600000	0.00					
ADVANCED MICRO DEVICES INC COM CUSIP: 007903107			144,646.20	144,315.31	330.89	0.00	330.89
4,727.00	30.6000000	0.00					
AES CORP COM CUSIP: 00130H105			120,957.03	121,339.08	- 382.05	0.00	- 382.05
7,641.00	15.8300000	0.00					
AETNA INC CUSIP: 00817Y108			315,844.19	320,465.81	- 4,621.62	0.00	- 4,621.62
3,349.00	94.3100000	0.00					
AFFILIATED COMPUTER SVCS INC CL A COM CUSIP: 008190100			85,988.54	86,162.90	- 174.36	0.00	- 174.36
1,453.00	59.1800000	0.00					
AFLAC INC COM CUSIP: 001055102			271,974.78	274,084.02	- 2,109.24	0.00	- 2,109.24
5,859.00	46.4200000	0.00					
AGILENT TECHNOLOGIES INC COM CUSIP: 00846U101			160,158.19	161,024.17	- 865.98	0.00	- 865.98
4,811.00	33.2900000	0.00					
AIR PROD & CHEM INC COM CUSIP 009158106			153,716.43	154,729.26	- 1,012.83	0.00	- 1,012.83
2,597.00	59.1900000	0.00					
ALBERTO-CULVER CO COMMON CUSIP: 013068101			40,260.00	40,629.60	- 369.60	0.00	- 369.60
880.00	45.7500000	0.00					
ALBERTSON S INC COM CUSIP: 013104104			93,043.30	93,217.62	- 174.32	0.00	- 174.32
4,358.00	21.3500000	0.00					

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**Portfolio Statement**  
31 DEC 2005

**Doris Duke Charitable Foundation**

Account Number: 2609609  
S&P 500 XETOBACCO SL

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<i>Equities</i>							
<b>Common stock</b>							
ALCOA INC COM STK CUSIP: 013817101 10,189.00 29.5700000	0.00	301,288.73	302,103.85	- 815.12	0.00		- 815.12
ALLEGHENY ENERGY INC COM CUSIP: 017361106 1,922.00 31.6500000	0.00	60,831.30	60,908.18	- 76.88	0.00		- 76.88
ALLEGHENY TECHNOLOGIES INC COM CUSIP: 01741R102 1,027.00 36.0800000	0.00	37,054.16	37,516.31	- 462.15	0.00		- 462.15
ALLERGAN INC COM CUSIP: 018490102 1,540.00 107.9600000	0.00	166,258.40	167,459.60	- 1,201.20	0.00		- 1,201.20
ALLIED WASTE INDS INC COM PAR \$0.01 NEW CUSIP: 019589308 2,664.00 8.7400000	0.00	23,283.36	23,576.40	- 293.04	0.00		- 293.04
ALLSTATE CORP COM CUSIP: 020002101 7,596.00 54.0700000	0.00	410,715.72	412,462.80	- 1,747.08	0.00		- 1,747.08
ALLTEL CORP COM COM CUSIP: 020039103 4,483.00 63.1000000	0.00	282,877.30	283,594.58	- 717.28	0.00		- 717.28
ALTERA CORP COM CUSIP: 021441100 4,236.00 18.5300000	0.00	78,493.08	79,382.64	- 889.56	0.00		- 889.56
AMAZON COM INC COM CUSIP: 023135106 3,590.00 47.1500000	0.00	169,268.50	172,284.10	- 3,015.60	0.00		- 3,015.60
AMBAC FNCL GROUP COM STK CUSIP: 023139108 1,230.00 77.0600000	0.00	94,783.80	95,361.90	- 578.10	0.00		- 578.10
AMER ELEC PWR CO INC COM CUSIP: 025537101 4,607.00 37.0900000	0.00	170,873.63	171,933.24	- 1,059.61	0.00		- 1,059.61
AMER EXPRESS CO COM CUSIP: 025816109 14,545.00 51.4600000	0.00	748,485.70	743,394.95	5,090.75	0.00		5,090.75
AMERADA HESS CORP COM CUSIP: 023551104 945.00 126.8200000	0.00	119,844.90	118,777.05	1,067.85	0.00		1,067.85
AMEREN CORP COM CUSIP: 023608102 2,411.00 51.2400000	0.00	123,539.64	124,359.38	- 819.74	0.00		- 819.74
AMERIPRISE FINL INC COM COM CUSIP: 03076C106 2,878.00 41.0000000	0.00	117,998.00	117,537.52	460.48	0.00		460.48

**Portfolio Statement**     **Doris Duke Charitable Foundation**     **Account Number: 2609619**  
**31 DEC 2005**     **S&P 500 X TOBACCO**     **SL**

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<i>Equities</i>							
<b>Common stock</b>							
AMERISOURCEBERGEN CORP COM CUSIP: 03073E105 2,456.00	41.400000	0.00	101,678.40	101,874.88	- 196.48	0.00	- 196.48
AMERN INTL GROUP INC COM CUSIP: 026874107 30,410.00	68.230000	0.00	2,074,874.30	2,101,331.00	- 26,456.70	0.00	- 26,456.70
AMERN PWR CONVERSION CORP COM CUSIP 029066107 2,019.00	22.000000	0.00	44,418.00	45,064.08	- 646.08	0.00	- 646.08
AMERN STD COS INC DEL COM CUSIP: 029712106 2,137.00	39.950000	0.00	85,373.15	85,907.40	- 534.25	0.00	- 534.25
AMGEN INC COM CUSIP: 031162100 14,460.00	78.860000	0.00	1,140,315.60	1,142,918.40	- 2,602.80	0.00	- 2,602.80
AMSOUTH BANCORPORATION COM CUSIP 032165102 4,077.00	26.210000	0.00	106,858.17	107,958.96	- 1,100.79	0.00	- 1,100.79
ANADARKO PETRO CORP COM CUSIP: 032511107 2,777.00	94.750000	0.00	263,120.75	260,066.05	3,054.70	0.00	3,054.70
ANALOG DEVICES INC COM CUSIP: 032654105 4,293.00	35.870000	0.00	153,989.91	155,492.46	- 1,502.55	0.00	- 1,502.55
ANDREW CORP COM CUSIP: 034425108 1,984.00	10.730000	0.00	21,288.32	21,506.56	- 218.24	0.00	- 218.24
ANHEUSER BUSCH COS INC COM CUSIP: 035229103 9,092.00	42.950000	0.00	390,592.32	393,774.52	- 3,182.20	0.00	- 3,182.20
AON CORP COM CUSIP: 037389103 3,744.00	35.950000	0.00	134,596.80	136,393.92	- 1,797.12	0.00	- 1,797.12
APACHE CORP COM CUSIP: 037411105 3,855.00	68.520000	0.00	264,144.60	262,371.30	1,773.30	0.00	1,773.30
APOLLO GROUP INC CL A CUSIP 037604105 1,702.00	60.460000	0.00	102,902.92	102,613.58	289.34	0.00	289.34
APPLE COMPUTER INC COM CUSIP 037833100 9,872.00	71.890000	0.00	709,698.08	705,354.40	4,343.68	0.00	4,343.68
APPLERA CORP - APPLIED BIOSYSTEMS GROUP CUSIP: 038020103 2,236.00	26.560000	0.00	59,388.16	59,902.44	- 514.28	0.00	- 514.28

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**Portfolio Statement**      **Dois Duke Charitable Foundation**      **Account number 2609619**  
**31 DEC 2005**      **Account Name: DD: S&P 500 X TOBACCO**      **SL**

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<i>Equities</i>							
<b>Common stock</b>							
APPLIED MATERIALS INC COM 19,000.00	CUSIP: 038222105 17.9400000	0.00	340,860.00	343,140.00	- 2,280.00	0.00	- 2,280.00
APPLIED MICRO CIRCUITS CORP CDT-COM 3,730.00	CUSIP: 03822W109 2.5700000	0.00	9,586.10	9,698.00	- 111.90	0.00	- 111.90
APT INVT & MGMT CO CL A 1,127.00	CUSIP: 03748R101 37.8700000	0.00	42,679.49	43,175.37	- 495.88	0.00	- 495.88
ARCHER-DANIELS-MIDLAND CO COM 7,645.00	CUSIP: 039483102 24.6600000	0.00	188,525.70	192,424.65	- 3,898.95	0.00	- 3,898.95
ARCHSTONE-SMITH TR COM 2,505.00	CUSIP: 039583109 41.8900000	0.00	104,934.45	105,535.65	- 601.20	0.00	- 601.20
ASHLAND INC NEW COM COM 837.00	CUSIP: 044209104 57.9000000	0.00	48,462.30	48,805.47	- 343.17	0.00	- 343.17
AT&T INC COM 45,763.00	CUSIP: 00206R102 24.4900000	0.00	1,120,735.87	1,126,665.06	- 5,949.19	0.00	- 5,949.19
AUTODESK INC COM 2,700.00	CUSIP: 052769106 42.9500000	0.00	115,965.00	119,475.00	- 3,510.00	0.00	- 3,510.00
AUTOMATIC DATA PROCESSING INC COM COM 6,752.00	CUSIP: 053015103 45.8900000	0.00	309,849.28	313,360.32	- 3,511.04	0.00	- 3,511.04
AUTONATION INC DEL COM 2,128.00	CUSIP: 05329W102 21.7300000	0.00	46,241.44	46,730.88	- 489.44	0.00	- 489.44
AUTOZONE INC COM 657.00	CUSIP: 053332102 91.7500000	0.00	60,279.75	60,700.23	- 420.48	0.00	- 420.48
AVAYA INC COM 4,887.00	CUSIP: 053499109 10.6700000	0.00	52,144.29	52,877.34	- 733.05	0.00	- 733.05
AVERY DENNISON CORP COM 1,306.00	CUSIP: 053611109 55.2700000	0.00	72,182.62	73,292.72	- 1,110.10	0.00	- 1,110.10
AVON PRODS INC COM USD0.25 5,364.00	CUSIP: 054303102 28.5500000	0.00	153,142.20	153,571.32	- 429.12	0.00	- 429.12
BAKER HUGHES INC COM 4,002.00	CUSIP: 057224107 60.7800000	0.00	243,241.56	242,641.26	600.30	0.00	600.30

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**Portfolio Statement**  
 3 DEC 2005  
 Dots Duke Charitable Foundation  
 Account Name: DD S&P 500 X-TOBACCO SL  
 Account Number: 2609609

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
BALL CORP COM CUSIP: 058498106	1,238.00 39.7200000	0.00	49,173.36	49,173.36	0.00	0.00	0.00
BANK AMER CORP COM COM CUSIP: 060505104	54,414.00 46.1500000	0.00	2,511,206.10	2,573,264.46	- 62,058.36	0.00	- 62,058.36
BANK N Y CO INC COM CUSIP: 064057102	9,018.00 31.8500000	0.00	287,223.30	288,395.64	- 1,172.34	0.00	- 1,172.34
BARD C R INC CAP CUSIP: 067383109	1,226.00 65.9200000	0.00	80,817.92	81,345.10	- 527.18	0.00	- 527.18
BAUSCH & LOMB INC COM CUSIP: 071707103	635.00 67.9000000	0.00	43,116.50	42,672.00	444.50	0.00	444.50
BAXTER INTL INC COM CUSIP: 071813109	7,302.00 37.6500000	0.00	274,920.30	275,504.46	- 584.16	0.00	- 584.16
BB&T CORP COM CUSIP: 054937107	6,349.00 41.9100000	0.00	266,086.59	268,181.76	- 2,095.17	0.00	- 2,095.17
BEAR STEARNS COS INC COM CUSIP: 073902108	1,326.00 115.5300000	0.00	153,192.78	154,081.20	- 888.42	0.00	- 888.42
BECTON DICKINSON & CO COM CUSIP: 075887109	2,950.00 60.0800000	0.00	177,236.00	177,944.00	- 708.00	0.00	- 708.00
BED BATH BEYOND INC COM CUSIP: 075896100	3,473.00 36.1500000	0.00	125,548.95	126,764.50	- 1,215.55	0.00	- 1,215.55
BELLSOUTH CORP COM STK CUSIP: 079860102	21,419.00 27.1000000	0.00	580,454.90	584,310.32	- 3,855.42	0.00	- 3,855.42
BEMIS CO INC COM CUSIP: 081437105	1,253.00 27.8700000	0.00	34,921.11	35,046.41	- 125.30	0.00	- 125.30
BEST BUY INC COM STK CUSIP: 086516101	4,785.00 43.4800000	0.00	208,051.80	210,252.90	- 2,201.10	0.00	- 2,201.10
BIG LOTS INC COM CUSIP: 089302103	1,390.00 12.0100000	0.00	16,693.90	17,069.20	- 375.30	0.00	- 375.30
BIOGEN IDEC INC COM STK CUSIP: 09062X103	3,972.00 45.3300000	0.00	180,050.76	177,389.52	2,661.24	0.00	2,661.24

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**Portfolio Statement**  
 31 DEC 2005  
 Dotts Duke Charitable Foundation  
 Account Name: DD S&P 500 X TOBACCO  
 Account Number: 2609609

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/	Accrued	Market value	Cost	Market	Translation	Total
Shares/PAR value	Local market price	income/expense					
<b>Equities</b>							
<b>Common stock</b>							
BIOMET INC COM CUSIP 090613100	36.5700000	0.00	106,528.41	106,703.19	- 174.78	0.00	- 174.78
BJ SVCS CO COM CUSIP: 055482103	36.6700000	0.00	138,319.24	138,394.68	- 75.44	0.00	- 75.44
BLACK & DECKER CORP COM CUSIP: 091797100	86.9600000	0.00	79,655.36	79,692.00	- 36.64	0.00	- 36.64
BLOCK H & R INC COM CUSIP: 093671105	24.5500000	0.00	94,026.50	93,452.00	574.50	0.00	574.50
BMC SOFTWARE INC COM STK CUSIP: 055921100	20.4900000	0.00	52,741.26	53,951.04	- 1,209.78	0.00	- 1,209.78
BOEING CO COM CUSIP 097023105	70.2400000	0.00	664,189.44	673,078.08	- 8,888.64	0.00	- 8,888.64
BOSTON SCIENTIFIC CORP COM CUSIP: 101137107	24.4900000	0.00	169,103.45	170,829.70	- 1,726.25	0.00	- 1,726.25
BRISTOL MYERS SQUIBB CO COM CUSIP: 110122108	22.9800000	0.00	526,586.70	530,023.95	- 3,437.25	0.00	- 3,437.25
BROADCOM CORP CL A CL A CUSIP: 111320107	47.1500000	0.00	159,555.60	158,709.60	846.00	0.00	846.00
BROWN-FORMAN INC CL B NON-VTG COM CUSIP 115637209	69.3200000	0.00	68,002.92	68,503.23	- 500.31	0.00	- 500.31
BRUNSWICK CORP COM CUSIP: 117043109	40.6600000	0.00	46,677.68	46,551.40	126.28	0.00	126.28
BURL NORTHN SANTA FE CORP COM CUSIP 12189T104	70.8200000	0.00	309,625.04	310,280.84	- 655.80	0.00	- 655.80
BURL RES INC COM CUSIP: 122014103	86.2000000	0.00	381,607.40	380,500.65	1,106.75	0.00	1,106.75
CAMPBELL SOUP CO COM CUSIP: 134429109	29.7700000	0.00	65,077.22	65,733.02	- 655.80	0.00	- 655.80
CAP 1 FNCL COM CUSIP 14040H105	86.4000000	0.00	303,004.80	304,091.97	- 1,087.17	0.00	- 1,087.17

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**Portfolio Statement**

Doris Duke Charitable Foundation

Account Name: DD SEP 500 X TOBACCO SL      Account Number: 2609609

31 DEC 2005

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<i>Equities</i>							
<b>Common stock</b>							
CARDINAL HLTH INC CUSIP 14149Y108 5,015.00 68.7500000		0.00	344,781.25	346,135.30	- 1,354.05	0.00	- 1,354.05
CAREMARK RX INC COM CUSIP: 141705103 5,266.00 51.7900000		0.00	272,726.14	273,463.38	- 737.24	0.00	- 737.24
CARNIVAL CORP COM PAIRED CUSIP: 143658300 5,072.00 53.4700000		0.00	271,199.84	271,453.44	- 253.60	0.00	- 253.60
CATERPILLAR INC COM CUSIP: 149123101 7,967.00 57.7700000		0.00	460,253.59	463,201.38	- 2,947.79	0.00	- 2,947.79
CBS CORP NEW CL B CUSIP: 124857202 9,051.00 25.5000000		0.00	230,800.50	585,599.70	- 354,799.20	0.00	- 354,799.20
CENDANT CORP COM STK CUSIP: 151313103 11,990.00 17.2500000		0.00	206,827.50	201,551.90	5,275.60	0.00	5,275.60
CENTERPOINT ENERGY INC COM CUSIP: 15189T107 3,655.00 12.8500000		0.00	46,966.75	47,222.60	- 255.85	0.00	- 255.85
CENTEX CORP COM CUSIP 152312104 1,494.00 71.4900000		0.00	106,806.06	107,373.78	- 567.72	0.00	- 567.72
CENTURYTEL INC COM COM STK CUSIP: 156700106 1,535.00 33.1600000		0.00	50,900.60	51,453.20	- 552.60	0.00	- 552.60
CHEVRON CORP COM CUSIP: 166764100 26,301.00 56.7700000		0.00	1,493,107.77	1,485,217.47	7,890.30	0.00	7,890.30
CHIRON CORP COM CUSIP: 170040109 1,287.00 44.4600000		0.00	57,220.02	57,207.15	12.87	0.00	12.87
CHUBB CORP COM CUSIP 171232101 2,340.00 97.6500000		0.00	228,501.00	229,413.60	- 912.60	0.00	- 912.60
CIENA CORP COM IPO 02-07-97 CUSIP: 171779101 7,057.00 2.9700000		0.00	20,959.29	21,241.57	- 282.28	0.00	- 282.28
CIGNA CORP COM CUSIP: 125509109 1,472.00 111.7000000		0.00	164,422.40	167,086.72	- 2,664.32	0.00	- 2,664.32
CIN FNCL CORP COM CUSIP: 172062101 2,042.00 44.6800000		0.00	91,236.56	91,522.44	- 285.88	0.00	- 285.88

Stmnt 8B 9/38

**Portfolio Statement**  
 31 DEC 2005  
 DOTS DUKE CHARITABLE FOUNDATION  
 Account Name: DD S&P 500 X TOBACCO SL  
 Account Number: 2009619

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
CINERGY CORP COM CUSIP: 172474108 2,332.00 42.4600000	0.00	99,016.72	99,343.20	- 326.48	0.00	- 326.48	- 326.48
CINTAS CORP COM CUSIP: 172908105 1,632.00 41.1800000	0.00	67,205.76	67,597.44	- 391.68	0.00	- 391.68	- 391.68
CIRCUIT CY STORES INC COM CUSIP: 172737108 1,864.00 22.5900000	0.00	42,107.76	43,021.12	- 913.36	0.00	- 913.36	- 913.36
CISCO SYS INC COM CUSIP: 17275R102 71,960.00 17.1200000	0.00	1,231,955.20	1,239,870.80	- 7,915.60	0.00	- 7,915.60	- 7,915.60
CIT GROUP INC NEW COM COM CUSIP: 125581108 2,337.00 51.7800000	0.00	121,009.86	120,706.05	303.81	0.00	303.81	303.81
CITIGROUP INC COM COM CUSIP: 172967101 59,272.00 48.5300000	0.00	2,876,470.16	2,879,433.76	- 2,963.60	0.00	- 2,963.60	- 2,963.60
CITIZENS COMMUNICATIONS CO COM CUSIP: 174538101 3,896.00 12.2300000	0.00	47,648.08	47,648.08	0.00	0.00	0.00	0.00
CITRIX SYS INC COM CUSIP: 177376100 2,098.00 28.7800000	0.00	60,380.44	60,695.14	- 314.70	0.00	- 314.70	- 314.70
CLEAR CHANNEL COMMUNICATIONS INC COM CUSIP: 184502102 6,327.00 31.4500000	0.00	198,984.15	200,439.36	- 1,455.21	0.00	- 1,455.21	- 1,455.21
CLOROX CO COM CUSIP: 189054109 1,762.00 56.8900000	0.00	100,240.18	101,050.70	- 810.52	0.00	- 810.52	- 810.52
CMS ENERGY CORP COM CUSIP: 125896100 2,565.00 14.5100000	0.00	37,218.15	36,833.40	384.75	0.00	384.75	384.75
COACH INC COM CUSIP: 189754104 4,447.00 33.3400000	0.00	148,262.98	149,285.79	- 1,022.81	0.00	- 1,022.81	- 1,022.81
COCA COLA CO COM COM CUSIP: 191216100 24,248.00 40.3100000	0.00	977,436.88	984,468.80	- 7,031.92	0.00	- 7,031.92	- 7,031.92
COCA COLA ENTERPRISES INC COM CUSIP: 191219104 3,563.00 19.1700000	0.00	68,302.71	68,694.64	- 391.93	0.00	- 391.93	- 391.93
COLGATE-PALMOLIVE CO COM CUSIP: 194162103 6,066.00 54.8500000	0.00	332,720.10	335,449.80	- 2,729.70	0.00	- 2,729.70	- 2,729.70

Unrealized gain/loss

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**Portfolio Statement**

Boys Duke Charitable Foundation

Account Number: 2609609  
Account Name: DD S&P 500 X TOBACCO SL

31 DEC 2005

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
COMCAST CORP NEW CL A CUSIP: 20030N101 25,436.00	25.9600000	0.00	660,318.56	663,879.60	- 3,561.04	0.00	- 3,561.04
COMERICA INC COM CUSIP: 200340107 1,933.00	56.7600000	0.00	109,717.08	110,258.32	- 541.24	0.00	- 541.24
COMPASS BANCSHARES INC COM CUSIP: 20449H109 1,470.00	48.2900000	0.00	70,986.30	71,442.00	- 455.70	0.00	- 455.70
COMPUTER SCI CORP COM CUSIP: 205363104 2,186.00	50.6400000	0.00	110,699.04	110,393.00	306.04	0.00	306.04
COMPUWARE CORP COM CUSIP: 205638109 4,518.00	8.9700000	0.00	40,526.46	41,339.70	- 813.24	0.00	- 813.24
CONVERSE TECH INC COM PAR \$0.10 CUSIP 205862402 2,379.00	26.5900000	0.00	63,257.61	63,210.03	47.58	0.00	47.58
CONAGRA FOODS INC CUSIP: 205887102 6,129.00	20.2800000	0.00	124,296.12	124,173.54	122.58	0.00	122.58
CONOCOPHILLIPS COM COM CUSIP: 20825C104 16,255.00	58.1800000	0.00	945,715.90	937,913.50	7,802.40	0.00	7,802.40
CONS EDISON INC COM CUSIP: 209115104 2,892.00	46.3300000	0.00	133,986.36	134,651.52	- 665.16	0.00	- 665.16
CONSTELLATION BRANDS INC CL A CL A CUSIP 21036P108 2,315.00	26.2300000	0.00	60,722.45	60,120.55	601.90	0.00	601.90
CONSTELLATION ENERGY GROUP INC COM CUSIP: 210371100 2,088.00	57.6000000	0.00	120,268.80	120,185.28	83.52	0.00	83.52
CONVERGYS CORP COM CUSIP: 212485106 1,628.00	15.8500000	0.00	25,803.80	26,308.48	- 504.68	0.00	- 504.68
COOPER INDUSTRIES INC COM CUSIP: G24182100 1,071.00	73.0000000	0.00	78,183.00	78,407.91	- 224.91	0.00	- 224.91
COOPER TIRE & RUBBER CO COM, NO PAR CUSIP: 216831107 748.00	15.3200000	0.00	11,459.36	11,631.40	- 172.04	0.00	- 172.04
CORNING INC COM CUSIP: 219350105 17,846.00	19.6600000	0.00	350,852.36	355,135.40	- 4,283.04	0.00	- 4,283.04

STMT-8B 11/38

**Portfolio Statement**  
 Dons Duke Charitable Foundation  
 Account Number: 2609609  
 Account Name: DD S&P 500 X-TOBACCO SL  
 3 DEC 2005

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
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*Equities*

**Common stock**

COSTCO WHSL CORP NEW COM CUSIP: 22160K105 5,527.00 49.4700000	0.00	273,420.69	276,184.19	- 2,763.50	0.00	- 2,763.50
COUNTRYWIDE FINL CORP COM STK \$05 PAR CUSIP: 222372104 6,991.00 34.1900000	0.00	239,022.29	238,113.46	908.83	0.00	908.83
COVENTRY HLTH CARE INC COM CUSIP: 222862104 1,900.00 56.9600000	0.00	108,224.00	108,072.00	152.00	0.00	152.00
CSX CORP COM CUSIP: 126408103 2,541.00 50.7700000	0.00	129,006.57	129,819.69	- 813.12	0.00	- 813.12
CUMMINS INC CUSIP: 231021106 549.00 89.7300000	0.00	49,261.77	50,277.42	- 1,015.65	0.00	- 1,015.65
CVS CORP COM STK CUSIP: 126650100 9,533.00 26.4200000	0.00	251,861.86	253,387.14	- 1,525.28	0.00	- 1,525.28
D R HORTON INC COM CUSIP: 23331A109 3,184.00 35.7300000	0.00	113,764.32	115,292.64	- 1,528.32	0.00	- 1,528.32
DANA CORP COM CUSIP: 235811106 1,836.00 7.1800000	0.00	13,182.48	13,017.24	165.24	0.00	165.24
DANAHER CORP COM CUSIP: 235851102 2,776.00 55.7800000	0.00	154,845.28	155,372.72	- 527.44	0.00	- 527.44
DARDEN RESTAURANTS INC COM CUSIP: 237194105 1,529.00 38.8800000	0.00	59,447.52	59,845.06	- 397.54	0.00	- 397.54
DEERE & CO COM CUSIP: 244199105 2,823.00 68.1100000	0.00	192,274.53	193,855.41	- 1,580.88	0.00	- 1,580.88
DELL INC COM STK CUSIP: 24702R101 27,570.00 29.9900000	0.00	826,824.30	834,543.90	- 7,719.60	0.00	- 7,719.60
DEVON ENERGY CORP NEW COM CUSIP: 25179M103 5,203.00 62.5400000	0.00	325,395.62	324,719.23	676.39	0.00	676.39
DILLARDS INC CL A COM CUSIP: 254067101 713.00 24.8200000	0.00	17,696.66	17,874.91	- 178.25	0.00	- 178.25
DISNEY WALT CO COM CUSIP: 254687106 22,531.00 23.9700000	0.00	540,068.07	544,574.27	- 4,506.20	0.00	- 4,506.20

Saint-RB 12/1/05

**Portfolio Statement**  
 31 DEC 2005  
 Dons Duke Charitable Foundation  
 Account Number: 2609609  
 Account Name: DD S&P 500 X TOBACCO SL

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
DOLLAR GEN CORP COM CUSIP: 256669102 3,699.00	19.0700000	0.00	70,539.93	71,131.77	- 591.84	0.00	- 591.84
DOMINION RES INC VA NEW COM CUSIP: 25746U109 4,066.00	77.2000000	0.00	313,895.20	314,505.10	- 609.90	0.00	- 609.90
DONNELLY R R & SONS CO COM CUSIP: 257867101 2,576.00	34.2100000	0.00	88,124.96	89,155.36	- 1,030.40	0.00	- 1,030.40
DOVER CORP COM CUSIP: 260003108 2,370.00	40.4900000	0.00	95,961.30	96,696.00	- 734.70	0.00	- 734.70
DOW CHEM CO COM CUSIP: 260543103 11,304.00	43.8200000	0.00	495,341.28	499,297.68	- 3,956.40	0.00	- 3,956.40
DOW JONES & CO INC COM CUSIP: 260561105 718.00	35.4900000	0.00	25,481.82	25,697.22	- 215.40	0.00	- 215.40
DTE ENERGY CO COM CUSIP: 233331107 2,079.00	43.1900000	0.00	89,792.01	90,166.23	- 374.22	0.00	- 374.22
DU PONT E I DE NEMOURS & CO COM STK CUSIP: 263534109 10,767.00	42.5000000	0.00	457,597.50	463,196.34	- 5,598.84	0.00	- 5,598.84
DUKE ENERGY CORP COM STK CUSIP: 264399106 10,861.00	27.4500000	0.00	298,134.45	298,786.11	- 651.66	0.00	- 651.66
DYNEGY INC NEW CL A COM CUSIP: 26816Q101 3,498.00	4.8400000	0.00	16,930.32	17,070.24	- 139.92	0.00	- 139.92
E*TRADE FIN CORP COM CUSIP: 269246104 4,784.00	20.8600000	0.00	99,794.24	101,899.20	- 2,104.96	0.00	- 2,104.96
EASTMAN CHEM CO COM CUSIP: 277432100 962.00	51.5900000	0.00	49,629.58	50,158.68	- 529.10	0.00	- 529.10
EASTMAN KODAK CO COM CUSIP: 277461109 3,396.00	23.4000000	0.00	79,466.40	79,941.84	- 475.44	0.00	- 475.44
EATON CORP COM CUSIP: 278058102 1,731.00	67.0900000	0.00	116,132.79	116,859.81	- 727.02	0.00	- 727.02
EBAY INC COM COM CUSIP: 278642103 13,387.00	43.2500000	0.00	578,987.75	585,681.25	- 6,693.50	0.00	- 6,693.50

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**Portfolio Statement**

Doris Duke Charitable Foundation

Account Name: DD S&P 500 X-TOBACCO SL

Account Number: 2609609

31 DEC 2005

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
ECOLAB INC COM CUSIP: 278865100	36.2700000	0.00	78,959.79	79,699.97	- 740.18	0.00	- 740.18
EDISON INTL COM COM CUSIP: 281020107	43.6100000	0.00	166,284.93	167,466.96	- 1,182.03	0.00	- 1,182.03
EL PASO CORP COM CUSIP: 28336L109	12.1600000	0.00	93,741.44	93,972.71	- 231.27	0.00	- 231.27
ELECTR ARTS COM CUSIP: 285512109	52.3100000	0.00	184,026.58	184,448.74	- 422.16	0.00	- 422.16
ELECTR DATA SYS CORP NEW COM CUSIP: 285661104	24.0400000	0.00	146,692.08	148,339.62	- 1,647.54	0.00	- 1,647.54
ELI LILLY & CO COM CUSIP: 532457108	56.5900000	0.00	753,439.26	765,022.44	- 11,583.18	0.00	- 11,583.18
EMC CORP COM CUSIP: 268648102	13.6200000	0.00	381,319.14	384,398.81	- 3,079.67	0.00	- 3,079.67
EMERSON ELEC CO COM CUSIP: 291011104	74.7000000	0.00	359,381.70	362,893.73	- 3,512.03	0.00	- 3,512.03
ENGELHARD CORP COM CUSIP: 292845104	30.1500000	0.00	42,149.70	42,443.28	- 293.58	0.00	- 293.58
ENERGY CORP NEW COM CUSIP: 29364G103	68.6500000	0.00	166,682.20	167,192.08	- 509.88	0.00	- 509.88
EOG RESOURCES INC COM CUSIP: 26875P101	73.3700000	0.00	207,490.36	207,490.36	0.00	0.00	0.00
EQTY OFFICE PPTYS TR REIT CUSIP: 294741103	30.3300000	0.00	144,128.16	145,031.04	- 902.88	0.00	- 902.88
EQTY RESDNTL EFF 5/15/02 CUSIP: 29476L107	39.1200000	0.00	131,873.52	132,446.59	- 573.07	0.00	- 573.07
EQUIFAX INC COM CUSIP: 294429105	38.0200000	0.00	58,512.78	59,020.65	- 507.87	0.00	- 507.87
EXELON CORP COM CUSIP: 30161N101	53.1400000	0.00	415,235.96	416,798.76	- 1,562.80	0.00	- 1,562.80

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**Portfolio Statement**  
 31 DEC 2005  
 DORIS DUKE CHARITABLE FOUNDATION  
 Account Name: DD S&P 500 TOBACCO SL  
 Account Number: 2609609

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Unrealized gain/loss							
<b>Equities</b>							
<b>Common stock</b>							
EXPRESS SCRIPTS INC COM CUSIP: 302182100 1,704.00 83.8000000	0.00	142,795.20	143,868.72	- 1,073.52	0.00		- 1,073.52
EXXON MOBIL CORP COM CUSIP: 30231G102 72,904.00 56.1700000	0.00	4,095,017.68	4,100,120.96	- 5,103.28	0.00		- 5,103.28
F P L GROUP INC COM CUSIP 302571104 4,622.00 41.5600000	0.00	192,090.32	192,829.84	- 739.52	0.00		- 739.52
FAMILY DLR STORES INC COM CUSIP. 307000109 1,810.00 24.7900000	0.00	44,869.90	45,087.10	- 217.20	0.00		- 217.20
FEDEX CORP COM CUSIP: 31428X106 3,549.00 103.3900000	0.00	366,931.11	368,137.77	- 1,206.66	0.00		- 1,206.66
FEDT DEPT STORES INC DEL COM CUSIP: 31410H101 3,186.00 66.3300000	0.00	211,327.38	211,741.56	- 414.18	0.00		- 414.18
FEDT INVESTORS INC CL B CUSIP: 314211103 987.00 37.0400000	0.00	36,558.48	36,578.22	- 19.74	0.00		- 19.74
FHLMC COM COM CUSIP: 313400301 8,093.00 65.3500000	0.00	528,877.55	527,663.60	1,213.95	0.00		1,213.95
FIRST DATA CORP COM CUSIP: 319963104 8,948.00 43.0100000	0.00	384,853.48	385,658.80	- 805.32	0.00		- 805.32
FIRSTENERGY CORP COM CUSIP 337932107 3,860.00 48.9900000	0.00	189,101.40	189,989.20	- 887.80	0.00		- 887.80
FISERV INC COM CUSIP: 337738108 2,157.00 43.2700000	0.00	93,333.39	94,778.58	- 1,445.19	0.00		- 1,445.19
FISHER SCIENTIFIC INTL INC COM NEW CUSIP 338032204 1,434.00 61.8600000	0.00	88,707.24	88,305.72	401.52	0.00		401.52
FLUOR CORP NEW COM CUSIP 343412102 1,026.00 77.2600000	0.00	79,268.76	80,028.00	- 759.24	0.00		- 759.24
FNMA COM STOCK CUSIP: 313586109 11,337.00 48.8100000	0.00	553,358.97	543,949.26	9,409.71	0.00		9,409.71
FORD MTR CO DEL COM PAR \$0.01 CUSIP: 345370860 21,741.00 7.7200000	0.00	167,840.52	169,797.21	- 1,956.69	0.00		- 1,956.69

**Portfolio Statement**  
 31 DEC 2005  
 Dons Duke Charitable Foundation  
 Account Name: DD S&P 500 X TOBACCO  
 Account Number: 2609609

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<i>Equities</i>							
<b>Common stock</b>							
FOREST LAB INC COM CUSIP: 345838106	3,953.00	40.6800000	160,808.04	162,468.30	- 1,660.26	0.00	- 1,660.26
FORTUNE BRANDS INC COM STK CUSIP 349631101	1,709.00	78.0200000	133,336.18	134,652.11	- 1,315.93	0.00	- 1,315.93
FREEMPORT MCMORAN C & G CL B COM STK CUSIP: 35671D857	2,153.00	53.8000000	115,831.40	118,716.42	- 2,885.02	0.00	- 2,885.02
FREESCALE SEMICONDUCTOR INC CL B COM STK CUSIP: 35687M206	4,801.00	25.1700000	120,841.17	121,705.35	- 864.18	0.00	- 864.18
FRKLN RES INC COM CUSIP: 354613101	1,737.00	94.0100000	163,295.37	164,111.76	- 816.39	0.00	- 816.39
GANNETT INC COM CUSIP: 364730101	2,808.00	60.5700000	170,080.56	171,428.40	- 1,347.84	0.00	- 1,347.84
GAP INC COM CUSIP: 364760108	6,714.00	17.6400000	118,434.96	119,576.34	- 1,141.38	0.00	- 1,141.38
GATEWAY INC COM CUSIP: 367626108	3,218.00	2.5100000	8,077.18	8,045.00	32.18	0.00	32.18
GEN DYNAMICS CORP COM CUSIP: 369550108	2,357.00	114.0500000	268,815.85	269,876.50	- 1,060.65	0.00	- 1,060.65
GEN MILLS INC COM CUSIP: 370334104	4,159.00	49.3200000	205,121.88	207,575.69	- 2,453.81	0.00	- 2,453.81
GENERAL ELEC CO COM COM CUSIP: 369604103	123,798.00	35.0500000	4,339,119.90	4,356,451.62	- 17,331.72	0.00	- 17,331.72
GENERAL MOTORS CORP COMMON STOCK CUSIP: 370442105	6,617.00	19.4200000	128,502.14	125,789.17	2,712.97	0.00	2,712.97
GENUINE PARTS CO COM CUSIP 372460105	2,029.00	43.9200000	89,113.68	89,539.77	- 426.09	0.00	- 426.09
GENWORTH FINL INC COM CL A CUSIP 37247D106	4,407.00	34.5800000	152,394.06	153,099.18	- 705.12	0.00	- 705.12
GENZYME CORP COM CUSIP: 372917104	3,023.00	70.7800000	213,967.94	215,539.90	- 1,571.96	0.00	- 1,571.96

STMT 8B 16/3A

**Portfolio Statement**  
 31 DEC 2005  
 Dots Duke Charitable Foundation  
 Account Name / DD: S&P500 X-TD BACCO -SL  
 Account Number: 2609609

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
GILEAD SCI INC COM CUSIP: 375558103	5,361.00	52 6300000	282,149 43	283,275 24	- 1,125 81	0 00	- 1,125 81
GOLDEN W FNCL CORP COM CUSIP: 381317106	2,983 00	66.0000000	196,878 00	198,309 84	- 1,431 84	0 00	- 1,431 84
GOLDMAN SACHS GROUP INC COM COM CUSIP 38141G104	5,280 00	127 7100000	674,308 80	675,945 60	- 1,636 80	0 00	- 1,636 80
GOODRICH CORPORATION CUSIP 382388106	1,436.00	41.1000000	59,019.60	59,594 00	- 574 40	0 00	- 574 40
GOODYEAR TIRE & RUBBER CO COM CUSIP 382550101	2,055.00	17.3800000	35,715 90	36,188 55	- 472 65	0 00	- 472 65
GRAINGER W W INC COM CUSIP: 384802104	895 00	71.1000000	63,634 50	64,207 30	- 572 80	0 00	- 572.80
GUIDANT CORP COM STK CUSIP: 401698105	3,885.00	64.7500000	251,553 75	251,942 25	- 388 50	0 00	- 388.50
HALLIBURTON CO COM CUSIP. 406216101	6,006.00	61.9600000	372,131 76	369,008 64	3,123 12	0 00	3,123 12
HARLEY DAVIDSON INC COM CUSIP: 412822108	3,214.00	51.4900000	165,488 86	167,674 38	- 2,185.52	0 00	- 2,185 52
HARRAH S ENTMT INC COM STK CUSIP. 413619107	2,150.00	71.2900000	153,273.50	154,348.50	- 1,075 00	0 00	- 1,075 00
HARTFORD FINL SVCS GROUP INC COM CUSIP: 416515104	3,517.00	85.8900000	302,075 13	303,903 97	- 1,828 84	0 00	- 1,828 84
HASBRO INC COM CUSIP: 418056107	2,080.00	20.1800000	41,974 40	42,078 40	- 104 00	0 00	- 104.00
HCA INC COM CUSIP. 404119109	4,963.00	50.5000000	250,631 50	252,368 55	- 1,737 05	0 00	- 1,737 05
HEINZ H J CO COM CUSIP 423074103	3,915.00	33.7200000	132,013 80	133,266 60	- 1,252 80	0 00	- 1,252 80
HERCULES INC VTG COM CUSIP: 427056106	1,377.00	11.3000000	15,560 10	15,876 81	- 316 71	0 00	- 316 71

**Portfolio Statement**  
 31 DEC 2005  
 DONS DUKE CHARITABLE FOUNDATION  
 Account Name - DD - SEP 500 X TOBACCO SI  
 Account Number 2609609

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/	Accrued	Market value	Cost	Market	Translation	Total
Shares/PAR value	Local market price	income/expense					
<b>Equities</b>							
<b>Common stock</b>							
HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM COM CUSIP: 427866108	2,118.00	55.2500000	117,019.50	117,506.64	- 487.14	0.00	- 487.14
HEWLETT PACKARD CO COM CUSIP: 428236103	33,562.00	28.6300000	960,880.06	964,571.88	- 3,691.82	0.00	- 3,691.82
HILTON HOTELS CORP COM CUSIP: 432848109	3,875.00	24.1100000	93,426.25	93,000.00	426.25	0.00	426.25
HLTH MGMT ASSOC INC NEW CL A COM CUSIP: 421933102	2,922.00	21.9600000	64,167.12	64,663.86	- 496.74	0.00	- 496.74
HOME DEPOT INC COM CUSIP: 437076102	24,885.00	40.4800000	1,007,344.80	1,013,814.90	- 6,470.10	0.00	- 6,470.10
HONEYWELL INTL INC COM STK CUSIP: 438516106	9,869.00	37.2500000	367,620.25	370,975.71	- 3,355.46	0.00	- 3,355.46
HOSPIRA INC COM CUSIP: 441060100	1,891.00	42.7800000	80,896.98	81,464.28	- 567.30	0.00	- 567.30
HUMANA INC COM CUSIP: 444859102	1,921.00	54.3300000	104,367.93	105,731.84	- 1,363.91	0.00	- 1,363.91
HUNTINGTON BANCSHARES INC COM CUSIP: 446150104	2,665.00	23.7500000	63,293.75	63,613.55	- 319.80	0.00	- 319.80
ILL TOOL WKS INC COM CUSIP: 452308109	2,397.00	87.9900000	210,912.03	213,476.82	- 2,564.79	0.00	- 2,564.79
IMS HLTH INC COM STK CUSIP: 449934108	2,757.00	24.9200000	68,704.44	68,787.15	- 82.71	0.00	- 82.71
INGERSOLL-RAND CO CL A COM STK CUSIP: G4776G101	3,871.00	40.3700000	156,272.27	157,510.99	- 1,238.72	0.00	- 1,238.72
INTEL CORP COM COM CUSIP: 458140100	70,634.00	24.9600000	1,763,024.64	1,770,794.38	- 7,769.74	0.00	- 7,769.74
INTERNATIONAL BUSINESS MACHS CORP COM CUSIP: 459200101	18,505.00	82.2000000	1,521,111.00	1,524,812.00	- 3,701.00	0.00	- 3,701.00
INTERPUBLIC GROUP COMPANIES INC COM CUSIP: 460690100	5,128.00	9.6500000	49,485.20	49,690.32	- 205.12	0.00	- 205.12

Unrealized gain/loss

SAMTRB 18/38



**Portfolio Statement**

Doris Duke Charitable Foundation

Account Name: DD S&P 500 X TOBACCO SL

Account Number: 2609609

31 DEC 2005

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/ Local market price	Shares/PAR value	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>								
<b>Common stock</b>								
INTL FLAVORS & FRAGRANCES INC COM CUSIP: 459506101		941.00	0.00	31,523.50	31,834.03	- 310.53	0.00	- 310.53
INTL GAME TECH COM CUSIP: 459902102		3,941.00	0.00	121,303.98	122,446.87	- 1,142.89	0.00	- 1,142.89
INTL PAPER CO COM CUSIP: 460146103		5,741.00	0.00	192,955.01	196,457.02	- 3,502.01	0.00	- 3,502.01
INTUIT COM CUSIP: 461202103		2,069.00	0.00	110,277.70	111,022.54	- 744.84	0.00	- 744.84
ITT INDS INC COM CUSIP: 450911102		1,080.00	0.00	111,045.60	111,704.40	- 658.80	0.00	- 658.80
JABIL CIRCUIT INC COM CUSIP: 466313103		2,033.00	0.00	75,403.97	75,769.91	- 365.94	0.00	- 365.94
JANUS CAP GROUP INC COM CUSIP: 47102X105		2,516.00	0.00	46,873.08	47,225.32	- 352.24	0.00	- 352.24
JDS UNIPHASE CORP COM ISIN US46612J1016 CUSIP: 46612J101		19,462.00	0.00	45,930.32	46,903.42	- 973.10	0.00	- 973.10
JEFFERSON-PILOT CORP COM CUSIP: 475070108		1,567.00	0.00	89,209.31	89,522.71	- 313.40	0.00	- 313.40
JOHNSON & JOHNSON COM CUSIP: 478160104		34,854.00	0.00	2,094,725.40	2,099,953.50	- 5,228.10	0.00	- 5,228.10
JOHNSON CTL INC COM CUSIP: 478366107		2,258.00	0.00	164,630.78	165,398.50	- 767.72	0.00	- 767.72
JONES APPAREL GROUP INC COM CUSIP: 480074103		1,390.00	0.00	42,700.80	42,700.80	0.00	0.00	0.00
JPMORGAN CHASE & CO COM CUSIP: 46625H100		40,993.00	0.00	1,627,012.17	1,633,980.98	- 6,968.81	0.00	- 6,968.81
KB HOME COM CUSIP: 48666K109		914.00	0.00	66,411.24	66,831.68	- 420.44	0.00	- 420.44
KELLOGG CO COM CUSIP: 487836108		3,005.00	0.00	129,876.10	130,657.40	- 781.30	0.00	- 781.30

Unrealized gain/loss

STARTER 19/38

13-7043679

**Portfolio Statement**  
 31 DEC 2005  
 DOTS Duke Charitable Foundation  
 Account Name: DOTS S&P 500 X-TOBACCO SL  
 Account Number: 2609609

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
KERR MCGEE CORP COM CUSIP: 492386107 1,357.00 90 8600000		0.00	123,297.02	122,401.40	895.62	0.00	895.62
KEYCORP NEW COM CUSIP: 493267108 4,772.00 32.9300000		0.00	157,141.96	158,239.52	- 1,097.56	0.00	- 1,097.56
KEYSPAN CORP COM CUSIP: 49337W100 2,060.00 35 6900000		0.00	73,521.40	73,088.80	432.60	0.00	432.60
KIMBERLY-CLARK CORP COM CUSIP: 494368103 5,471.00 59.5500000		0.00	326,345.15	328,205.29	- 1,860.14	0.00	- 1,860.14
KINDER MORGAN INC COM STK CUSIP: 49455P101 1,231.00 91 9500000		0.00	113,190.45	112,993.49	196.96	0.00	196.96
KING PHARMACEUTICALS INC COM CUSIP: 495582108 2,853.00 16 9200000		0.00	48,272.76	48,443.94	- 171.18	0.00	- 171.18
KLA-TENCOR CORP CUSIP: 482480100 2,309.00 49.3300000		0.00	113,902.97	115,172.92	- 1,269.95	0.00	- 1,269.95
KNIGHT-RIDDER INC COM STK CUSIP: 499040103 820.00 63.3000000		0.00	51,906.00	52,012.60	- 106.60	0.00	- 106.60
KOHL'S CORP COM CUSIP: 500255104 4,035.00 48 6000000		0.00	196,101.00	196,948.35	- 847.35	0.00	- 847.35
KROGER CO COM CUSIP: 501044101 8,483.00 18.8800000		0.00	160,159.04	160,498.36	- 339.32	0.00	- 339.32
L-3 COMMUNICATIONS HLDG CORP COM CUSIP: 502424104 1,405.00 74 3500000		0.00	104,461.75	105,318.80	- 857.05	0.00	- 857.05
LAB CORP AMER HLDGS COM NEW CUSIP: 50540R409 1,554.00 53 8500000		0.00	83,682.90	83,729.52	- 46.62	0.00	- 46.62
LEGGETT & PLATT INC COM CUSIP: 524660107 2,147.00 22.9600000		0.00	49,295.12	50,110.98	- 815.86	0.00	- 815.86
LEHMAN BROS HLDGS INC COM CUSIP: 524908100 3,137.00 128.1700000		0.00	402,069.29	401,410.52	658.77	0.00	658.77
LENNAR CORP CL A CUSIP: 526057104 1,606.00 61.0200000		0.00	97,998.12	98,688.70	- 690.58	0.00	- 690.58

Unrealized gain/loss

STMT 20/38

**Portfolio Statement**

Doris Duke Charitable Foundation

Account Number: 2609609  
Account Name: DD SEP 500X TOBACCO

31 DEC 2005

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Unrealized gain/loss	
							Total	
<b>Equities</b>								
<b>Common stock</b>								
LEXMARK INTL INC NEW CL A CUSIP: 529771107 1,355.00 44 8300000		0.00	60,744.65	61,300.20	- 555.55	0.00	- 555.55	
LINCOLN NATL CORP COM CUSIP: 534187109 2,026.00 53.0300000		0.00	107,438.78	108,107.36	- 668.58	0.00	- 668.58	
LINEAR TECH CORP DEL CUSIP: 535678106 3,566.00 36.0700000		0.00	128,625.62	129,374.48	- 748.86	0.00	- 748.86	
LIZ CLAIBORNE INC COM CUSIP: 539320101 1,267.00 35.8200000		0.00	45,383.94	45,421.95	- 38.01	0.00	- 38.01	
LOCKHEED MARTIN CORP COM CUSIP: 539830109 4,186.00 63.6300000		0.00	266,355.18	265,894.72	460.46	0.00	460.46	
LOEWS CORP COM CUSIP: 540424108 1,587.00 94.8500000		0.00	150,526.95	150,907.83	- 380.88	0.00	- 380.88	
LOUISIANA-PACIFIC CORP COM CUSIP: 546347105 1,259.00 27.4700000		0.00	34,584.73	34,899.48	- 314.75	0.00	- 314.75	
LOWES COS INC COM CUSIP: 548661107 9,159.00 66.6600000		0.00	610,538.94	615,026.85	- 4,487.91	0.00	- 4,487.91	
LSI LOGIC CORP COM CUSIP: 502161102 4,564.00 8.0000000		0.00	36,512.00	36,922.76	- 410.76	0.00	- 410.76	
LTD BRANDS CUSIP: 532716107 4,071.00 22.3500000		0.00	90,986.85	91,312.53	- 325.68	0.00	- 325.68	
LUCENT TECHNOLOGIES INC COM STK CUSIP: 549463107 52,008.00 2.6600000		0.00	138,341.28	140,421.60	- 2,080.32	0.00	- 2,080.32	
M & T BK CORP COM CUSIP: 55261F104 933.00 109.0500000		0.00	101,743.65	102,396.75	- 653.10	0.00	- 653.10	
MANOR CARE INC NEW COM STK CUSIP: 564055101 922.00 39.7700000		0.00	36,667.94	36,880.00	- 212.06	0.00	- 212.06	
MARATHON OIL CORP COM CUSIP: 565849106 4,291.00 60.9700000		0.00	261,622.27	260,463.70	1,158.57	0.00	1,158.57	
MARRIOTT INTL INC NEW COM STK CL A CUSIP: 571903202 1,926.00 66.9700000		0.00	128,984.22	130,505.76	- 1,521.54	0.00	- 1,521.54	

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**Portfolio Statement**  
 31 DEC 2005  
 Boys Duke Charitable Foundation  
 Account Name: DD S&P 500 X TOBACCO SL  
 Account Number: 2609609

◆ Asset Detail - Base Currency

Unrealized gain/loss \_\_\_\_\_

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
MARSH & MCLENNAN CO'S INC COM CUSIP: 571748102 6,376.00	31.7600000	0.00	202,501.76	203,649.44	- 1,147.68	0.00	- 1,147.68
MARSHALL & ILSLEY CORP COM CUSIP: 571834100 2,446.00	43.0400000	0.00	105,275.84	106,034.10	- 758.26	0.00	- 758.26
MASCO CORP COM CUSIP: 574599106 4,959.00	30.1900000	0.00	149,712.21	148,670.82	1,041.39	0.00	1,041.39
MATTEL INC COM CUSIP: 577081102 4,773.00	15.8200000	0.00	75,508.86	75,890.70	- 381.84	0.00	- 381.84
MAXIM INTEGRATED PRODS INC COM CUSIP: 57772K101 3,836.00	36.2400000	0.00	139,016.64	140,896.28	- 1,879.64	0.00	- 1,879.64
MAYTAG CORP COM CUSIP: 578592107 975.00	18.8200000	0.00	18,349.50	18,300.75	48.75	0.00	48.75
MBIA INC COM CUSIP: 55262C100 1,586.00	60.1600000	0.00	95,413.76	96,238.48	- 824.72	0.00	- 824.72
MC CORMICK & CO INC COM NON-VTG CUSIP: 579780206 1,581.00	30.9200000	0.00	48,884.52	48,726.42	158.10	0.00	158.10
MC DONALDS CORP COM CUSIP: 580135101 14,741.00	33.7200000	0.00	497,066.52	503,257.74	- 6,191.22	0.00	- 6,191.22
MCGRAW HILL COMPANIES INC COM CUSIP: 580645109 4,389.00	51.6300000	0.00	226,604.07	230,246.94	- 3,642.87	0.00	- 3,642.87
MCKESSON CORP CUSIP: 58155Q103 3,601.00	51.5900000	0.00	185,775.59	188,404.32	- 2,628.73	0.00	- 2,628.73
MEADWESTVACO CORP COM CUSIP: 583334107 2,119.00	28.0300000	0.00	59,395.57	59,840.56	- 444.99	0.00	- 444.99
MEDCO HLTH SOLUTIONS INC COM CUSIP: 58405U102 3,600.00	55.8000000	0.00	200,880.00	204,408.00	- 3,528.00	0.00	- 3,528.00
MEDIMMUNE INC COM CUSIP: 584699102 2,877.00	35.0200000	0.00	100,752.54	100,810.08	- 57.54	0.00	- 57.54
MEDTRONIC INC COM CUSIP: 585055106 14,169.00	57.5700000	0.00	815,709.33	818,968.20	- 3,258.87	0.00	- 3,258.87

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**Portfolio Statement**  
 31 DEC 2005  
 DORIS DUKE CHARITABLE FOUNDATION  
 Account Name: DD S&P 500 X TOBACCO SL  
 Account Number: 2609619

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
MELLON FINL CORP COM CUSIP: 58551A108 4,893.00	34.2500000	0.00	167,585.25	169,151.01	- 1,565.76	0.00	- 1,565.76
MERCK & CO INC COM CUSIP: 589331107 25,614.00	31.8100000	0.00	814,781.34	828,612.90	- 13,831.56	0.00	- 13,831.56
MERCURY INTERACTIVE CORP COM CUSIP: 589405109 1,008.00	27.7900000	0.00	28,012.32	27,861.12	151.20	0.00	151.20
MEREDITH CORP COM CUSIP: 589433101 512.00	52.3400000	0.00	26,798.08	26,828.80	- 30.72	0.00	- 30.72
MERRILL LYNCH & CO INC COM STK CUSIP: 590188108 10,764.00	67.7300000	0.00	729,045.72	731,413.80	- 2,368.08	0.00	- 2,368.08
METLIFE INC COM ISIN US59156R1086 CUSIP: 59156R108 8,869.00	49.0000000	0.00	434,581.00	435,201.83	- 620.83	0.00	- 620.83
MGIC INVT CORP WIS COM CUSIP: 552848103 1,060.00	65.8200000	0.00	69,769.20	70,023.60	- 254.40	0.00	- 254.40
MICRON TECH INC COM CUSIP: 595112103 7,289.00	13.3100000	0.00	97,016.59	96,725.03	291.56	0.00	291.56
MICROSOFT CORP COM CUSIP: 594918104 107,255.00	26.1500000	0.00	2,804,718.25	2,817,588.85	- 12,870.60	0.00	- 12,870.60
MILLIPORE CORP COM CUSIP: 601073109 607.00	66.0400000	0.00	40,086.28	40,055.93	30.35	0.00	30.35
MOLEX INC COM CUSIP: 608554101 1,711.00	25.9500000	0.00	44,400.45	44,742.65	- 342.20	0.00	- 342.20
MOLSON COORS BREWING CO CL B CL B CUSIP: 60871R209 675.00	66.9900000	0.00	45,218.25	45,238.50	- 20.25	0.00	- 20.25
MONSANTO CO NEW COM CUSIP: 61166W101 3,143.00	77.5300000	0.00	243,676.79	243,268.20	408.59	0.00	408.59
MONSTER WORLDWIDE INC COM CUSIP: 611742107 1,439.00	40.8200000	0.00	58,739.98	59,517.04	- 777.06	0.00	- 777.06
MOODYS CORP COM CUSIP: 615369105 2,904.00	61.4200000	0.00	178,363.68	179,118.72	- 755.04	0.00	- 755.04

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**Portfolio Statement**  
 31 DEC 2005  
 Dots Duke Capital Management Foundation  
 Account Name: DD S&P 500 X TOBACCO SL  
 Account number: 2609609

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
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*Equities*

**Common stock**

MORGAN STANLEY CUSIP: 617446448 12,626.00 56.7400000	0.00	716,399.24	721,323.38	- 4,924.14	0.00	- 4,924.14
MOTOROLA INC COM CUSIP: 620076109 29,176.00 22.5900000	0.00	659,085.84	665,212.80	- 6,126.96	0.00	- 6,126.96
MURPHY OIL CORP COM CUSIP: 626717102 1,931.00 53.9900000	0.00	104,254.69	103,598.15	656.54	0.00	656.54
MYLAN LAB INC COM CUSIP: 628530107 2,582.00 19.9600000	0.00	51,536.72	51,949.84	- 413.12	0.00	- 413.12
N FORK BANCORPORATION INC COM CUSIP: 659424105 5,566.00 27.3600000	0.00	152,285.76	153,009.34	- 723.58	0.00	- 723.58
NABORS INDUSTRIES COM USD0.10 CUSIP: G6359F103 1,849.00 75.7500000	0.00	140,061.75	139,322.15	739.60	0.00	739.60
NATIONAL OILWELL VARCO COM STK CUSIP: 637071101 2,039.00 62.7000000	0.00	127,845.30	127,457.89	387.41	0.00	387.41
NATL CY CORP COM CUSIP: 635405103 6,452.00 33.5700000	0.00	216,593.64	217,948.56	- 1,354.92	0.00	- 1,354.92
NATL SEMICONDUCTOR CORP COM CUSIP: 637640103 4,061.00 25.9800000	0.00	105,504.78	106,316.98	- 812.20	0.00	- 812.20
NAVISTAR INTL CORP NEW COM CUSIP: 63934E108 753.00 28.6200000	0.00	21,550.86	21,693.93	- 143.07	0.00	- 143.07
NCR CORP COM CUSIP: 62886E108 2,145.00 33.9400000	0.00	72,801.30	73,101.60	- 300.30	0.00	- 300.30
NETWORK APPLIANCE INC DEL CUSIP: 64120L104 4,353.00 27.0000000	0.00	117,531.00	119,707.50	- 2,176.50	0.00	- 2,176.50
NEW YORK TIMES CO CL A ISIN #US6501111073 CUSIP: 650111107 1,715.00 26.4500000	0.00	45,361.75	45,344.60	17.15	0.00	17.15
NEWELL RUBBERMAID INC COM CUSIP: 651229106 3,255.00 23.7800000	0.00	77,403.90	78,022.35	- 618.45	0.00	- 618.45
NEWMONT MINING CORP NEW COM CUSIP: 651639106 5,231.00 53.4000000	0.00	279,335.40	280,852.39	- 1,516.99	0.00	- 1,516.99

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**Portfolio Statement**

Doris Duke Charitable Foundation

Account Number: 2609609  
Account Name: DD S&P 500 X TOBACCO SL

3 DEC 2005

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
NEWS CORP CL A COM CUSIP: 65248E104	28,498.00 15.5500000	0.00	443,143.90	446,563.66	- 3,419.76	0.00	- 3,419.76
NICOR INC COM CUSIP: 654086107	539.00 39.3100000	0.00	21,188.09	21,215.04	- 26.95	0.00	- 26.95
NIKE INC CL B CL B CUSIP: 654106103	2,225.00 86.7900000	0.00	193,107.75	194,465.00	- 1,357.25	0.00	- 1,357.25
NISOURCE INC COM CUSIP: 65473P105	3,221.00 20.8600000	0.00	67,190.06	67,125.64	64.42	0.00	64.42
NOBLE CORPORATION COM CUSIP: G65422100	1,618.00 70.5400000	0.00	114,133.72	113,502.70	631.02	0.00	631.02
NORDSTROM INC COM CUSIP: 655664100	2,556.00 37.4000000	0.00	95,594.40	95,773.32	- 178.92	0.00	- 178.92
NORFOLK SOUTHN CORP COM CUSIP: 655844108	4,757.00 44.8300000	0.00	213,256.31	213,874.72	- 618.41	0.00	- 618.41
NORTH TR CORP COM CUSIP: 665859104	2,170.00 51.8200000	0.00	112,449.40	112,818.30	- 368.90	0.00	- 368.90
NORTHROP GRUMMAN CORP COM CUSIP: 668807102	4,160.00 60.1100000	0.00	250,057.60	249,059.20	998.40	0.00	998.40
NOVELL INC COM CUSIP: 670006105	4,452.00 8.8300000	0.00	39,311.16	39,489.24	- 178.08	0.00	- 178.08
NOVELLUS SYS INC COM CUSIP: 670008101	1,587.00 24.1200000	0.00	38,278.44	38,326.05	- 47.61	0.00	- 47.61
NUCOR CORP COM CUSIP: 670346105	1,820.00 66.7200000	0.00	121,430.40	123,104.80	- 1,674.40	0.00	- 1,674.40
NVIDIA CORP COM CUSIP: 67066G104	2,029.00 36.5600000	0.00	74,180.24	75,620.83	- 1,440.59	0.00	- 1,440.59
OCCIDENTAL PETE CORP COM CUSIP: 674599105	4,708.00 79.8800000	0.00	376,075.04	375,510.08	564.96	0.00	564.96
OFFICE DEPOT INC COM CUSIP: 676220106	3,612.00 31.4000000	0.00	113,416.80	113,236.20	180.60	0.00	180.60

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**Portfolio Statement**

31 DEC 2005

Doris Duke Charitable Foundation

Account Number 2609609  
Account Name DD S&P 500 X TOBACCO -SL

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/ Local market price	Shares/PAR value	Accrued income/expense	Market value	Cost	Market	Translation	Unrealized gain/loss	Total
<b>Equities</b>									
<b>Common stock</b>									
OFFICEMAX INC DEL COM COM CUSIP: 67622P101		863 00	25.3600000	21,885 68	21,997 87	- 112 19	0 00	0 00	- 112 19
OMNICOM GROUP INC COM CUSIP: 681919106		2,110.00	85.1300000	179,624 30	180,172.90	- 548 60	0 00	0 00	- 548 60
ORACLE CORP COM CUSIP: 68389X105		44,050 00	12.2100000	537,850 50	541,374 50	- 3,524.00	0 00	0 00	- 3,524 00
PACCAR INC COM CUSIP: 693718108		1,981.00	69.2300000	137,144 63	138,610 57	- 1,465 94	0 00	0 00	- 1,465 94
PACTIV CORP COM CUSIP: 695257105		1,705 00	22.0000000	37,510 00	37,373 60	136 40	0 00	0 00	136 40
PALL CORP COM CUSIP: 696429307		1,452 00	26.8600000	39,000 72	39,131 40	- 130 68	0 00	0 00	- 130 68
PARAMETRIC TECH CORP COM CUSIP: 699173100		3,325.00	6.1000000	20,282 50	20,448.75	- 166 25	0.00	0.00	- 166.25
PARKER-HANNIFIN CORP COM CUSIP: 701094104		1,416.00	65.9600000	93,399.36	94,305 60	- 906 24	0.00	0.00	- 906 24
PATTERSON COS INC COM CUSIP: 703395103		1,629.00	33.4000000	54,408.60	55,076 49	- 667 89	0 00	0 00	- 667 89
PAYCHEX INC COM CUSIP: 704326107		3,903 00	38.1200000	148,782.36	151,475.43	- 2,693 07	0 00	0 00	- 2,693 07
PENNEY J C CO INC COM CUSIP: 708160106		2,717 00	55.6000000	151,065 20	150,630 48	434 72	0 00	0 00	434 72
PEOPLES ENERGY CORP COM CUSIP: 711030106		466 00	35.0700000	16,342 62	16,463 78	- 121 16	0 00	0 00	- 121 16
PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005 CUSIP: 713409100		1,639 00	28.6100000	46,891.79	47,186.81	- 295 02	0 00	0 00	- 295 02
PEPSICO INC COM CUSIP: 713448108		19,437.00	59.0800000	1,148,337 96	1,157,278 98	- 8,941.02	0 00	0 00	- 8,941 02
PERKINELMER INC COM CUSIP: 714046109		1,524 00	23.5600000	35,905 44	36,362 64	- 457 20	0 00	0 00	- 457 20

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**Portfolio Statement**

31 DEC 2005

Doris Duke Charitable Foundation

Account Number: 2609609  
Account Name: DD: S&P 500X-TOBACCO SL

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
PFIZER INC COM STK \$ 11 1/9 PAR CUSIP: 717081103 86,361.00 23 3200000	0.00	2,013,938.52	2,025,165.45	- 11,226.93	0.00	- 11,226.93	
PG& E CORP COM CUSIP: 69331C108 4,015.00 37.1200000	0.00	149,036.80	149,558.75	- 521.95	0.00	- 521.95	
PHELPS DODGE CORP CAP CUSIP: 717265102 1,188.00 143.8700000	0.00	170,917.56	172,889.64	- 1,972.08	0.00	- 1,972.08	
PINNACLE W. CAP CORP COM CUSIP: 723484101 1,166.00 41.3500000	0.00	48,214.10	48,633.86	- 419.76	0.00	- 419.76	
PITNEY BOWES INC COM CUSIP: 724479100 2,668.00 42.2500000	0.00	112,723.00	113,149.88	- 426.88	0.00	- 426.88	
PLUM CREEK TIMBER CO INC COM CUSIP: 729251108 2,176.00 36.0500000	0.00	78,444.80	79,402.24	- 957.44	0.00	- 957.44	
PMC SIERRA INC COM CUSIP: 69344F106 2,225.00 7.7100000	0.00	17,154.75	17,288.25	- 133.50	0.00	- 133.50	
PNC FINANCIAL SERVICES GROUP COM STK CUSIP: 693475105 3,421.00 61.8300000	0.00	211,520.43	213,059.88	- 1,539.45	0.00	- 1,539.45	
PPG IND INC COM CUSIP: 693506107 1,953.00 57.9000000	0.00	113,078.70	113,039.64	39.06	0.00	39.06	
PPL CORP COM ISIN US69351T1060 CUSIP: 69351T106 4,447.00 29.4000000	0.00	130,741.80	131,319.91	- 578.11	0.00	- 578.11	
PRAXAIR INC COM CUSIP: 74005P104 3,773.00 52.9600000	0.00	199,818.08	202,119.61	- 2,301.53	0.00	- 2,301.53	
PRICE T ROWE GROUP INC COM CUSIP: 74144T108 1,529.00 72.0300000	0.00	110,133.87	110,164.45	- 30.58	0.00	- 30.58	
PRINCIPAL FINL GROUP INC COM STK CUSIP: 74251V102 3,278.00 47.4300000	0.00	155,475.54	156,393.38	- 917.84	0.00	- 917.84	
PROCTER & GAMBLE CO COM CUSIP: 742718109 39,269.00 57.8800000	0.00	2,272,889.72	2,294,094.98	- 21,205.26	0.00	- 21,205.26	
PROGRESS ENERGY INC COM COM CUSIP: 743263105 2,944.00 43.9200000	0.00	129,300.48	129,948.16	- 647.68	0.00	- 647.68	

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◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
PROGRESSIVE CORP OH COM CUSIP: 743315103	2,310.00	116.7800000	269,761.80	274,012.20	- 4,250.40	0.00	- 4,250.40
PROLOGIS SH BEN INT CUSIP: 743410102	2,849.00	46.7200000	133,105.28	133,618.10	- 512.82	0.00	- 512.82
PRUDENTIAL FINL INC COM COM CUSIP: 744320102	5,914.00	73.1900000	432,845.66	436,098.36	- 3,252.70	0.00	- 3,252.70
PUB SERVICE ENTERPRISE GROUP INC COM CUSIP: 744573106	2,934.00	64.9700000	190,621.98	191,355.48	- 733.50	0.00	- 733.50
PUB STORAGE INC COM CUSIP: 74460D109	977.00	67.7200000	66,162.44	66,865.88	- 703.44	0.00	- 703.44
PULTE HOMES INC COM CUSIP: 745867101	2,538.00	39.3600000	99,895.68	101,316.96	- 1,421.28	0.00	- 1,421.28
QLOGIC CORP COM CUSIP: 747277101	937.00	32.5100000	30,461.87	30,574.31	- 112.44	0.00	- 112.44
QUALCOMM INC COM COM CUSIP: 747525103	19,260.00	43.0800000	829,720.80	838,580.40	- 8,859.60	0.00	- 8,859.60
QUEST DIAGNOSTICS INC COM CUSIP: 74834L100	1,938.00	51.4800000	99,768.24	100,504.68	- 736.44	0.00	- 736.44
QWEST COMMUNICATIONS INTL INC COM CUSIP: 749121109	18,054.00	5.6500000	102,005.10	102,185.64	- 180.54	0.00	- 180.54
RADIOSHACK CORP COM CUSIP: 750438103	1,568.00	21.0300000	32,975.04	33,116.16	- 141.12	0.00	- 141.12
RAYTHEON CO COM NEW COM NEW CUSIP: 755111507	5,229.00	40.1500000	209,944.35	208,846.26	1,098.09	0.00	1,098.09
REGIONS FINL CORP NEW COM CUSIP: 7591EP100	5,360.00	34.1600000	183,097.60	184,008.80	- 911.20	0.00	- 911.20
ROBERT HALF INTL INC COM CUSIP: 770323103	2,002.00	37.8900000	75,855.78	76,176.10	- 320.32	0.00	- 320.32
ROCKWELL AUTOMATION CUSIP: 773903109	2,096.00	59.1600000	123,999.36	125,361.76	- 1,362.40	0.00	- 1,362.40

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**Portfolio Statement**

Dois Duke Charitable Foundation

Account Name: DD S&P 500 X TOBACCO SL

Account Number: 2609609

31 DEC 2005

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Unrealized gain/loss							
<b>Equities</b>							
<b>Common stock</b>							
ROCKWELL COLLINS INC COM CUSIP: 774341101	46 4700000	0.00	93,869.40	95,525.80	- 1,656.40	0.00	- 1,656.40
ROHM & HAAS CO COM CUSIP: 775371107	48.4200000	0.00	81,490.86	82,029.42	- 538.56	0.00	- 538.56
ROWAN COMPANIES INC COM CUSIP: 779382100	35.6400000	0.00	45,833.04	45,408.66	424.38	0.00	424.38
RYDER SYS INC COM CUSIP: 783549108	41.0200000	0.00	30,641.94	31,127.49	- 485.55	0.00	- 485.55
S.W. AIRL CO COM CUSIP: 844741108	16 4300000	0.00	134,101.66	134,999.48	- 897.82	0.00	- 897.82
SABRE HLDGS CORP CUSIP: 785905100	24.1100000	0.00	36,864.19	37,108.83	- 244.64	0.00	- 244.64
SAFECO CORP COM CUSIP: 786429100	56.5000000	0.00	81,586.00	82,048.08	- 462.08	0.00	- 462.08
SAFeway INC COM NEW CUSIP: 766514208	23 6600000	0.00	124,356.96	125,303.04	- 946.08	0.00	- 946.08
SANMINA-SCI CORP FORMERLY SANMINA HLDGS COM COM CUSIP: 800907107	4.2600000	0.00	26,032.86	25,971.75	61.11	0.00	61.11
SARA LEE CORP COM CUSIP: 803111103	18.9000000	0.00	168,002.10	168,624.33	- 622.23	0.00	- 622.23
SCHERING-PLOUGH CORP COM CUSIP: 806605101	20.8500000	0.00	360,830.10	365,156.60	- 4,326.50	0.00	- 4,326.50
SCHLUMBERGER LTD COM STK CUSIP: 806857108	97.1500000	0.00	670,335.00	668,610.00	1,725.00	0.00	1,725.00
SCHWAB CHARLES CORP COM NEW CUSIP: 808513105	14 6700000	0.00	177,110.91	179,404.78	- 2,293.87	0.00	- 2,293.87
SCIENTIFIC-ATLANTA INC COM CUSIP: 808655104	43.0700000	0.00	77,999.77	77,818.67	181.10	0.00	181.10
SCRIPPS E.W INC NEW CL A COM CUSIP: 811054204	48.0200000	0.00	47,875.94	47,856.00	19.94	0.00	19.94

STMT 8B 29/38

**Portfolio Statement**

Doris Duke Charitable Foundation

Account Number: 2609609  
Account Name: DD S&P 500 X-TOBACCO SL

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
SEALED AIR CORP NEW COM STK CUSIP 81211K100 950.00	56.1700000	0.00	53,361.50	53,608.50	- 247.00	0.00	- 247.00
SEARS HLDGS CORP COM CUSIP 812350106 1,168.00	115.5300000	0.00	134,939.04	136,422.40	- 1,483.36	0.00	- 1,483.36
SEMPRA ENERGY INC COM STK CUSIP 816851109 3,008.00	44.8400000	0.00	134,878.72	134,608.00	270.72	0.00	270.72
SHERWIN-WILLIAMS CO COM CUSIP 824348106 1,311.00	45.4200000	0.00	59,545.62	60,056.91	- 511.29	0.00	- 511.29
SIEBEL SYS INC COM CUSIP 826170102 6,295.00	10.5800000	0.00	66,601.10	66,538.15	62.95	0.00	62.95
SIGMA-ALDRICH CORP COM CUSIP 82652101 797.00	63.2900000	0.00	50,442.13	50,768.90	- 326.77	0.00	- 326.77
SIMON PPTY GROUP INC COM CUSIP 828806109 2,162.00	76.6300000	0.00	167,206.66	167,970.36	- 763.70	0.00	- 763.70
SLM CORP COM CUSIP 78442P106 4,866.00	55.0900000	0.00	269,169.74	268,387.98	781.76	0.00	781.76
SNAP-ON INC COM CUSIP 833034101 706.00	37.5600000	0.00	26,517.36	26,609.14	- 91.78	0.00	- 91.78
SOLETRON CORP COM CUSIP 834182107 10,777.00	3.6600000	0.00	39,443.82	38,473.89	969.93	0.00	969.93
SOUTHERN CO COM STK CUSIP 842587107 8,682.00	34.5300000	0.00	299,789.46	301,612.68	- 1,823.22	0.00	- 1,823.22
SOVEREIGN BANCORP INC COM CUSIP 845905108 4,175.00	21.6200000	0.00	90,263.50	90,597.50	- 334.00	0.00	- 334.00
SPRINT NEXTEL CORP CUSIP 852061100 34,609.00	23.3600000	0.00	808,466.24	817,810.67	- 9,344.43	0.00	- 9,344.43
ST JUDE MED INC COM CUSIP 790849103 4,291.00	50.2000000	0.00	215,408.20	217,639.52	- 2,231.32	0.00	- 2,231.32
ST PAUL TRAVELERS CORP CUSIP 792860108 8,109.00	44.6700000	0.00	362,229.03	363,039.93	- 810.90	0.00	- 810.90

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**Portfolio Statement**

31 DEC 2005

Doris Duke Charitable Foundation

Account Number: 2609609  
Account Name: DD S&P 500 X TOBACCO SV

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/ Local market price	Shares/Par value	Accrued income/expense	Market value	Cost	Market	Translation	Unrealized gain/loss	Total
<b>Equities</b>									
<b>Common stock</b>									
ST STR CORP COM CUSIP: 857477103	55.4400000	3,839.00	0.00	212,834.16	214,715.27	- 1,881.11	0.00	0.00	- 1,881.11
STANLEY WKS COM CUSIP: 854616109	48.0400000	848.00	0.00	40,737.92	41,272.16	- 534.24	0.00	0.00	- 534.24
STAPLES INC COM CUSIP: 855030102	22.7100000	8,561.00	0.00	194,420.31	196,817.39	- 2,397.08	0.00	0.00	- 2,397.08
STARBUCKS CORP COM CUSIP: 855244109	30.0100000	8,998.00	0.00	270,029.98	274,528.98	- 4,499.00	0.00	0.00	- 4,499.00
STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 B SH BEN INT STARWOOD REIT CUSIP 85590A203	63.8600000	2,566.00	0.00	163,864.76	164,865.50	- 1,000.74	0.00	0.00	- 1,000.74
STRYKER CORP COM CUSIP: 863667101	44.4300000	3,412.00	0.00	151,595.16	153,232.92	- 1,637.76	0.00	0.00	- 1,637.76
SUN MICROSYSTEMS INC COM STK \$.00067 PAR CUSIP: 866810104	4.1900000	39,959.00	0.00	167,428.21	169,825.75	- 2,397.54	0.00	0.00	- 2,397.54
SUN TR BANKS INC COM CUSIP: 867914103	72.7600000	4,232.00	0.00	307,920.32	309,697.76	- 1,777.44	0.00	0.00	- 1,777.44
SUNOCO INC COM COM CUSIP: 86764P109	78.3800000	1,593.00	0.00	124,859.34	124,540.74	318.60	0.00	0.00	318.60
SUPER VALU INC COM CUSIP: 868536103	32.4800000	1,605.00	0.00	52,130.40	52,692.15	- 561.75	0.00	0.00	- 561.75
SYMANTEC CORP COM CUSIP: 871503108	17.5000000	12,660.00	0.00	221,550.00	218,891.40	2,658.60	0.00	0.00	2,658.60
SYMBOL TECHNOLOGIES INC COM CUSIP: 871508107	12.8200000	2,968.00	0.00	38,049.76	37,396.80	652.96	0.00	0.00	652.96
SYNOVUS FINL CORP COM CUSIP: 87161C105	27.0100000	3,688.00	0.00	99,612.88	100,092.32	- 479.44	0.00	0.00	- 479.44
SYSCO CORP COM CUSIP: 871829107	31.0500000	7,262.00	0.00	225,485.10	227,591.08	- 2,105.98	0.00	0.00	- 2,105.98
TARGET CORP COM COM CUSIP: 87612E106	54.9700000	10,298.00	0.00	566,081.06	568,861.52	- 2,780.46	0.00	0.00	- 2,780.46

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**Portfolio Statement**  
 DORIS DUKE CHARITABLE FOUNDATION  
 Account Number: 2609609  
 S&P 500 X TOBACCO - SL

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
TECO ENERGY INC COM CUSIP: 872375100 2,427.00	17.1800000	0.00	41,695.86	41,574.51	121.35	0.00	121.35
TEKTRONIX INC COM CUSIP: 879131100 970.00	28.2100000	0.00	27,363.70	27,654.70	- 291.00	0.00	- 291.00
TELLABS INC COM CUSIP: 879664100 5,286.00	10.9000000	0.00	57,617.40	57,670.26	- 52.86	0.00	- 52.86
TEMPLE INLAND INC COM CUSIP: 879888107 1,335.00	44.8500000	0.00	59,874.75	59,781.30	93.45	0.00	93.45
TENET HEALTHCARE CORP COM CUSIP: 88033G100 5,476.00	7.6600000	0.00	41,946.16	42,165.20	- 219.04	0.00	- 219.04
TERADYNE INC COM CUSIP: 880770102 2,293.00	14.5700000	0.00	33,409.01	33,500.73	- 91.72	0.00	- 91.72
TEXAS INSTRS INC COM CUSIP: 882508104 18,953.00	32.0700000	0.00	607,822.71	614,266.73	- 6,444.02	0.00	- 6,444.02
TEXTRON INC COM CUSIP: 883203101 1,548.00	76.9800000	0.00	119,165.04	120,016.44	- 851.40	0.00	- 851.40
THERMO ELECTRON CORP COM CUSIP: 883556102 1,910.00	30.1300000	0.00	57,548.30	58,617.90	- 1,069.60	0.00	- 1,069.60
TIFFANY & CO COM CUSIP: 886547108 1,684.00	38.2900000	0.00	64,480.36	65,052.92	- 572.56	0.00	- 572.56
TIME WARNER INC NEW COM COM CUSIP: 887317105 54,620.00	17.4400000	0.00	952,572.80	954,757.60	- 2,184.80	0.00	- 2,184.80
TJX COS INC COM NEW CUSIP: 872540109 5,389.00	23.2300000	0.00	125,186.47	124,809.24	377.23	0.00	377.23
TORCHMARK CORP COM CUSIP: 891027104 1,233.00	55.6000000	0.00	68,554.80	68,308.20	246.60	0.00	246.60
TRANSOCEAN INC CUSIP: G90078109 3,865.00	69.6900000	0.00	269,351.85	268,617.50	734.35	0.00	734.35
TRIBUNE CO COM CUSIP: 896047107 3,061.00	30.2600000	0.00	92,625.88	93,360.50	- 734.64	0.00	- 734.64

Unrealized gain/loss

STMT RA 3/2/28

**Portfolio Statement**

Doris Duke Charitable Foundation

Account Number 2609609  
S&P 500 X-TOBACCO SL

3 DEC 2005

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
TXU CORP COM CUSIP: 873168108 5,653.00	50.1900000	0.00	283,724.07	285,306.91	- 1,582.84	0.00	- 1,582.84
TYCO INTL LTD NEW COM CUSIP: 902124106 23,580.00	28.8600000	0.00	680,518.80	681,462.00	- 943.20	0.00	- 943.20
TYSON FOODS INC CL A COM (DELAWARE) CUSIP: 902494103 2,968.00	17.1000000	0.00	50,752.80	51,287.04	- 534.24	0.00	- 534.24
UN PAC CORP COM CUSIP: 907818108 3,102.00	80.5100000	0.00	249,742.02	251,262.00	- 1,519.98	0.00	- 1,519.98
UNISYS CORP COM CUSIP: 909214108 4,158.00	5.8300000	0.00	24,241.14	24,573.78	- 332.64	0.00	- 332.64
UNITED PARCEL SVC INC CL B CUSIP: 911312106 12,928.00	75.1500000	0.00	971,539.20	980,718.08	- 9,178.88	0.00	- 9,178.88
UNITED TECHNOLOGIES CORP COM CUSIP: 913017109 11,932.00	55.9100000	0.00	667,118.12	672,129.56	- 5,011.44	0.00	- 5,011.44
UNITEDHEALTH GROUP INC COM CUSIP: 91324P102 15,972.00	62.1400000	0.00	992,500.08	1,004,638.80	- 12,138.72	0.00	- 12,138.72
UNIVISION COMMUNICATIONS INC CL A CUSIP: 914906102 2,613.00	29.3900000	0.00	76,796.07	77,292.54	- 496.47	0.00	- 496.47
UNUMPROVIDENT CORP COM CUSIP: 91529Y106 3,522.00	22.7500000	0.00	80,125.50	80,160.72	- 35.22	0.00	- 35.22
US BANCORP CUSIP: 902973304 21,275.00	29.8900000	0.00	635,909.75	641,015.75	- 5,106.00	0.00	- 5,106.00
UTD STS STL CORP NEW COM CUSIP: 912909108 1,350.00	48.0700000	0.00	64,894.50	65,785.50	- 891.00	0.00	- 891.00
V F CORP COM CUSIP: 918204108 1,055.00	55.3400000	0.00	58,383.70	58,636.90	- 253.20	0.00	- 253.20
VALERO ENERGY CORP COM STK NEW CUSIP: 91913Y100 7,221.00	51.6000000	0.00	372,603.60	372,603.60	0.00	0.00	0.00
VERIZON COMMUNICATIONS COM CUSIP: 92343V104 32,391.00	30.1200000	0.00	975,616.92	980,475.57	- 4,858.65	0.00	- 4,858.65

STMT 8B 33/28

**Portfolio Statement**

31 DEC 2005

Doris Duke Charitable Foundation

Account Number 2609609  
S&P 500 Y TOBACCO SL

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Unrealized gain/loss							
<b>Equities</b>							
<b>Common stock</b>							
VORNADO RLTY TR COM CUSIP: 929042109 1,395.00	83.4700000	0.00	116,440.65	117,472.95	- 1,032.30	0.00	- 1,032.30
VULCAN MATERIALS CO COM CUSIP: 929160109 1,190.00	67.7500000	0.00	80,622.50	81,348.40	- 725.90	0.00	- 725.90
WACHOVIA CORP NEW COM COM CUSIP: 929903102 18,198.00	52.8600000	0.00	961,946.28	963,948.06	- 2,001.78	0.00	- 2,001.78
WAL-MART STORES INC COM CUSIP: 931142103 29,266.00	46.8000000	0.00	1,369,648.80	1,389,549.68	- 19,900.88	0.00	- 19,900.88
WALGREEN CO COM CUSIP: 931422109 11,854.00	44.2600000	0.00	524,658.04	522,642.86	2,015.18	0.00	2,015.18
WASHINGTON MUT INC COM COM CUSIP: 939322103 11,557.00	43.5000000	0.00	502,729.50	504,809.76	- 2,080.26	0.00	- 2,080.26
WASTE MGMT INC DEL COM STK CUSIP: 94106L109 6,459.00	30.3500000	0.00	196,030.65	196,482.78	- 452.13	0.00	- 452.13
WATERS CORP COM CUSIP: 941848103 1,317.00	37.8000000	0.00	49,782.60	50,204.04	- 421.44	0.00	- 421.44
WATSON PHARMACEUTICALS INC COM CUSIP: 942683103 1,207.00	32.5100000	0.00	39,239.57	39,372.34	- 132.77	0.00	- 132.77
WEATHERFORD INTL LTD CUSIP: G95089101 4,068.00	36.2000000	0.00	147,261.60	145,431.00	1,830.60	0.00	1,830.60
WELLPOINT INC COM COM CUSIP: 94973V107 7,730.00	79.7900000	0.00	616,776.70	618,400.00	- 1,623.30	0.00	- 1,623.30
WELLS FARGO & CO NEW COM STK CUSIP: 949746101 19,590.00	62.8300000	0.00	1,230,839.70	1,235,345.40	- 4,505.70	0.00	- 4,505.70
WENDY S INTL INC COM CUSIP: 950590109 1,365.00	55.2600000	0.00	75,429.90	75,948.60	- 518.70	0.00	- 518.70
WEYERHAEUSER CO COM CUSIP: 962166104 2,847.00	66.3400000	0.00	188,869.98	191,147.58	- 2,277.60	0.00	- 2,277.60
WHIRLPOOL CORP COM CUSIP: 963320106 788.00	83.7600000	0.00	66,002.88	66,357.48	- 354.60	0.00	- 354.60



**Portfolio Statement**

31 DEC 2005

Doris Duke Charitable Foundation

Account number: 2609609  
Account Name: DD: S&P 500 X-TOBACCO SL

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
WHOLE FOODS MKT INC COM CUSIP: 966837106 1,700.00 77.3900000	0.00	131,563.00	131,561.30	1.70	0.00		1.70
WILLIAMS CO INC COM CUSIP: 969457100 6,706.00 23.1700000	0.00	155,378.02	154,372.12	1,005.90	0.00		1,005.90
WRIGLEY WM JR CO CAP CUSIP: 982526105 2,099.00 66.4900000	0.00	139,562.51	141,157.75	- 1,595.24	0.00		- 1,595.24
WYETH COM COM CUSIP: 983024100 15,723.00 46.0700000	0.00	724,358.61	729,547.20	- 5,188.59	0.00		- 5,188.59
XCEL ENERGY INC COM CUSIP: 983898100 4,710.00 18.4600000	0.00	86,946.60	87,511.80	- 565.20	0.00		- 565.20
XEROX CORP COM CUSIP: 984121103 11,240.00 14.6500000	0.00	164,666.00	165,565.20	- 899.20	0.00		- 899.20
XILINX INC COM CUSIP: 983919101 4,076.00 25.2100000	0.00	102,755.96	102,715.20	40.76	0.00		40.76
XL CAP LTD SHS A CUSIP: G98255105 2,040.00 67.3800000	0.00	137,455.20	137,353.20	102.00	0.00		102.00
XTO ENERGY INC COM CUSIP: 98385X106 4,251.00 43.9400000	0.00	186,788.94	186,873.96	- 85.02	0.00		- 85.02
YAHOO INC COM CUSIP: 984332106 14,790.00 39.1800000	0.00	579,472.20	585,092.40	- 5,620.20	0.00		- 5,620.20
YUM BRANDS INC COM CUSIP: 988498101 3,312.00 46.8800000	0.00	155,266.56	157,386.24	- 2,119.68	0.00		- 2,119.68
ZIMMER HLDGS INC COM COM CUSIP: 98956P102 2,900.00 67.4400000	0.00	195,576.00	197,200.00	- 1,624.00	0.00		- 1,624.00
ZIONS BANCORP COM CUSIP: 989701107 1,237.00 75.5600000	0.00	93,467.72	94,679.98	- 1,212.26	0.00		- 1,212.26
1ST HORIZON NATL CORP COM CUSIP: 320517105 1,478.00 38.4400000	0.00	56,814.32	57,272.50	- 458.18	0.00		- 458.18
3M CO COM CUSIP: 88579Y101 8,901.00 77.5000000	0.00	689,827.50	696,859.29	- 7,031.79	0.00		- 7,031.79

Unrealized gain/loss

**Portfolio Statement**  
 31 DEC 2005  
 Dots Duke Charitable Foundation  
 Account Name: D.D. S&P 500-X TOBACCO -SL  
 Account Number: 2609609

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Unrealized gain/loss	Total
<b>Equities</b>								
<b>Common stock</b>								
5TH 3RD BANCORP COM 6,496 00	CUSIP: 316773100 37.7200000	0 00	245,029 12	246,393 28	- 1,364 16		0 00	- 1,364 16
<b>Total USD</b>		<b>302.13</b>	<b>129,616,448 95</b>	<b>130,672,650 09</b>	<b>- 1,056,201 14</b>		<b>0 00</b>	<b>- 1,056,201.14</b>
<b>Total United States</b>		<b>302 13</b>	<b>129,616,448.95</b>	<b>130,672,650 09</b>	<b>- 1,056,201.14</b>		<b>0 00</b>	<b>- 1,056,201 14</b>
<b>Total Common Stock</b>		<b>302.13</b>	<b>129,616,448.95</b>	<b>130,672,650.09</b>	<b>- 1,056,201.14</b>		<b>0.00</b>	<b>- 1,056,201.14</b>

**Equity derivatives - futures**

<b>United States - USD</b>								
FUT MAR 06 S&P 500 6.00	CUSIP: 999599GH0 1,254.8000000	0.00	1,882,200.00	0 00	1,882,200 00		0 00	1,882,200 00
<b>Total USD</b>		<b>0.00</b>	<b>1,882,200.00</b>	<b>0 00</b>	<b>1,882,200 00</b>		<b>0 00</b>	<b>1,882,200 00</b>
<b>Total United States</b>		<b>0 00</b>	<b>1,882,200 00</b>	<b>0 00</b>	<b>1,882,200 00</b>		<b>0 00</b>	<b>1,882,200 00</b>
<b>Total Equity Derivatives - Futures</b>		<b>0.00</b>	<b>1,882,200.00</b>	<b>0.00</b>	<b>1,882,200.00</b>		<b>0.00</b>	<b>1,882,200.00</b>
<b>Total Equities</b>		<b>302.13</b>	<b>131,498,648.95</b>	<b>130,672,650.09</b>	<b>825,998.86</b>		<b>0.00</b>	<b>825,998.86</b>
<b>3,464,246.00</b>								

STMT8B 36/38

**Portfolio Statement**

Doris Duke Charitable Foundation

Account Name: DD S&P 500 XT0BACCO SL Account Number: 2609609

31 DEC 2005

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
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*Derivative Offsets*

**Equity futures**

**United States - USD**

&&EQUITY FUTURES OFFSET - LONG CUSIP: 999959943	0.00	0.00	- 1,882,200.00	0.00	- 1,882,200.00	0.00	- 1,882,200.00
0.00 - 188.2200000							
<b>Total USD</b>		0.00	- 1,882,200.00	0.00	- 1,882,200.00	0.00	- 1,882,200.00
<b>Total United States</b>		0.00	- 1,882,200.00	0.00	- 1,882,200.00	0.00	- 1,882,200.00
<b>Total Equity Futures</b>		0.00	- 1,882,200.00	0.00	- 1,882,200.00	0.00	- 1,882,200.00
<b>Total Derivative Offsets</b>		0.00	- 1,882,200.00	0.00	- 1,882,200.00	0.00	- 1,882,200.00

Description/Asset ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
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*Adjustments To Cash*

**Pending trade purchases**

USD - UNITED STATES DOLLARS	1.0000000	0.00	- 132,688,287.15	- 132,688,287.15	0.00	0.00	0.00
<b>Total pending trade purchases - all currencies</b>		0.00	- 132,688,287.15	- 132,688,287.15	0.00	0.00	0.00
<b>Total pending trade purchases - all countries</b>		0.00	- 132,688,287.15	- 132,688,287.15	0.00	0.00	0.00
<b>Total Pending trade purchases</b>		0.00	- 132,688,287.15	- 132,688,287.15	0.00	0.00	0.00

STWMBD 37/38

**Portfolio Statement**

31 DEC 2005

Doris Duke Charitable Foundation

Account Name: DD S&P 500 X TOBACCO SL

Account Number: 2609609

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/	Accrued	Market value	Cost	Market	Translation	Total
Shares/PAR value	Local market price	income/expense					

Unrealized gain/loss

*Adjustments To Cash*

<b>Pending trade sales</b>							
USD - UNITED STATES DOLLARS	1.0000000	0.00	2,007,871.29	2,007,871.29	0.00	0.00	0.00
Total pending trade sales - all currencies							
			2,007,871.29	2,007,871.29	0.00	0.00	0.00
Total pending trade sales - all countries							
			2,007,871.29	2,007,871.29	0.00	0.00	0.00
Total Pending trade sales							
			0.00	2,007,871.29	0.00	0.00	0.00

**Other receivables**

USD - UNITED STATES DOLLARS	1.0000000	0.00	132,689,607.48	132,689,607.48	0.00	0.00	0.00
Total other receivables - all currencies							
			132,689,607.48	132,689,607.48	0.00	0.00	0.00
Total other receivables - all countries							
			132,689,607.48	132,689,607.48	0.00	0.00	0.00
Total Other Receivables							
			0.00	132,689,607.48	0.00	0.00	0.00

**Total Adjustments To Cash**

			0.00	2,009,191.62	0.00	0.00	0.00
<b>Total</b>							
			131,625,640.57	132,689,607.48	0.00	0.00	1,056,207.14

STMT8B 38/35

**Portfolio Statement**  
 31 DEC 2005  
 Dois Duke Charitable Foundation  
 Account Name: DD-WESTPORT ASSET-MANAGEMENT  
 Account Number: 2614715

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Market	Translation	Total	Market value incl accruals	%
<b>Equities</b>								
<b>Common stock</b>								
United States - USD	3,212.00	40,130,682.02	20,525,090.21	19,605,591.81	0.00	19,605,591.81	40,133,894.02	98.652%
<b>Total common stock</b>	<b>3,212.00</b>	<b>40,130,682.02</b>	<b>20,525,090.21</b>	<b>19,605,591.81</b>	<b>0.00</b>	<b>19,605,591.81</b>	<b>40,133,894.02</b>	<b>98.652%</b>
<b>Total equities</b>	<b>3,212.00</b>	<b>40,130,682.02</b>	<b>20,525,090.21</b>	<b>19,605,591.81</b>	<b>0.00</b>	<b>19,605,591.81</b>	<b>40,133,894.02</b>	<b>98.652%</b>
<b>Cash and Cash Equivalents</b>								
<b>Short term investment funds</b>								
Short Term Investment Funds	1,103.31	547,232.39	547,232.39	0.00	0.00	0.00	548,335.70	1.348%
<b>Total short term investment funds</b>	<b>1,103.31</b>	<b>547,232.39</b>	<b>547,232.39</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>548,335.70</b>	<b>1.348%</b>
<b>Total cash and cash equivalents</b>	<b>1,103.31</b>	<b>547,232.39</b>	<b>547,232.39</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>548,335.70</b>	<b>1.348%</b>
<b>Total Unrealized Gains</b>						<b>20,619,256.69</b>		
<b>Total Unrealized Losses</b>						<b>- 1,013,664.88</b>		

<b>Total</b>	<b>4,315.31</b>	<b>40,677,914.41</b>	<b>21,072,322.60</b>	<b>19,605,591.81</b>	<b>0.00</b>	<b>19,605,591.81</b>	<b>40,682,229.72</b>	<b>100.000%</b>
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**Total Cost Incl. Accruals** 21,076,637.91

STMT 8C/4

**Portfolio Statement**

Account Name: DD-WESTPORT ASSET-MANAGEMENT-SL Account Number: 2614715

Doris Duke Charitable Foundation

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
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*Equities*

**Common stock**

**United States - USD**

BANKUNITED FINL CORP CL A CUSIP: 06652B103 97,000.00	26.5700000	0.00	2,577,290.00	870,500.00	1,706,790.00	0.00	1,706,790.00
BIG LOTS INC COM CUSIP: 089302103 100,000.00	12.0100000	0.00	1,201,000.00	1,574,000.00	- 373,000.00	0.00	- 373,000.00
BRINKS CO COM STK CUSIP: 109696104 63,100.00	47.9100000	0.00	3,023,121.00	1,607,079.80	1,416,041.20	0.00	1,416,041.20
CHECKPOINT SYS INC CUSIP: 162825103 40,000.00	24.6500000	0.00	986,000.00	919,104.00	66,896.00	0.00	66,896.00
COM HILB ROGAL & HOBBS CO CUSIP: 431294107 63,200.00	38.5100000	0.00	2,433,832.00	1,455,180.00	978,652.00	0.00	978,652.00
CONSTELLATION BRANDS INC CL A CL A CUSIP: 21036P108 131,835.00	26.2300000	0.00	3,458,032.05	1,298,245.16	2,159,786.89	0.00	2,159,786.89
COX RADIO INC CL A CUSIP: 224051102 75,000.00	14.0800000	0.00	1,056,000.00	1,407,435.00	- 351,435.00	0.00	- 351,435.00
DEVON ENERGY CORP NEW COM COM CUSIP: 25179M103 42,030.00	62.5400000	0.00	2,628,556.20	599,217.30	2,029,338.90	0.00	2,029,338.90
DEVRY INC DEL COM CUSIP: 251893103 84,400.00	20.0000000	0.00	1,688,000.00	1,940,631.28	- 252,631.28	0.00	- 252,631.28
DOWNEY FINL CORP COM CUSIP: 261018105 35,000.00	68.3900000	0.00	2,393,650.00	648,292.97	1,745,357.03	0.00	1,745,357.03
EMMIS COMMUNICATIONS CORP CUSIP: 291525103 14,091.00	19.9100000	0.00	280,551.81	317,150.41	- 36,598.60	0.00	- 36,598.60
GAYLORD ENTMT CO NEW COM CUSIP: 367905106 19,100.00	43.5900000	0.00	832,569.00	550,475.37	282,093.63	0.00	282,093.63
HBR FLA BANCSHARES INC COM CUSIP: 411901101 47,000.00	37.0500000	0.00	1,741,350.00	540,500.00	1,200,850.00	0.00	1,200,850.00
HUDSON UTD BANCORP COM STK NPV CUSIP: 444165104 29,600.00	41.6800000	0.00	1,233,728.00	1,085,739.47	147,988.53	0.00	147,988.53
OWENS & MINOR INC NEW COM CUSIP: 690732102 92,000.00	27.5300000	0.00	2,532,760.00	890,100.00	1,642,660.00	0.00	1,642,660.00

STMT RC 2/4

**Portfolio Statement**  
 DOTS DUKE CHARITABLE FOUNDATION  
 Account Number: 261415  
 Account Name: DD-WESTPORT ASSET MANAGEMENT SL

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Unrealized gain/loss	Total
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*Equities*

<b>Common stock</b>								
POGO PROD CO COM CUSIP: 730448107 40,000.00		0.00	1,992,400.00	520,442.86	1,471,957.14		0.00	1,471,957.14
REYNOLDS & REYNOLDS CO CL A COM CUSIP 761695105 29,200.00		3,212.00	819,644.00	534,360.00	285,284.00		0.00	285,284.00
RUBY TUESDAY INC COM CUSIP: 781182100 100,000.00		0.00	2,589,000.00	868,618.93	1,720,381.07		0.00	1,720,381.07
SAKS INC COM CUSIP 79377W108 170,000.00		0.00	2,866,200.00	855,950.00	2,010,250.00		0.00	2,010,250.00
TRIAD HOSPS INC COM CUSIP: 89579K109 26,872.00		0.00	1,054,188.56	527,876.27	526,312.29		0.00	526,312.29
UNVL HEALTH SERVICES INC CL B COM CUSIP: 913903100 24,600.00		0.00	1,149,804.00	511,065.00	638,739.00		0.00	638,739.00
WEBSTER FNCL CORP WATERBURY CONN COM CUSIP: 947890109 33,966.00		0.00	1,593,005.40	1,003,126.39	589,879.01		0.00	589,879.01
<b>Total USD</b>		<b>3,212.00</b>	<b>40,130,682.02</b>	<b>20,525,090.21</b>	<b>19,605,591.81</b>		<b>0.00</b>	<b>19,605,591.81</b>
<b>Total United States</b>		<b>3,212.00</b>	<b>40,130,682.02</b>	<b>20,525,090.21</b>	<b>19,605,591.81</b>		<b>0.00</b>	<b>19,605,591.81</b>
<b>Total Common Stock</b>		<b>3,212.00</b>	<b>40,130,682.02</b>	<b>20,525,090.21</b>	<b>19,605,591.81</b>		<b>0.00</b>	<b>19,605,591.81</b>
<b>Total Equities</b>		<b>3,212.00</b>	<b>40,130,682.02</b>	<b>20,525,090.21</b>	<b>19,605,591.81</b>		<b>0.00</b>	<b>19,605,591.81</b>

SLM LRR 3/1/11

**Portfolio Statement**  
 31 DEC 2005  
 Dots Duke Charitable Foundation  
 Account Name DD WESTPORT ASSET MANAGEMENT SL  
 Account Number 2614715

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
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*Cash and Cash Equivalents*

**Short term investment funds**

MFB NORTN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107	1.0000000	1,103.31	547,232.39	547,232.39	0.00	0.00	0.00
<b>Total short term investment funds - all currencies</b>		<b>1,103.31</b>	<b>547,232.39</b>	<b>547,232.39</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Total short term investment funds - all countries</b>		<b>1,103.31</b>	<b>547,232.39</b>	<b>547,232.39</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Total Short Term Investment Funds</b>		<b>1,103.31</b>	<b>547,232.39</b>	<b>547,232.39</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

**Total Cash and Cash Equivalents**

<b>547,232.39</b>		<b>1,103.31</b>	<b>547,232.39</b>	<b>547,232.39</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
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**Total**  
 1,905,226.39  
 21,072,322.60  
 19,605,591.81

SM+ 8C 4/4



Portfolio Statement  
 31 DEC 2005  
 Bonaire Duke Endowment Foundation  
 Account Name DD-FORSTMAN LEFF  
 Account Number 2614714  
 SL

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Market	Translation	Total	Market value incl accruals	%
<i>Equities</i>								
<b>Common stock</b>								
Canada - USD	0.00	532,575.00	550,061.91	- 17,486.91	0.00	- 17,486.91	532,575.00	1.374%
United States - USD	12,746.00	37,411,244.40	28,660,345.94	8,750,898.46	0.00	8,750,898.46	37,423,990.40	96.548%
<b>Total common stock</b>	<b>12,746.00</b>	<b>37,943,819.40</b>	<b>29,210,407.85</b>	<b>8,733,411.55</b>	<b>0.00</b>	<b>8,733,411.55</b>	<b>37,956,565.40</b>	<b>97.922%</b>
<b>Total equities</b>	<b>12,746.00</b>	<b>37,943,819.40</b>	<b>29,210,407.85</b>	<b>8,733,411.55</b>	<b>0.00</b>	<b>8,733,411.55</b>	<b>37,956,565.40</b>	<b>97.922%</b>
<i>Cash and Cash Equivalents</i>								
<b>Short term investment funds</b>								
Short Term Investment Funds	2,357.08	803,264.70	803,264.70	0.00	0.00	0.00	805,621.78	2.078%
<b>Total short term investment funds</b>	<b>2,357.08</b>	<b>803,264.70</b>	<b>803,264.70</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>805,621.78</b>	<b>2.078%</b>
<b>Total cash and cash equivalents</b>	<b>2,357.08</b>	<b>803,264.70</b>	<b>803,264.70</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>805,621.78</b>	<b>2.078%</b>
<b>Total Unrealized Gains</b>						<b>9,504,533.10</b>		
<b>Total Unrealized Losses</b>						<b>- 771,121.55</b>		

Total Cost Incl. Accruals 30,028,775.63

Total Cost Incl. Accruals 30,028,775.63

CHARTER V/E



◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/Local market price	Accrued Income/expense	Market value	Cost	Market	Translation	Total
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Equities

Common stock

Canada - USD

ANGIOTECH PHARMACEUTICALS INC COM CUSIP: 034918102	40,500.00	13.1500000	0.00	532,575.00	550,061.91	- 17,486.91	0.00	- 17,486.91
<b>Total USD</b>			0.00	532,575.00	550,061.91	- 17,486.91	0.00	- 17,486.91
<b>Total Canada</b>			0.00	532,575.00	550,061.91	- 17,486.91	0.00	- 17,486.91

United States - USD

#REORG/UNOVA INC N/C TO TNT#2018485 CUSIP: 91529B106	42,600.00	33.8000000	0.00	1,439,880.00	629,907.21	809,972.79	0.00	809,972.79
ANALOGIC CORP COM PAR \$0.05 CUSIP: 032657207	24,000.00	47.8500000	2,400.00	1,148,400.00	1,023,931.42	124,468.58	0.00	124,468.58
CALGON CARBON CORP COM CUSIP: 129603106	82,600.00	5.6900000	0.00	469,994.00	703,317.55	- 233,323.55	0.00	- 233,323.55
CENT GARDEN & PET CO COM CUSIP: 153527106	6,600.00	45.9400000	0.00	303,204.00	285,108.82	18,095.18	0.00	18,095.18
CH & DWIGHT INC COM CUSIP: 171340102	26,100.00	33.0300000	0.00	862,083.00	833,369.31	28,713.69	0.00	28,713.69
CLEAN HBRS INC COM CUSIP: 184496107	35,900.00	28.8100000	0.00	1,034,279.00	1,073,543.43	- 39,264.43	0.00	- 39,264.43
CYPRESS SEMICONDUCTOR CORP COM CUSIP: 232806109	37,900.00	14.2500000	0.00	540,075.00	486,243.11	53,831.89	0.00	53,831.89
DELTA & PINE LD CO COM COM CUSIP: 247357106	28,800.00	23.0100000	0.00	662,688.00	671,511.43	- 8,823.43	0.00	- 8,823.43
DRESSER-RAND GROUP INC COM COM CUSIP: 261608103	49,400.00	24.1800000	0.00	1,194,492.00	1,109,770.88	84,721.12	0.00	84,721.12
FLORIDA EAST COAST INDS COM CUSIP: 340632108	17,600.00	42.3700000	0.00	745,712.00	763,016.84	- 17,304.84	0.00	- 17,304.84
FOREST OIL CORP COM PAR \$0.01 CUSIP: 346091705	25,100.00	45.5700000	0.00	1,143,807.00	621,328.87	522,478.13	0.00	522,478.13
FOUNDATION COAL HLDGS INC COM STK CUSIP: 35039W100	39,600.00	38.0000000	0.00	1,504,800.00	960,706.94	544,093.06	0.00	544,093.06

01. L. 2/5



◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
FTI CONSULTING INC COM CUSIP: 302941109 44,200.00	27.440000	0.00	1,212,848.00	851,121.29	361,726.71	0.00	361,726.71
GENCORP INC COM CUSIP: 368682100 49,700.00	17.750000	0.00	882,175.00	858,501.84	23,673.16	0.00	23,673.16
GNT PRIDECO INC COM STK ISIN# US38821G1013 CUSIP: 38821G101 27,000.00	44.120000	0.00	1,191,240.00	268,289.20	922,950.80	0.00	922,950.80
HARRIS CORP COM CUSIP: 413875105 29,000.00	43.010000	0.00	1,247,290.00	319,665.44	927,624.56	0.00	927,624.56
HENRY JACK & ASSOC INC COM CUSIP: 426281101 36,200.00	19.080000	0.00	690,696.00	692,744.19	- 2,048.19	0.00	- 2,048.19
HERCULES INC VTG COM CUSIP: 427056106 51,400.00	11.300000	0.00	580,820.00	719,541.91	- 138,721.91	0.00	- 138,721.91
INPUT/OUTPUT INC COM CUSIP: 457652105 150,200.00	7.030000	0.00	1,055,906.00	1,011,525.19	44,380.81	0.00	44,380.81
JARDEN CORP COM CUSIP: 471109108 36,600.00	30.150000	0.00	1,103,490.00	399,846.35	703,643.65	0.00	703,643.65
KADANT INC COM CUSIP: 48282T104 30,800.00	18.500000	0.00	569,800.00	648,585.75	- 78,785.75	0.00	- 78,785.75
LANDSTAR SYS INC COM CUSIP: 515098101 23,000.00	41.740000	0.00	960,020.00	305,848.68	654,171.32	0.00	654,171.32
MEDICIS PHARMACEUTICAL CORP CL A NEW CUSIP: 584690309 31,700.00	32.050000	951.00	1,015,985.00	914,065.49	101,919.51	0.00	101,919.51
MEMC ELECTR MATLS INC COM CUSIP: 552715104 62,500.00	22.170000	0.00	1,385,625.00	730,727.64	654,897.36	0.00	654,897.36
MFA MTG INVTs INC COM CUSIP: 55272X102 91,100.00	5.700000	4,555.00	519,270.00	603,531.62	- 84,261.62	0.00	- 84,261.62
MODTECH HLDGS INC COM CUSIP: 60783C100 47,800.00	9.340000	0.00	446,452.00	468,500.10	- 22,048.10	0.00	- 22,048.10
MONEYGRAM INTL INC COM CUSIP: 60935Y109 45,000.00	26.080000	1,800.00	1,173,600.00	837,933.19	335,666.81	0.00	335,666.81

STANTON 3/5

**Portfolio Statement**  
 31 DEC 2005  
 Dons Duke Charitable Foundation  
 Account Number 2614714  
 Account Name DD-FORSTMANN LEFF SL

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
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Equities

Common stock

NASDAQ STK MKT INC COM ACCREDITED INVS	CUSIP: 631103108	0.00	443,268.00	113,400.00	329,868.00	0.00	329,868.00
12,600.00	35.1800000						
NUCO2 INC COM COM	CUSIP: 629428103	0.00	1,137,643.40	1,019,001.69	118,641.71	0.00	118,641.71
40,805.00	27.8800000						
OM GROUP INC	CUSIP: 670872100	0.00	191,352.00	195,794.79	- 4,442.79	0.00	- 4,442.79
10,200.00	18.7600000						
PAR PHARMACEUTICAL COS INC COM	CUSIP: 69888P106	0.00	1,256,734.00	1,256,550.33	183.67	0.00	183.67
40,100.00	31.3400000						
PARAMETRIC TECH CORP COM	CUSIP: 699173100	0.00	1,050,420.00	575,720.13	474,699.87	0.00	474,699.87
172,200.00	6.1000000						
PAXAR CORP COM	CUSIP: 704227107	0.00	541,788.00	488,414.65	53,373.35	0.00	53,373.35
27,600.00	19.6300000						
PER-SE TECHNOLOGIES INC COM NEW	CUSIP: 713569309	0.00	1,193,696.00	797,254.65	396,441.35	0.00	396,441.35
51,100.00	23.3600000						
PLATINUM UNDERWRITERS HLDGS INC COM	USD0.01 CUSIP: G7127P100	3,040.00	1,183,767.00	1,001,750.61	182,016.39	0.00	182,016.39
38,100.00	31.0700000						
RALCORP HLDGS INC NEW COM	CUSIP: 751028101	0.00	706,407.00	558,622.71	147,784.29	0.00	147,784.29
17,700.00	39.9100000						
SOUTH UN CO NEW COM	CUSIP: 844030106	0.00	992,460.00	684,378.12	308,081.88	0.00	308,081.88
42,000.00	23.6300000						
SYBASE INC COM	CUSIP: 871130100	0.00	1,191,370.00	780,096.58	411,273.42	0.00	411,273.42
54,500.00	21.8600000						
SYMMETRY MED INC COM STK	CUSIP: 871546206	0.00	480,872.00	447,871.48	33,000.52	0.00	33,000.52
24,800.00	19.3900000						
ZYGO CORP COM	CUSIP: 989855101	0.00	887,276.00	755,136.48	132,139.52	0.00	132,139.52
60,400.00	14.6900000						
3COM CORP COMMON STOCK	CUSIP: 885535104	0.00	1,069,560.00	1,194,170.03	- 124,610.03	0.00	- 124,610.03
297,100.00	3.6000000						
<b>Total USD</b>		12,746.00	37,411,244.40	28,660,345.94	8,750,898.46	0.00	8,750,898.46
<b>Total United States</b>		12,746.00	37,411,244.40	28,660,345.94	8,750,898.46	0.00	8,750,898.46

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13-7043679

**Portfolio Statement**  
 3 DEC 2005  
 Don's Duke Charitable Foundation  
 Account Name DD-FORSTMAN LEFF  
 Account number 2614714

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
Total Common Stock			37,943,819.40	29,210,407.85	8,733,411.55	0.00	8,733,411.55
2,102,105.00		12,746.00					
<b>Total Equities</b>							
2,102,105.00		12,746.00	37,943,819.40	29,210,407.85	8,733,411.55	0.00	8,733,411.55

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Cash and Cash Equivalents</b>							
<b>Short term investment funds</b>							
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 1.0000000		2,357.08	803,264.70	803,264.70	0.00	0.00	0.00
Total short term investment funds - all currencies		2,357.08	803,264.70	803,264.70	0.00	0.00	0.00
Total short term investment funds - all countries		2,357.08	803,264.70	803,264.70	0.00	0.00	0.00
Total Short Term Investment Funds		2,357.08	803,264.70	803,264.70	0.00	0.00	0.00
803,264.70		2,357.08	803,264.70	803,264.70	0.00	0.00	0.00
<b>Total Cash and Cash Equivalents</b>							
803,264.70		2,357.08	803,264.70	803,264.70	0.00	0.00	0.00

<b>Total</b>		15,103.08	38,747,084.10	30,019,672.55	8,733,411.55	0.00	8,733,411.55
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**Portfolio Statement**  
 31 DEC 2005  
 Dots Duke Charitable Foundation  
 Account Name: DD - M.A. WEATHERBIE & CO - SL  
 Account Number: 2615277

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Market	Translation	Total	Market value incl accruals	%
					Unrealized gain/loss			
<b>Equities</b>								
<b>Common stock</b>								
Asia Region - USD	0.00	1,756,254.28	814,706.20	941,548.08	0.00	941,548.08	1,756,254.28	4.249%
Netherlands - USD	0.00	304,032.60	255,808.84	48,223.76	0.00	48,223.76	304,032.60	0.736%
Norway - USD	0.00	352,966.75	365,301.06	- 12,334.31	0.00	- 12,334.31	352,966.75	0.854%
United States - USD	1,005.20	37,696,425.42	30,058,287.27	7,638,138.15	0.00	7,638,138.15	37,697,430.62	91.198%
<b>Total common stock</b>	<b>1,005.20</b>	<b>40,109,679.05</b>	<b>31,494,103.37</b>	<b>8,615,575.68</b>	<b>0.00</b>	<b>8,615,575.68</b>	<b>40,110,684.25</b>	<b>97.036%</b>
<b>Total equities</b>	<b>1,005.20</b>	<b>40,109,679.05</b>	<b>31,494,103.37</b>	<b>8,615,575.68</b>	<b>0.00</b>	<b>8,615,575.68</b>	<b>40,110,684.25</b>	<b>97.036%</b>
<b>Cash and Cash Equivalents</b>								
<b>Short term investment funds</b>								
Short Term Investment Funds	4,856.89	1,240,872.66	1,240,872.66	0.00	0.00	0.00	1,245,729.55	3.014%
<b>Total short term investment funds</b>	<b>4,856.89</b>	<b>1,240,872.66</b>	<b>1,240,872.66</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>1,245,729.55</b>	<b>3.014%</b>
<b>Total cash and cash equivalents</b>	<b>4,856.89</b>	<b>1,240,872.66</b>	<b>1,240,872.66</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>1,245,729.55</b>	<b>3.014%</b>
<b>Adjustments To Cash</b>								
<b>Pending trade purchases</b>								
Pending trade purchases	0.00	- 27,414.65	- 27,414.65	0.00	0.00	0.00	-27,414.65	- 0.066%
<b>Total pending trade purchases</b>	<b>0.00</b>	<b>- 27,414.65</b>	<b>- 27,414.65</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-27,414.65</b>	<b>- 0.066%</b>

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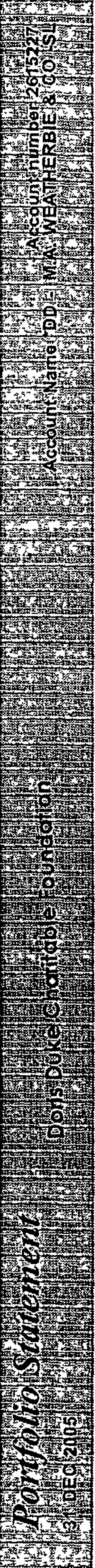
**Portfolio Statement**  
 31 DEC 2005  
 Donis Duke Charitable Foundation  
 Account Name: DD - MIA WEATHERS & CO. SL  
 Account Number: 2615227

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Market	Translation	Total	Market value incl accruals	%
<b>Adjustments To Cash</b>								
<b>Pending trade sales</b>								
Pending trade sales	0.00	6,949.22	6,949.22	0.00	0.00	0.00	6,949.22	0.017%
Total pending trade sales	0.00	6,949.22	6,949.22	0.00	0.00	0.00	6,949.22	0.017%
Total adjustments to cash	0.00	- 20,465.43	- 20,465.43	0.00	0.00	0.00	-20,465.43	- 0.050%
Total Unrealized Gains						9,702,934.91		
Total Unrealized Losses						- 1,087,359.23		
Total	5,862.09	4,359,865.28	32,714,510.60	8,615,575.68	0.00	8,615,575.68	41,335,948.37	100.000%

Total Cost Incl. Accruals 32,720,372.69

① Fmv 41,350,551.71  
 ② Accr Inc. 5,862.09  
 ③ Due from broker 6,949.22  
 ④ Due to broker <u>27,414.65</u> 7  
 41,335,948.37 \*



◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
<b>Asia Region - USD</b>							
UTI WORLDWIDE INC ORD NPV 18,917.00	CUSIP: G87210103 92.8400000	0.00	1,756,254.28	814,706.20	941,548.08	0.00	941,548.08
<b>Total USD</b>		<b>0.00</b>	<b>1,756,254.28</b>	<b>814,706.20</b>	<b>941,548.08</b>	<b>0.00</b>	<b>941,548.08</b>
<b>Total Asia Region</b>							
<b>Netherlands - USD</b>							
CHGO BRDG & IRON CO NV 12,060.00	CUSIP: 167250109 25.2100000	0.00	304,032.60	255,808.84	48,223.76	0.00	48,223.76
<b>Total USD</b>		<b>0.00</b>	<b>304,032.60</b>	<b>255,808.84</b>	<b>48,223.76</b>	<b>0.00</b>	<b>48,223.76</b>
<b>Total Netherlands</b>							
<b>Norway - USD</b>							
GOLAR LNG LIMITED 26,639.00	CUSIP: G9456A100 13.2500000	0.00	352,966.75	365,301.06	- 12,334.31	0.00	- 12,334.31
<b>Total USD</b>		<b>0.00</b>	<b>352,966.75</b>	<b>365,301.06</b>	<b>- 12,334.31</b>	<b>0.00</b>	<b>- 12,334.31</b>
<b>Total Norway</b>							
<b>United States - USD</b>							
ADEZA BIOMEDICAL CORP COM STK 17,487.00	CUSIP: 006864102 21.0500000	0.00	368,101.35	303,129.11	64,972.24	0.00	64,972.24
AFFILIATED MANAGERS GROUP INC COM STK 17,590.00	CUSIP: 008252108 80.2500000	0.00	1,411,597.50	830,236.81	581,360.69	0.00	581,360.69
AKAMAI TECHNOLOGIES INC COM STK 18,753.00	CUSIP: 00971T101 19.9300000	0.00	373,747.29	280,315.39	93,431.90	0.00	93,431.90
AMERN REPROGRAPHICS CO COM COM 32,825.00	CUSIP: 029263100 25.4100000	0.00	834,083.25	496,141.86	337,941.39	0.00	337,941.39
ATWOOD OCEANICS INC COM 2,735.00	CUSIP: 050095108 78.0300000	0.00	213,412.05	211,148.34	2,263.71	0.00	2,263.71
AVOCENT CORP COM 11,949.00	CUSIP: 053893103 27.1900000	0.00	324,893.31	327,631.42	- 2,738.11	0.00	- 2,738.11



**Portfolio Statement**

31 DEC 2005

Doris Duke Charitable Foundation

Account Number: 2615227  
Account Name: DD MIA WEATHERBIE & CO SL

◆ **Asset Detail - Base Currency**

Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
BRIGHT HORIZONS FAMILY SOLUTIONS INC COM CUSIP: 109195107	13,701.00	0.00	507,622.05	386,855.49	120,766.56	0.00	120,766.56
BROWN & BROWN INC COM CUSIP: 115236101	28,144.00	0.00	859,517.76	552,643.91	306,873.85	0.00	306,873.85
CARBO CERAMICS INC COM CUSIP: 140781105	6,639.00	0.00	375,236.28	276,820.60	98,415.68	0.00	98,415.68
CARMIKE CINEMAS INC COM CUSIP: 143436400	8,846.00	0.00	224,334.56	316,048.89	- 91,714.33	0.00	- 91,714.33
CHARLES RIV LAB INTL INC COM CUSIP: 159864107	9,090.00	0.00	385,143.30	421,932.11	- 36,788.81	0.00	- 36,788.81
CHEESECAKE FACTORY INC COM CUSIP: 163072101	32,036.00	0.00	1,197,826.04	808,744.11	389,081.93	0.00	389,081.93
CHEMED CORP NEW COM CUSIP: 16359R103	10,869.00	0.00	539,971.92	459,797.04	80,174.88	0.00	80,174.88
CINTAS CORP COM CUSIP: 172908105	14,539.00	0.00	598,716.02	607,681.33	- 8,965.31	0.00	- 8,965.31
COGNEX CORP COM CUSIP: 192422103	19,837.00	0.00	596,895.33	487,276.41	109,618.92	0.00	109,618.92
CORPORATE EXECUTIVE BRD CO COMMON STOCK CUSIP: 21988R102	16,724.00	0.00	1,500,142.80	796,970.34	703,172.46	0.00	703,172.46
CRA INTL INC COM COM CUSIP: 12618T105	4,450.00	0.00	212,220.50	198,140.69	14,079.81	0.00	14,079.81
DOLLAR TREE STORES INC COM CUSIP: 256747106	25,444.00	0.00	609,129.36	592,254.79	16,874.57	0.00	16,874.57
ED MGMT CORP COM CUSIP: 28139T101	38,846.00	0.00	1,301,729.46	922,119.30	379,610.16	0.00	379,610.16
ENZON PHARMACEUTICALS INC COM CUSIP: 293904108	25,208.00	0.00	186,539.20	280,963.96	- 94,424.76	0.00	- 94,424.76
FASTENAL CO COM CUSIP: 311900104	52,882.00	0.00	2,072,445.58	942,903.23	1,129,542.35	0.00	1,129,542.35

Unrealized gain/loss

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AG

**Portfolio Statement**

31 DEC 2005

Doris Duke Charitable Foundation

Account Number 2615227  
Account Name DD: MA: WEATHERBIE & CO: SL

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
FINL FED CORP COM CUSIP: 317492106 25,688.00 44.4500000		0.00	1,141,831.60	684,260.38	457,571.22	0.00	457,571.22
FORRESTER RESH INC COM CUSIP: 346563109 19,686.00 18.7500000		0.00	369,112.50	339,566.35	29,546.15	0.00	29,546.15
GUITAR CTR INC COM CUSIP: 402040109 10,288.00 50.0100000		0.00	514,502.88	565,835.55	- 51,332.67	0.00	- 51,332.67
HYDRIL CO COM CUSIP: 448774109 5,787.00 62.6000000		0.00	362,266.20	317,359.45	44,906.75	0.00	44,906.75
IHS INC COM CL A COM CL A CUSIP: 451734107 12,695.00 20.5200000		0.00	260,501.40	239,224.08	21,277.32	0.00	21,277.32
INTERWOVEN INC COM NEW CUSIP: 46114T508 12,901.00 8.4700000		0.00	109,271.47	99,122.87	10,148.60	0.00	10,148.60
IXIA COM CUSIP: 45071R109 25,735.00 14.7800000		0.00	380,363.30	347,802.47	32,560.83	0.00	32,560.83
LIFE TIME FITNESS INC COM CUSIP: 53217R207 18,423.00 38.0900000		0.00	701,732.07	534,747.60	166,984.47	0.00	166,984.47
LINCARE HLDGS INC COM CUSIP: 532791100 26,959.00 41.9100000		0.00	1,129,851.69	929,603.96	200,247.73	0.00	200,247.73
LKQ CORP COM LKQ CORP CUSIP: 501889208 20,866.00 34.6200000		0.00	722,380.92	585,985.57	136,395.35	0.00	136,395.35
MARTEK BIOSCIENCES CORP COM COM STK USD0 10 CUSIP: 572901106 25,266.00 24.6100000		0.00	621,796.26	898,671.54	- 276,875.28	0.00	- 276,875.28
MICROCHIP TECH INC COM CUSIP: 595017104 39,295.00 32.1500000		0.00	1,263,334.25	1,045,705.12	217,629.13	0.00	217,629.13
NATL INSTRS CORP COM CUSIP: 636518102 24,174.00 32.0500000		0.00	774,776.70	576,810.70	197,966.00	0.00	197,966.00
NEUSTAR INC CL A CUSIP: 64128X201 21,546.00 30.4900000		0.00	656,937.54	602,052.31	54,885.23	0.00	54,885.23
P F CHANGS CHINA BISTRO INC COM STK CUSIP: 69333Y108 12,191.00 49.6300000		0.00	605,039.33	624,446.73	- 19,407.40	0.00	- 19,407.40

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**Portfolio Statement**  
 31 DEC 2005  
 DOTS DUKE CHARITABLE FOUNDATION  
 Account Number 2615227  
 Account Name DD M.A. WEATHERBIE & CO. SL

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
PATTERSON COS INC COM CUSIP: 703395103 7,844.00 33 4000000		0.00	261,989.60	377,540.87	- 115,551.27	0.00	- 115,551.27
PATTERSON-UTI ENERGY INC COM COM CUSIP: 703481101 13,692.00 32 9500000		0.00	451,151.40	297,677.91	153,473.49	0.00	153,473.49
POLYCOM INC COM CUSIP: 73172K104 39,939.00 15.3000000		0.00	611,066.70	601,299.87	9,766.83	0.00	9,766.83
POLYMEDICA CORP COM CUSIP: 731738100 29,017.00 33.4700000		0.00	971,198.99	716,432.81	254,766.18	0.00	254,766.18
RES CONNECTION INC COM CUSIP: 76122Q105 21,642.00 28.0600000		0.00	563,990.52	592,709.59	- 28,719.07	0.00	- 28,719.07
RESMED INC COM CUSIP: 761152107 44,514.00 38 3100000		0.00	1,705,331.34	913,394.41	791,936.93	0.00	791,936.93
SEMTECH CORP CUSIP: 816850101 28,512.00 18.2600000		0.00	520,629.12	493,376.56	27,252.56	0.00	27,252.56
SRA INTL INC CL A CUSIP: 78464R105 22,177.00 30.5400000		0.00	677,285.58	557,061.26	120,224.32	0.00	120,224.32
STERICYCLE INC COM CUSIP: 858912108 10,325.00 58.8800000		0.00	607,936.00	513,210.30	94,725.70	0.00	94,725.70
SURMODICS INC COM CUSIP: 868873100 4,935.00 36.9900000		0.00	182,545.65	201,957.83	- 19,412.18	0.00	- 19,412.18
TEXAS ROADHOUSE INC COM CL A STK CL A CUSIP: 882681109 27,311.00 15 5500000		0.00	424,686.05	359,658.14	65,027.91	0.00	65,027.91
THOR INDS INC COM STK CUSIP: 885160101 20,597.00 40.0700000		1,005.20	825,321.79	628,191.22	197,130.57	0.00	197,130.57
UNITED NAT FOODS INC COM CUSIP: 911163103 16,888.00 26 4000000		0.00	445,843.20	415,038.07	30,805.13	0.00	30,805.13
UNVL TECH INST INC COM CUSIP: 913915104 21,307.00 30 9400000		0.00	659,238.58	734,724.93	- 75,486.35	0.00	- 75,486.35
VCA ANTECH INC COM STK CUSIP: 918194101 33,607.00 28.2000000		0.00	947,717.40	727,886.75	219,830.65	0.00	219,830.65

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13-7043679

**Portfolio Statement**  
 31 DEC 2005  
 Dons Duke Charitable Foundation  
 Account Number 2615227  
 MIA WEATHERBIE & CO SL

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/	Accrued	Market value	Cost	Market	Translation	Total
Shares/PAR value	Local market price	income/expense					

*Equities*

**Common stock**

VISTAPRINT COM INC COM STK	CUSIP: G93762204	0.00	245,106.08	160,925.16	84,180.92	0.00	84,180.92
10,772.00	22.7540000						
WASTE CONNECTIONS INC COM	CUSIP: 941053100	0.00	499,497.70	514,340.67	- 14,842.97	0.00	- 14,842.97
14,495.00	34.4600000						
WEBEX INC COM	CUSIP: 94767L109	0.00	491,541.75	471,701.30	19,840.45	0.00	19,840.45
22,725.00	21.6300000						
WEST CORP COM	CUSIP: 952355105	0.00	1,307,493.00	756,661.28	550,831.72	0.00	550,831.72
31,020.00	42.1500000						
WESTWOOD 1 INC COM	CUSIP: 961815107	0.00	319,463.70	558,230.11	- 238,766.41	0.00	- 238,766.41
19,599.00	16.3000000						
ZEBRA TECHNOLOGIES CORP CL A	CUSIP: 989207105	0.00	670,388.25	575,318.42	95,069.83	0.00	95,069.83
15,645.00	42.8500000						
<b>Total USD</b>		<b>1,005.20</b>	<b>37,696,425.42</b>	<b>30,058,287.27</b>	<b>7,638,138.15</b>	<b>0.00</b>	<b>7,638,138.15</b>
<b>Total United States</b>		<b>1,005.20</b>	<b>37,696,425.42</b>	<b>30,058,287.27</b>	<b>7,638,138.15</b>	<b>0.00</b>	<b>7,638,138.15</b>

**Total Common Stock**

<b>1,224,273.00</b>		<b>1,005.20</b>	<b>40,109,679.05</b>	<b>31,494,103.37</b>	<b>8,615,575.68</b>	<b>0.00</b>	<b>8,615,575.68</b>
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**Total Equities**

<b>1,224,273.00</b>		<b>1,005.20</b>	<b>40,109,679.05</b>	<b>31,494,103.37</b>	<b>8,615,575.68</b>	<b>0.00</b>	<b>8,615,575.68</b>
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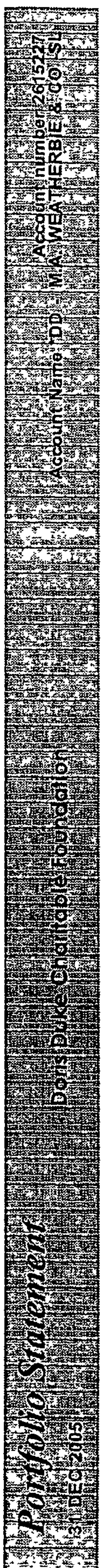
Description/Asset ID	Exchange rate/	Accrued	Market value	Cost	Market	Translation	Total
Shares/PAR value	Local market price	income/expense					

*Cash and Cash Equivalents*

**Short term investment funds**

MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO DIVERSIFIED ASSETS PORTFOLIO	CUSIP: 665278107	4,856.89	1,240,872.66	1,240,872.66	0.00	0.00	0.00
1 0000000							
<b>Total short term investment funds - all currencies</b>		<b>4,856.89</b>	<b>1,240,872.66</b>	<b>1,240,872.66</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Total short term investment funds - all countries</b>		<b>4,856.89</b>	<b>1,240,872.66</b>	<b>1,240,872.66</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

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◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Cash and Cash Equivalents</b>							
<b>Short term investment funds</b>							
Total Short Term Investment Funds		4,856.89	1,240,872.66	1,240,872.66	0.00	0.00	0.00
1,240,872.66							
<b>Total Cash and Cash Equivalents</b>							
1,240,872.66		4,856.89	1,240,872.66	1,240,872.66	0.00	0.00	0.00

*Adjustments To Cash*

Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Pending trade purchases</b>							
USD - UNITED STATES DOLLARS	1.0000000	0.00	- 27,414.65	- 27,414.65	0.00	0.00	0.00
Total pending trade purchases - all currencies		0.00	- 27,414.65	- 27,414.65	0.00	0.00	0.00
Total pending trade purchases - all countries		0.00	- 27,414.65	- 27,414.65	0.00	0.00	0.00
Total Pending trade purchases		0.00	- 27,414.65	- 27,414.65	0.00	0.00	0.00
0.00							

Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Pending trade sales</b>							
USD - UNITED STATES DOLLARS	1.0000000	0.00	6,949.22	6,949.22	0.00	0.00	0.00
Total pending trade sales - all currencies		0.00	6,949.22	6,949.22	0.00	0.00	0.00
Total pending trade sales - all countries		0.00	6,949.22	6,949.22	0.00	0.00	0.00
Total Pending trade sales		0.00	6,949.22	6,949.22	0.00	0.00	0.00
0.00							

8/9  
C.M.M.

**Portfolio Statement**  
 31 DEC 2005  
 DOTS DUKE CHARITABLE FOUNDATION  
 Account Number 2615227  
 Account Name DD - MIA WEATHERBIE & CO SL

◆ Asset Detail - Base Currency Unrealized gain/loss

Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
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*Adjustments To Cash*

**Pending trade sales**

Total Adjustments To Cash  
 0.00

- 20,465.43      - 20,465.43      0.00      0.00

**Total**  
 2,465,145.60      41,330,086.28      8,615,575.68      8,615,575.68

CTA:TOR 9/9

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Market	Translation	Total	Market value incl. accruals	%
<b>Equities</b>								
<b>Common stock</b>								
United States - USD	59,755.13	82,903,676.48	99,773,627.13	- 16,869,950.65	0.00	- 16,869,950.65	82,963,431.61	100.0000%
<b>Total common stock</b>	<b>59,755.13</b>	<b>82,903,676.48</b>	<b>99,773,627.13</b>	<b>- 16,869,950.65</b>	<b>0.00</b>	<b>- 16,869,950.65</b>	<b>82,963,431.61</b>	<b>100.0000%</b>
<b>Total equities</b>	<b>59,755.13</b>	<b>82,903,676.48</b>	<b>99,773,627.13</b>	<b>- 16,869,950.65</b>	<b>0.00</b>	<b>- 16,869,950.65</b>	<b>82,963,431.61</b>	<b>100.0000%</b>
<b>Total Unrealized Gains</b>						<b>0.00</b>		
<b>Total Unrealized Losses</b>						<b>- 16,869,950.65</b>		
<b>Total</b>	<b>59,755.13</b>	<b>82,903,676.48</b>	<b>99,773,627.13</b>	<b>- 16,869,950.65</b>	<b>0.00</b>	<b>- 16,869,950.65</b>	<b>82,963,431.61</b>	<b>100.0000%</b>

Total Cost Incl. Accruals 99,833,382.26

CTMTRF 1/2

13-7043679

**Portfolio Statement**  
 31 DEC 2005  
 DORIS DUKE CHARITABLE FOUNDATION  
 Account Number 2220653  
 COMMON INTERCAP FUND LEAFE  
 Account Name DD

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
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*Equities*

**Common stock**

**United States - USD**

MFB NTGI COM DAILY INTERCAP INDEX FD - LENDING CUSIP: 003998226	17.6920000	59,755.13	82,903,676.48	99,773,627.13	- 16,869,950.65	0.00	- 16,869,950.65
<b>Total USD</b>		<b>59,755.13</b>	<b>82,903,676.48</b>	<b>99,773,627.13</b>	<b>- 16,869,950.65</b>	<b>0.00</b>	<b>- 16,869,950.65</b>
<b>Total United States</b>		<b>59,755.13</b>	<b>82,903,676.48</b>	<b>99,773,627.13</b>	<b>- 16,869,950.65</b>	<b>0.00</b>	<b>- 16,869,950.65</b>
<b>Total Common Stock</b>		<b>59,755.13</b>	<b>82,903,676.48</b>	<b>99,773,627.13</b>	<b>- 16,869,950.65</b>	<b>0.00</b>	<b>- 16,869,950.65</b>
<b>Total Equities</b>		<b>59,755.13</b>	<b>82,903,676.48</b>	<b>99,773,627.13</b>	<b>- 16,869,950.65</b>	<b>0.00</b>	<b>- 16,869,950.65</b>

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◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Market	Translation	Total	Market value incl. accruals	%
<i>Equities</i>								
<b>Common stock</b>								
Emerging Markets Region - USD	0.00	93,139,827.82	49,072,541.24	44,067,286.58	0.00	44,067,286.58	93,139,827.82	100.0000%
<b>Total common stock</b>	<b>0.00</b>	<b>93,139,827.82</b>	<b>49,072,541.24</b>	<b>44,067,286.58</b>	<b>0.00</b>	<b>44,067,286.58</b>	<b>93,139,827.82</b>	<b>100.0000%</b>
<b>Total equities</b>	<b>0.00</b>	<b>93,139,827.82</b>	<b>49,072,541.24</b>	<b>44,067,286.58</b>	<b>0.00</b>	<b>44,067,286.58</b>	<b>93,139,827.82</b>	<b>100.0000%</b>
<b>Total Unrealized Gains</b>				<b>44,067,286.58</b>				
<b>Total Unrealized Losses</b>						<b>0.00</b>		
<b>Total</b>	<b>0.00</b>	<b>93,139,827.82</b>	<b>49,072,541.24</b>	<b>44,067,286.58</b>	<b>0.00</b>	<b>44,067,286.58</b>	<b>93,139,827.82</b>	<b>100.0000%</b>

Total Cost Incl. Accruals 49,072,541.24

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**Portfolio Statement**  
 3 DEC 2005  
 Dorns Duke Charitable Foundation  
 Account Name DD - GMO EMG MKETS FUND III  
 Account Number 2614891

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
<b>Emerging Markets Region - USD</b>							
MFO GMO EMERGING MKT FD III CUSIP 362007601 4,541,191.02	20 5100000	0.00	93,139,827.82	49,072,541.24	44,067,286.58	0.00	44,067,286.58
<b>Total USD</b>		0.00	93,139,827.82	49,072,541.24	44,067,286.58	0.00	44,067,286.58
<b>Total Emerging Markets Region</b>		0.00	93,139,827.82	49,072,541.24	44,067,286.58	0.00	44,067,286.58
<b>Total Common Stock</b>		0.00	93,139,827.82	49,072,541.24	44,067,286.58	0.00	44,067,286.58
<b>4,541,191.02</b>		0.00	93,139,827.82	49,072,541.24	44,067,286.58	0.00	44,067,286.58
<b>Total Equities</b>		0.00	93,139,827.82	49,072,541.24	44,067,286.58	0.00	44,067,286.58
<b>4,541,191.02</b>		0.00	93,139,827.82	49,072,541.24	44,067,286.58	0.00	44,067,286.58

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**Portfolio Statement**  
 31 DEC 2005  
 DORIS DUKE CHARITABLE FOUNDATION  
 Account Name: DD - GAP INTL-EMG MKTS GROWTH  
 Account Number: 2615225

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Market	Translation	Total	Market value incl accruals	%
<i>Equities</i>								
<b>Common stock</b>								
Emerging Markets Region - USD	0.00	81,667,837.64	67,671,916.65	13,995,920.99	0.00	13,995,920.99	81,667,837.64	100.0000%
<b>Total common stock</b>	<b>0.00</b>	<b>81,667,837.64</b>	<b>67,671,916.65</b>	<b>13,995,920.99</b>	<b>0.00</b>	<b>13,995,920.99</b>	<b>81,667,837.64</b>	<b>100.0000%</b>
<b>Total equities</b>	<b>0.00</b>	<b>81,667,837.64</b>	<b>67,671,916.65</b>	<b>13,995,920.99</b>	<b>0.00</b>	<b>13,995,920.99</b>	<b>81,667,837.64</b>	<b>100.0000%</b>
<b>Total Unrealized Gains</b>						<b>13,995,920.99</b>		
<b>Total Unrealized Losses</b>						<b>0.00</b>		
<b>Total</b>	<b>0.00</b>	<b>81,667,837.64</b>	<b>67,671,916.65</b>	<b>13,995,920.99</b>	<b>0.00</b>	<b>13,995,920.99</b>	<b>81,667,837.64</b>	<b>100.0000%</b>

Total Cost incl. Accruals 67,671,916.65

**Portfolio Statement**

Doris Duke Charitable Foundation

Account Name DD - CAP INTL EMG MKTS GROWTH

Account number 2615225

31 DEC 2005

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Unrealized gain/loss	
							Shares/PAR value	Total
<b>Equities</b>								
<b>Common stock</b>								
<b>Emerging Markets Region - USD</b>								
MFO CAP INTL EMERGING MKTS GROWTH FD INC15 CUSIP 290886100	70.590000	0.00	81,667,837.64	67,671,916.65	13,995,920.99	0.00		13,995,920.99
		0.00	81,667,837.64	67,671,916.65	13,995,920.99	0.00		13,995,920.99
<b>Total USD</b>		0.00	81,667,837.64	67,671,916.65	13,995,920.99	0.00		13,995,920.99
<b>Total Emerging Markets Region</b>		0.00	81,667,837.64	67,671,916.65	13,995,920.99	0.00		13,995,920.99
<b>Total Common Stock</b>		0.00	81,667,837.64	67,671,916.65	13,995,920.99	0.00		13,995,920.99
<b>Total Equities</b>		0.00	81,667,837.64	67,671,916.65	13,995,920.99	0.00		13,995,920.99

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**Portfolio Statement**  
 31 DEC 2005  
 Dons Duke Charitable Foundation  
 Account Name: DD CAPITAL GUARDIAN GLOBAL  
 Account Number: 2614889

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Market	Translation	Total	Market value incl accruals	%
<b>Equities</b>								
<b>Common stock</b>								
United States - USD	0.00	66,422,132.23	65,152,120.21	1,270,012.02	0.00	1,270,012.02	66,422,132.23	100.098%
<b>Total common stock</b>	<b>0.00</b>	<b>66,422,132.23</b>	<b>65,152,120.21</b>	<b>1,270,012.02</b>	<b>0.00</b>	<b>1,270,012.02</b>	<b>66,422,132.23</b>	<b>100.098%</b>
<b>Total equities</b>								
<b>Cash and Cash Equivalents</b>								
<b>Short term investment funds</b>								
Short Term Investment Funds	0.00	21.38	21.38	0.00	0.00	0.00	21.38	0.000%
<b>Total short term investment funds</b>	<b>0.00</b>	<b>21.38</b>	<b>21.38</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>21.38</b>	<b>0.000%</b>
<b>Total cash and cash equivalents</b>	<b>0.00</b>	<b>21.38</b>	<b>21.38</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>21.38</b>	<b>0.000%</b>
<b>Adjustments To Cash</b>								
<b>Pending trade purchases</b>								
Pending trade purchases	0.00	- 65,078.05	- 65,078.05	0.00	0.00	0.00	-65,078.05	- 0.098%
<b>Total pending trade purchases</b>	<b>0.00</b>	<b>- 65,078.05</b>	<b>- 65,078.05</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-65,078.05</b>	<b>- 0.098%</b>
<b>Total adjustments to cash</b>	<b>0.00</b>	<b>- 65,078.05</b>	<b>- 65,078.05</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-65,078.05</b>	<b>- 0.098%</b>
<b>Total Unrealized Gains</b>						<b>1,270,012.02</b>		
<b>Total Unrealized Losses</b>							<b>0.00</b>	

**Total** 66,357,075.56 65,887,063.54 1,270,012.02 66,357,075.56 100.000%  
 \* \* \* \* \*

**Total Cost Incl. Accruals** 65,087,063.54

20's FmV 66,422,153.61  
 2) Duct Broker 65,078.05  
 66,357,075.56 \*

13-7043679

**Portfolio Statement**  
 Duke Charitable Foundation  
 31 DEC 2005

Account Number 2614889  
 Account Name DD CAPITAL GUARDIAN GLOBAL

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
CF CAPITAL GUARDIAN GLOBAL EQUITY TXT #2 2,135,073.36	CUSIP: 13999DCF2 31.1100000	0.00	66,422,132.23	65,152,120.21	1,270,012.02	0.00	1,270,012.02
<b>Total USD</b>		<b>0.00</b>	<b>66,422,132.23</b>	<b>65,152,120.21</b>	<b>1,270,012.02</b>	<b>0.00</b>	<b>1,270,012.02</b>
<b>Total United States</b>		<b>0.00</b>	<b>66,422,132.23</b>	<b>65,152,120.21</b>	<b>1,270,012.02</b>	<b>0.00</b>	<b>1,270,012.02</b>
<b>Total Common Stock</b>		<b>0.00</b>	<b>66,422,132.23</b>	<b>65,152,120.21</b>	<b>1,270,012.02</b>	<b>0.00</b>	<b>1,270,012.02</b>
<b>Total Equities</b>		<b>0.00</b>	<b>66,422,132.23</b>	<b>65,152,120.21</b>	<b>1,270,012.02</b>	<b>0.00</b>	<b>1,270,012.02</b>

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Cash and Cash Equivalents</b>							
<b>Short term investment funds</b>							
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO DIVERSIFIED ASSETS PORTFOLIO 1,0000000	CUSIP: 665278107 21.38	0.00	21.38	21.38	0.00	0.00	0.00
<b>Total short term investment funds - all currencies</b>		<b>0.00</b>	<b>21.38</b>	<b>21.38</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Total short term investment funds - all countries</b>		<b>0.00</b>	<b>21.38</b>	<b>21.38</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Total Short Term Investment Funds</b>		<b>0.00</b>	<b>21.38</b>	<b>21.38</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Total Cash and Cash Equivalents</b>		<b>0.00</b>	<b>21.38</b>	<b>21.38</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

**Portfolio Statement**  
 31 DEC 2005  
 Dots Duke Charitable Foundation  
 Account Name DD - CAPITAL GUARDIAN GLOBAL  
 Account Number 2614889

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
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*Adjustments To Cash*

<b>Pending trade purchases</b>							
USD - UNITED STATES DOLLARS	1.00000000	0.00	- 65,078.05	- 65,078.05	0.00	0.00	0.00
<b>Total pending trade purchases - all currencies</b>		0.00	- 65,078.05	- 65,078.05	0.00	0.00	0.00
<b>Total pending trade purchases - all countries</b>		0.00	- 65,078.05	- 65,078.05	0.00	0.00	0.00
<b>Total Pending trade purchases</b>		0.00	- 65,078.05	- 65,078.05	0.00	0.00	0.00
<b>Total Adjustments To Cash</b>		0.00	- 65,078.05	- 65,078.05	0.00	0.00	0.00

**Total**  
 2,135,094.78  
 66,557,075.96  
 65,087,063.54  
 1,270,012.02  
 1,270,012.02

**Portfolio Statement**  
 31 DEC 2005  
 DOTS DUKE-CHAMBERLAIN FOUNDATION  
 Account number 2615121  
 ACCOUNT NAME DD: BRANDES INVESTMENT

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss	Total	Market value incl. accruals	%
<b>Venture Capital and Partnerships</b>								
<b>Partnerships</b>								
United States - USD	0.00	114,648,055.00	72,436,536.59	42,211,518.41	0.00	42,211,518.41	114,648,055.00	100.0000%
<b>Total partnerships</b>	<b>0.00</b>	<b>114,648,055.00</b>	<b>72,436,536.59</b>	<b>42,211,518.41</b>	<b>0.00</b>	<b>42,211,518.41</b>	<b>114,648,055.00</b>	<b>100.0000%</b>
<b>Total venture capital and partnerships</b>	<b>0.00</b>	<b>114,648,055.00</b>	<b>72,436,536.59</b>	<b>42,211,518.41</b>	<b>0.00</b>	<b>42,211,518.41</b>	<b>114,648,055.00</b>	<b>100.0000%</b>
<b>Total Unrealized Gains</b>				<b>42,211,518.41</b>		<b>42,211,518.41</b>		
<b>Total Unrealized Losses</b>						<b>0.00</b>		
<b>Total</b>	<b>0.00</b>	<b>114,648,055.00</b>	<b>72,436,536.59</b>	<b>42,211,518.41</b>	<b>0.00</b>	<b>42,211,518.41</b>	<b>114,648,055.00</b>	<b>100.0000%</b>

Total Cost Incl. Accruals 72,436,536.59

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**Portfolio Statement**  
 31 DEC 2005  
 DOTS Duke Charitable Foundation  
 Account Name: DOTS BRANDES INVESTMENT  
 Account Number: 2615121

◆ Asset Detail - Base Currency Unrealized gain/loss

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Venture Capital and Partnerships</b>							
<b>Partnerships</b>							
<b>United States - USD</b>							
BRANDES GLOBAL EQUITY PORTFOLIO CUSIP: 000271924 72,436,570.52	4,848,055.0000000	0.00	114,648,055.00	72,436,536.59	42,211,518.41	0.00	42,211,518.41
<b>Total USD</b>		<b>0.00</b>	<b>114,648,055.00</b>	<b>72,436,536.59</b>	<b>42,211,518.41</b>	<b>0.00</b>	<b>42,211,518.41</b>
<b>Total United States</b>		<b>0.00</b>	<b>114,648,055.00</b>	<b>72,436,536.59</b>	<b>42,211,518.41</b>	<b>0.00</b>	<b>42,211,518.41</b>
<b>Total Partnerships</b>							
<b>72,436,570.52</b>		<b>0.00</b>	<b>114,648,055.00</b>	<b>72,436,536.59</b>	<b>42,211,518.41</b>	<b>0.00</b>	<b>42,211,518.41</b>
<b>Total Venture Capital and Partnerships</b>							
<b>72,436,570.52</b>		<b>0.00</b>	<b>114,648,055.00</b>	<b>72,436,536.59</b>	<b>42,211,518.41</b>	<b>0.00</b>	<b>42,211,518.41</b>
<b>Total</b>		<b>0.00</b>	<b>114,648,055.00</b>	<b>72,436,536.59</b>	<b>42,211,518.41</b>	<b>0.00</b>	<b>42,211,518.41</b>

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**Portfolio Statement**  
 31 DEC 2005  
 Dots Duke Charitable Foundation  
 Account Name: WALTER SCOTT & PARTNERS  
 Account Number: DDE01

◆ Asset Summary

Unrealized gain/loss \_\_\_\_\_

Country	Accrued income/expense	Market value	Cost	Market	Translation	Total	Market value incl accruals	%
<b>Equities</b>								
<b>Common stock</b>								
Australia - AUD	0 00	4,416,902 57	1,752,323 06	2,462,038 25	202,541 26	2,664,579 51	4,416,902 57	6 435%
Belgium - EUR	0 00	1,029,700 01	614,363 18	301,201 62	114,135 21	415,336 83	1,029,700 01	1 500%
Canada - CAD	0 00	1,857,870 99	1,155,668 91	637,500 85	64,701 23	702,202 08	1,857,870 99	2 707%
China - HKD	0 00	2,351,825 94	1,551,520 17	792,634 83	7,670 94	800,305 77	2,351,825 94	3 427%
Denmark - DKK	0 00	1,485,620 98	986,100 92	441,292 42	58,227 64	499,520 06	1,485,620 98	2 165%
Finland - EUR	0 00	619,617 64	507,707 06	96,910 42	15,000 16	111,910 58	619,617 64	0 903%
France - EUR	0 00	2,507,204 40	1,982,371 84	604,579 21	-79,746 65	524,832 56	2,507,204 40	3 653%
Hong Kong - HKD	0 00	4,087,617 93	2,912,859 00	1,158,684 98	16,073 95	1,174,758 93	4,087,617 93	5 956%
Japan - JPY	10,264 83	24,779,827 18	17,310,155 39	7,871,920 97	-402,249 18	7,469,671 79	24,790,092 01	36 120%
Spain - EUR	0 00	750,671 55	662,939 91	164,185 73	-76,454 09	87,731 64	750,671 55	1 094%
Sweden - SEK	0 00	1,465,584 40	1,179,702 35	345,667 78	-59,785 73	285,882 05	1,465,584 40	2 135%
United Kingdom - GBP	8,808 46	6,820,481 07	5,076,739 25	1,773,419 92	-29,678 10	1,743,741 82	6,829,289 53	9 950%
United States - USD	7,902 00	13,096,795 00	8,983,869 73	4,112,925 27	0 00	4,112,925 27	13,104,697 00	19 094%
<b>Total common stock</b>	<b>26,975.29</b>	<b>65,269,719.66</b>	<b>44,676,320.77</b>	<b>20,762,962.25</b>	<b>-169,563.36</b>	<b>20,593,398.89</b>	<b>65,296,694.95</b>	<b>95.138%</b>
<b>Total equities</b>	<b>26,975.29</b>	<b>65,269,719.66</b>	<b>44,676,320.77</b>	<b>20,762,962.25</b>	<b>-169,563.36</b>	<b>20,593,398.89</b>	<b>65,296,694.95</b>	<b>95.138%</b>
<b>Cash and Cash Equivalents</b>								
<b>Cash &amp; cash equivalent deriv. - options</b>								
United States - USD	0 00	132,699 00	158,046 00	- 25,347 00	0 00	- 25,347 00	132,699 00	0 193%
<b>Total cash &amp; cash equivalent deriv. - options</b>	<b>0 00</b>	<b>132,699 00</b>	<b>158,046 00</b>	<b>- 25,347 00</b>	<b>0 00</b>	<b>- 25,347 00</b>	<b>132,699 00</b>	<b>0 193%</b>

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13-7043679

Portfolio Statement  
 31 DEC 2005  
 Dors Duke Charitable Foundation  
 Account Name: WALTER SCOTT & PARTNERS  
 Account Number: DDF01

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Market	Translation	Total	Market value incl accruals	%
<i>Cash and Cash Equivalents</i>								
<b>Invested cash</b>								
	10,221.02	3,193,878.17	3,193,878.17	0.00	0.00	0.00	3,204,099.19	4.668%
<b>Total invested cash</b>	<b>10,221.02</b>	<b>3,193,878.17</b>	<b>3,193,878.17</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>3,204,099.19</b>	<b>4.668%</b>
<b>Total cash and cash equivalents</b>	<b>10,221.02</b>	<b>3,326,577.17</b>	<b>3,351,924.17</b>	<b>- 25,347.00</b>	<b>0.00</b>	<b>- 25,347.00</b>	<b>3,336,798.19</b>	<b>4.862%</b>
<b>Total Unrealized Gains</b>						<b>21,280,043.13</b>		
<b>Total Unrealized Losses</b>						<b>- 711,991.24</b>		

<b>Total</b>	<b>37,196.31</b>	<b>68,596,296.83</b>	<b>48,028,244.94</b>	<b>20,737,675.25</b>	<b>- 169,563.36</b>	<b>20,568,051.89</b>	<b>68,633,493.14</b>	<b>100.0000%</b>
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Total Cost Incl. Accruals 48,065,441.25

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**Portfolio Statement**  
 Don's Duke Gratiot's Foundation  
 Account Number DDF01  
 Account Name: WALTER SCOTT & PARTNERS  
 31 DEC 2005

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Unrealized gain/loss							
<b>Equities</b>							
<b>Common stock</b>							
<b>Australia - AUD</b>							
LEND LEASE CORP NPV	SEDOL 6512004 14 4800000	0 00	1,168,398.43	990,195.48	209,362.97	- 31,160.02	178,202.95
WOODSIDE PETROLEUM NPV	SEDOL 6979728 39.1900000	0.00	3,248,504.14	762,127.58	2,252,675.28	233,701.28	2,486,376.56
<b>Total AUD</b>		<b>0.00</b>	<b>4,416,902.57</b>	<b>1,752,323.06</b>	<b>2,462,038.25</b>	<b>202,541.26</b>	<b>2,664,579.51</b>
<b>Total Australia</b>		<b>0 00</b>	<b>4,416,902.57</b>	<b>1,752,323.06</b>	<b>2,462,038.25</b>	<b>202,541.26</b>	<b>2,664,579.51</b>
<b>Belgium - EUR</b>							
UCB NPV	SEDOL 5596991 22,000 00	0 00	1,029,700.01	614,363.18	301,201.62	114,135.21	415,336.83
<b>Total EUR</b>		<b>0.00</b>	<b>1,029,700.01</b>	<b>614,363.18</b>	<b>301,201.62</b>	<b>114,135.21</b>	<b>415,336.83</b>
<b>Total Belgium</b>		<b>0 00</b>	<b>1,029,700.01</b>	<b>614,363.18</b>	<b>301,201.62</b>	<b>114,135.21</b>	<b>415,336.83</b>
<b>Canada - CAD</b>							
SUNCOR ENERGY INC COM NPV (CAD QUOTE)	SEDOL: 2861142 73.3200000	0.00	1,857,870.99	1,155,668.91	637,500.85	64,701.23	702,202.08
<b>Total CAD</b>		<b>0.00</b>	<b>1,857,870.99</b>	<b>1,155,668.91</b>	<b>637,500.85</b>	<b>64,701.23</b>	<b>702,202.08</b>
<b>Total Canada</b>		<b>0 00</b>	<b>1,857,870.99</b>	<b>1,155,668.91</b>	<b>637,500.85</b>	<b>64,701.23</b>	<b>702,202.08</b>
<b>China - HKD</b>							
CHINA MOBILE (HK) HKD0 10	SEDOL 6073556 36 7000000	0 00	828,330.25	542,654.01	282,697.57	2,978.67	285,676.24
CNOOC LTD HKD0 02	SEDOL B00G0S5 5 2500000	0 00	1,523,495.69	1,008,866.16	509,937.26	4,692.27	514,629.53
<b>Total HKD</b>		<b>0.00</b>	<b>2,351,825.94</b>	<b>1,551,520.17</b>	<b>792,634.83</b>	<b>7,670.94</b>	<b>800,305.77</b>
<b>Total China</b>		<b>0 00</b>	<b>2,351,825.94</b>	<b>1,551,520.17</b>	<b>792,634.83</b>	<b>7,670.94</b>	<b>800,305.77</b>
<b>Denmark - DKK</b>							
NOVO-NORDISK AS DKK2 SERB'	SEDOL 7077524 354 5000000	0 00	1,485,620.98	986,100.92	441,292.42	58,227.64	499,520.06

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**Portfolio Statement**  
 31 DEC 2005  
 Doits Duke Charitable Foundation  
 Account Number DDF01  
 Account Name WALTER SCOTT & PARTNERS

◆ Asset Detail - Base Currency

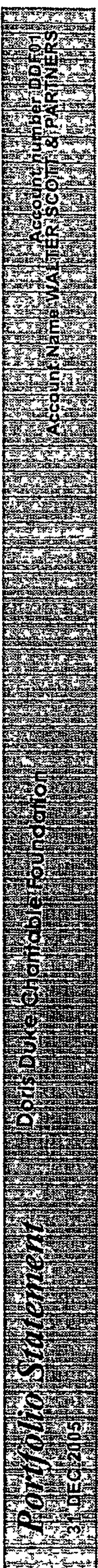
Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
Total DKK		0.00	1,485,620.98	986,100.92	441,292.42	58,227.64	499,520.06
Total Denmark		0.00	1,485,620.98	986,100.92	441,292.42	58,227.64	499,520.06
<b>Finland - EUR</b>							
NOKIA OYJ EURO.06	SEDOL: 5902941 34,000.00 15.4500000	0.00	619,617.64	507,707.06	96,910.42	15,000.16	111,910.58
Total EUR		0.00	619,617.64	507,707.06	96,910.42	15,000.16	111,910.58
Total Finland		0.00	619,617.64	507,707.06	96,910.42	15,000.16	111,910.58
<b>France - EUR</b>							
L'OREAL EURO.20	SEDOL: 4057808 15,600.00 62.8000000	0.00	1,155,581.59	1,107,266.28	124,900.84	- 76,585.53	48,315.31
TOTAL EUR10	SEDOL: 4905413 5,400.00 212.2000000	0.00	1,351,622.81	875,105.56	479,678.37	- 3,161.12	476,517.25
Total EUR		0.00	2,507,204.40	1,982,371.84	604,579.21	- 79,746.65	524,832.56
Total France		0.00	2,507,204.40	1,982,371.84	604,579.21	- 79,746.65	524,832.56
<b>Hong Kong - HKD</b>							
CLP HOLDINGS HKD5	SEDOL: 6097017 245,000.00 45.0000000	0.00	1,421,929.31	1,034,918.63	381,275.43	5,735.25	387,010.68
HONGKONG&CHINA GAS	HKD0.25 SEDOL: 6436557 700,000.00 16.5500000	0.00	1,494,154.29	957,539.24	531,148.76	5,466.29	536,615.05
HUTCHISON WHAMPOA	HKD0.25 SEDOL: 6448068 123,000.00 73.8500000	0.00	1,171,534.33	920,401.13	246,260.79	4,872.41	251,133.20
Total HKD		0.00	4,087,617.93	2,912,859.00	1,158,684.98	16,073.95	1,174,758.93
Total Hong Kong		0.00	4,087,617.93	2,912,859.00	1,158,684.98	16,073.95	1,174,758.93
<b>Japan - JPY</b>							
ADVANTEST CORP NPV	SEDOL: 6870490 5,800.00 11,890.0000000	0.00	584,275.18	304,860.15	267,830.71	11,584.32	279,415.03

**Portfolio Statement**  
 31 DEC 2005  
 Dots Duke Charitable Foundation  
 Account Name: WALTER SCOTT & PARTNERS  
 Account Number: DDF01

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Unrealized gain/loss	
							Market	Total
<b>Equities</b>								
<b>Common stock</b>								
ASTELLAS PHARMA NPV SEDOL 6985383 32,000.00 4,600.00000000		0.00	1,247,140.56	1,025,264.32	243,835.19	- 21,958.95		221,876.24
CANON INC NPV SEDOL 6172323 19,300.00 6,900.00000000		10,264.83	1,128,272.47	797,903.76	358,273.24	- 27,904.53		330,368.71
DENSO CORP NPV SEDOL 6640381 40,000.00 4,070.00000000		0.00	1,379,310.34	775,072.70	625,922.46	- 21,684.82		604,237.64
EISAI CO NPV SEDOL 6307200 37,000.00 4,950.00000000		0.00	1,551,724.14	828,278.75	755,709.27	- 32,263.88		723,445.39
FANUC LTD NPV SEDOL 6356934 18,500.00 10,010.00000000		0.00	1,568,965.52	970,017.95	624,555.88	- 25,608.31		598,947.57
HONDA MOTOR CO NPV SEDOL 6435145 19,600.00 6,730.00000000		0.00	1,117,580.28	840,536.58	303,775.24	- 26,731.54		277,043.70
KAO CORP NPV SEDOL 6483809 42,000.00 3,160.00000000		0.00	1,124,459.88	920,885.76	208,516.56	- 4,942.44		203,574.12
KEYENCE CORP NPV SEDOL 6490995 4,900.00 33,550.00000000		0.00	1,392,823.86	860,659.78	542,280.92	- 10,116.84		532,164.08
MILLEA HOLDINGS IN NPV SEDOL 6513126 73.00 2,030,000.00000000		0.00	1,255,528.26	663,584.19	601,716.28	- 9,772.21		591,944.07
MITSUBISHI ESTATE NPV SEDOL 6596729 100,000.00 2,450.00000000		0.00	2,075,743.46	884,948.05	1,225,227.40	- 34,431.99		1,190,795.41
MITSUBISHI UFJ FIN NPV SEDOL 6335171 119.00 1,600.00000000		0.00	1,613,149.20	876,337.95	754,390.82	- 17,579.57		736,811.25
MURATA MFG CO NPV SEDOL 6610403 15,000.00 7,560.00000000		0.00	960,772.68	761,331.05	222,991.76	- 23,550.13		199,441.63
NIKKO CORDIAL CORP NPV SEDOL 6640284 60,000.00 1,868.00000000		0.00	949,589.09	493,926.70	458,339.40	- 2,677.01		455,662.39
NIPPON TEL&TEL CP NPV SEDOL 6641373 120.00 536,000.00000000		0.00	544,946.20	473,213.86	58,482.28	13,250.06		71,732.34
NTT DOCOMO NPV SEDOL 6129277 905.00 180,000.00000000		0.00	1,380,157.59	1,525,315.64	- 124,243.98	- 20,914.07		- 145,158.05

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◆ Asset Detail - Base Currency

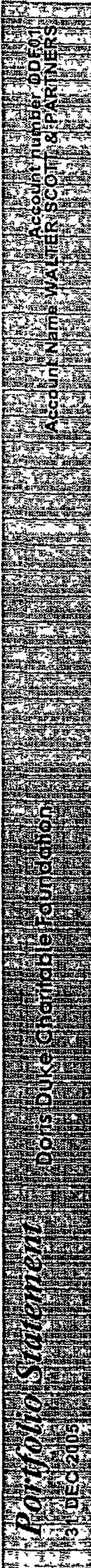
Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
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Equities

Common stock

ROHM CO LTD NPV SEDOL: 6747204 11,400.00 12,830 0000000	0.00	1,239,193.43	1,294,207.32	- 4,849.94	- 50,163.95	- 55,013.89
SHIN-ETSU CHEMICAL NPV SEDOL: 6804585 24,500.00 6,270.0000000	0.00	1,301,491.15	873,271.62	424,895.57	3,323.96	428,219.53
SONY CORP NPV SEDOL: 6821506 26,800.00 4,820 0000000	0.00	1,094,433.62	1,100,162.88	63,843.79	- 69,573.05	- 5,729.26
TAKEDA PHARMACEUTI NPV SEDOL: 6870445 23,500.00 6,380 0000000	0.00	1,270,270.27	1,040,376.38	260,428.12	- 30,534.23	229,893.89
Total JPY	10,264.83	24,779,827.18	17,310,155.39	7,871,920.97	- 402,249.18	7,469,671.79
Total Japan	10,264.83	24,779,827.18	17,310,155.39	7,871,920.97	- 402,249.18	7,469,671.79
Spain - EUR						
INDITEX EURO 15 SEDOL: 7111314 23,100.00 27 5500000	0.00	750,671.55	662,939.91	164,185.73	- 76,454.09	87,731.64
Total EUR	0.00	750,671.55	662,939.91	164,185.73	- 76,454.09	87,731.64
Total Spain	0.00	750,671.55	662,939.91	164,185.73	- 76,454.09	87,731.64
Sweden - SEK						
ERICSSON(LM)TEL SEK1 SERB' SEDOL: 5959378 180,000.00 27.3000000	0.00	617,445.28	576,612.36	130,406.63	- 89,573.71	40,832.92
HENNES & MAURITZ SEK0.25'B' SEDOL: 5687431 25,000.00 270 0000000	0.00	848,139.12	603,089.99	215,261.15	29,787.98	245,049.13
Total SEK	0.00	1,465,584.40	1,179,702.35	345,667.78	- 59,785.73	285,882.05
Total Sweden	0.00	1,465,584.40	1,179,702.35	345,667.78	- 59,785.73	285,882.05
United Kingdom - GBP						
BG GROUP ORD GBP0 10 SEDOL: 0876289 190,000.00 5 7450000	0.00	1,873,918.45	839,435.43	994,219.60	40,263.42	1,034,483.02
KINGFISHER ORD GBP0 157142857 SEDOL: 3319521 193,000.00 2.3725000	0.00	786,086.94	982,910.23	- 178,527.94	- 18,295.35	- 196,823.29

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<i>Equities</i>							
<b>Common stock</b>							
MORRISON(W)SUPRMKT ORD GBP0 10 SEDOL: 0604316 293,000.00 1.9350000	0.00	973,319.99	1,168,585.56	- 70,640.76	- 124,624.81	- 195,265.57	
RECKITT BENCKISER ORD GBP0 105263 SEDOL 0727871 39,000.00 19.2000000	0.00	1,285,502.39	753,821.44	500,966.19	30,714.76	531,680.95	
RIO TINTO ORD GBP0.10 SEDOL 0718875 19,000.00 26.5500000	0.00	866,014.53	599,314.57	300,123.83	- 33,423.87	266,699.96	
ROYAL DUTCH SHELL 'B'SHS EURO 07 (UK LIST) SEDOL B03MM40 32,468.00 18.5800000	8,808.46	1,035,638.77	732,672.02	227,279.00	75,687.75	302,966.75	
<b>Total GBP</b>	<b>8,808.46</b>	<b>6,820,481.07</b>	<b>5,076,739.25</b>	<b>1,773,419.92</b>	<b>- 29,678.10</b>	<b>1,743,741.82</b>	
<b>Total United Kingdom</b>	<b>8,808.46</b>	<b>6,820,481.07</b>	<b>5,076,739.25</b>	<b>1,773,419.92</b>	<b>- 29,678.10</b>	<b>1,743,741.82</b>	
<b>United States - USD</b>							
ABBOTT LAB COM SEDOL: 2002305 24,000.00 39.4300000	0.00	946,320.00	1,026,631.33	- 80,311.33	0.00	- 80,311.33	
ANADARKO PETRO CORP COM SEDOL: 2032380 18,000.00 94.7500000	0.00	1,705,500.00	868,019.75	837,480.25	0.00	837,480.25	
AUTOMATIC DATA PROCESSING INC COM COM SEDOL: 2065308 13,200.00 45.8900000	2,442.00	605,748.00	576,799.42	28,948.58	0.00	28,948.58	
DOLLAR GEN CORP COM SEDOL: 2272205 42,000.00 19.0700000	1,890.00	800,940.00	632,051.85	168,888.15	0.00	168,888.15	
EOG RESOURCES INC COM SEDOL: 2318024 17,700.00 73.3700000	0.00	1,298,649.00	383,170.58	915,478.42	0.00	915,478.42	
FASTENAL CO COM SEDOL: 2332262 15,900.00 39.1900000	0.00	623,121.00	283,497.00	339,624.00	0.00	339,624.00	
HOME DEPOT INC COM SEDOL: 2434209 29,500.00 40.4800000	0.00	1,194,160.00	801,292.61	392,867.39	0.00	392,867.39	
JOHNSON & JOHNSON COM SEDOL: 2475833 18,000.00 60.1000000	0.00	1,081,800.00	1,086,957.10	- 5,157.10	0.00	- 5,157.10	
LINEAR TECH CORP DEL SEDOL: 2516839 22,600.00 36.0700000	0.00	815,182.00	818,367.75	- 3,185.75	0.00	- 3,185.75	

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**Portfolio Statement**  
 31 DEC 2005  
 DORIS DUKE CHARITABLE FOUNDATION  
 Account Name: WALTER SCOTT & PARTNERS  
 Account Number: DDF01

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
NABORS INDUSTRIES COM USD0 10 SEDOL: 2963372 21,500 00 75 7500000		0 00	1,628,625 00	859,500 38	769,124 62	0 00	769,124 62
SCHLUMBERGER LTD COM STK SEDOL: 2779201 17,000 00 97 1500000		3,570 00	1,651,550 00	911,201 36	740,348 64	0 00	740,348 64
SYSCO CORP COM SEDOL: 2868165 24,000 00 31.0500000		0 00	745,200 00	736,380 60	8,819 40	0 00	8,819 40
<b>Total USD</b>		<b>7,902 00</b>	<b>13,096,795 00</b>	<b>8,983,869.73</b>	<b>4,112,925 27</b>	<b>0 00</b>	<b>4,112,925 27</b>
<b>Total United States</b>		<b>7,902 00</b>	<b>13,096,795 00</b>	<b>8,983,869 73</b>	<b>4,112,925 27</b>	<b>0 00</b>	<b>4,112,925.27</b>
<b>Total Common Stock</b>		<b>26,975.29</b>	<b>65,269,719.66</b>	<b>44,676,320.77</b>	<b>20,762,962.25</b>	<b>- 169,563.36</b>	<b>20,593,398.89</b>

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<b>Total Equities</b>							
5,588,585.00		26,975.29	65,269,719.66	44,676,320.77	20,762,962.25	- 169,563.36	20,593,398.89

**Cash and Cash Equivalents**

<b>Cash &amp; cash equivalent deriv. - options</b>							
<b>United States - USD</b>							
USD/EUR 1.19 CALL OTC OPTN 05/07/2006 SEDOL 918211W 4,970,000.00 0.0267000		0 00	132,699 00	158,046 00	- 25,347 00	0 00	- 25,347 00
<b>Total USD</b>		<b>0 00</b>	<b>132,699 00</b>	<b>158,046 00</b>	<b>- 25,347 00</b>	<b>0 00</b>	<b>- 25,347 00</b>
<b>Total United States</b>		<b>0 00</b>	<b>132,699 00</b>	<b>158,046 00</b>	<b>- 25,347 00</b>	<b>0 00</b>	<b>- 25,347 00</b>
<b>Total Cash &amp; Cash Equivalent Deriv. - Options</b>		<b>0 00</b>	<b>132,699 00</b>	<b>158,046 00</b>	<b>- 25,347 00</b>	<b>0 00</b>	<b>- 25,347 00</b>

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STMT&K

**Portfolio Statement**  
 31 DEC 2005  
 Dots Duke Charitable Foundation  
 Account Number DDF01  
 Account Name WALTER SCOTT & PARTNERS

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total	Unrealized gain/loss	
<b>Cash and Cash Equivalents</b>									
<b>Invested cash</b>									
USD - United States dollar	1.0000000	10,221.02	3,193,878.17	3,193,878.17	0.00	0.00	0.00		
<b>Total invested cash - all currencies</b>		<b>10,221.02</b>	<b>3,193,878.17</b>	<b>3,193,878.17</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>		
<b>Total invested cash - all countries</b>		<b>10,221.02</b>	<b>3,193,878.17</b>	<b>3,193,878.17</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>		
<b>Total Invested cash</b>		<b>10,221.02</b>	<b>3,193,878.17</b>	<b>3,193,878.17</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>		
<b>3,193,878.17</b>									
<b>Total Cash and Cash Equivalents</b>		<b>10,221.02</b>	<b>3,326,577.17</b>	<b>3,351,924.17</b>	<b>- 25,347.00</b>	<b>0.00</b>	<b>- 25,347.00</b>		
<b>8,163,878.17</b>									

**Total** 13,752,463.17 48,028,244.94 20,737,615.25 169,563.36 20,568,051.89

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**Portfolio Statement**  
 31 DEC 2005  
 DORIS DUKE CHARITABLE FOUNDATION  
 Account Number 2614868  
 Account Name DORIS DUKE CHARITABLE FOUNDATION  
 HEITMAN REAL ESTATE SL

Country	Accrued income/expense	Market value	Cost	Market	Translation	Total	Market value incl accruals	%
<b>Equities</b>								
<b>Common stock</b>								
Canada - USD	0.00	981,157.00	704,085.42	277,071.58	0.00	277,071.58	981,157.00	5.501%
United States - USD	94,048.90	16,171,459.85	13,193,139.70	2,978,320.15	0.00	2,978,320.15	16,265,508.75	91.199%
<b>Total common stock</b>	<b>94,048.90</b>	<b>17,152,616.85</b>	<b>13,897,225.12</b>	<b>3,255,391.73</b>	<b>0.00</b>	<b>3,255,391.73</b>	<b>17,246,665.75</b>	<b>96.700%</b>
<b>Total equities</b>	<b>94,048.90</b>	<b>17,152,616.85</b>	<b>13,897,225.12</b>	<b>3,255,391.73</b>	<b>0.00</b>	<b>3,255,391.73</b>	<b>17,246,665.75</b>	<b>96.700%</b>
<b>Cash and Cash Equivalents</b>								
<b>Short term investment funds</b>								
Short Term Investment Funds	960.31	430,567.23	430,567.23	0.00	0.00	0.00	431,527.54	2.420%
<b>Total short term investment funds</b>	<b>960.31</b>	<b>430,567.23</b>	<b>430,567.23</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>431,527.54</b>	<b>2.420%</b>
<b>Total cash and cash equivalents</b>	<b>960.31</b>	<b>430,567.23</b>	<b>430,567.23</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>431,527.54</b>	<b>2.420%</b>
<b>Adjustments To Cash</b>								
<b>Pending trade purchases</b>								
Pending trade purchases	0.00	- 84,718.95	- 84,718.95	0.00	0.00	0.00	- 84,718.95	- 0.475%
<b>Total pending trade purchases</b>	<b>0.00</b>	<b>- 84,718.95</b>	<b>- 84,718.95</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>- 84,718.95</b>	<b>- 0.475%</b>
<b>Pending trade sales</b>								
Pending trade sales	0.00	241,755.37	241,755.37	0.00	0.00	0.00	241,755.37	1.355%
<b>Total pending trade sales</b>	<b>0.00</b>	<b>241,755.37</b>	<b>241,755.37</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>241,755.37</b>	<b>1.355%</b>
<b>Total adjustments to cash</b>	<b>0.00</b>	<b>157,036.42</b>	<b>157,036.42</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>157,036.42</b>	<b>0.880%</b>
<b>Total Unrealized Gains</b>						<b>3,268,711.48</b>		
<b>Total Unrealized Losses</b>								<b>- 13,319.75</b>

**Total Cost Incl. Accruals** 14,579,837.98

**Total** 95,009.21  
 17,740,220.50  
 14,484,828.77  
 3,255,391.73  
 17,835,229.71  
 100,000%

**Northern Trust**  
 Generated by Northern Trust from reviewed periodic data on 6 Feb 06  
 CTINNT01 1/5

Σ Ops FmV 17,583,184.08  
 (2) Accr Inc. 95,009.21  
 (3) Due from broker 241,755.37  
 (4) Due to broker 84,718.95

13-7043679

**Portfolio Statement**     **Doris Duke Charitable Foundation**

Account Name: DD HEITMAN REAL ESTATE - SI     Account Number: 2614888

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<i>Equities</i>							
<b>Common stock</b>							
<b>Canada - USD</b>							
BROOKFIELD PPTYS CORP COM     CUSIP: 112900105	33,350.00	29,420,000	0.00	981,157.00	704,085.42	277,071.58	277,071.58
<b>Total USD</b>			0.00	981,157.00	704,085.42	277,071.58	277,071.58
<b>Total Canada</b>							
<b>United States - USD</b>							
ACADIA RLTY TR COM     CUSIP: 004239109	29,000.00	20,050,000	5,365.00	581,450.00	572,608.19	8,841.81	8,841.81
AVALONBAY CMNTYS REIT     CUSIP: 053484101	9,900.00	89,250,000	7,029.00	883,575.00	637,786.26	245,788.74	245,788.74
BSTN PPTYS INC     CUSIP: 101121101	9,500.00	74,130,000	6,460.00	704,235.00	717,554.75	- 13,319.75	- 13,319.75
CAMDEN PPTY TR SH BEN INT     CUSIP: 133131102	9,200.00	57,920,000	5,842.00	532,864.00	452,768.81	80,095.19	80,095.19
COLUMBIA EQUITY TR INC COM COM     CUSIP: 197627102	1,800.00	16,150,000	0.00	29,070.00	27,081.54	1,988.46	1,988.46
DIGITAL RLTY TR INC COM COM     CUSIP: 253868103	10,400.00	22,630,000	4,584.50	235,352.00	204,586.09	30,765.91	30,765.91
EQTY RESDNTL EFF 5/15/02     CUSIP: 29476L107	28,300.00	39,120,000	12,522.75	1,107,096.00	939,295.67	167,800.33	167,800.33
EQUITY LIFESTYLE PPTYS INC COM STK     CUSIP: 29472R108	9,100.00	44,500,000	272.50	404,950.00	387,637.18	17,112.82	17,112.82
GENERAL GROWTH PPTYS INC COM COM     CUSIP: 370021107	18,500.00	46,990,000	0.00	869,315.00	846,331.47	22,983.53	22,983.53
GMH CMNTYS TR COM COM     CUSIP: 36188G102	57,900.00	15,510,000	13,172.25	898,029.00	804,643.84	93,385.16	93,385.16
LASALLE HOTEL PPTYS COM SH BEN INT     CUSIP: 517942108	18,469.00	36,720,000	1,846.90	678,181.68	311,337.24	366,844.44	366,844.44
LIBERTY PPTY TR SH BEN INT     CUSIP: 531172104	16,400.00	42,850,000	10,086.00	702,740.00	700,236.22	2,503.78	2,503.78

Unrealized gain/loss

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**Portfolio Statement**

31 DEC 2005

Doris Duke Charitable Foundation

Account Name: DD HEITMAN REAL ESTATE SL

Account Number: 2614888

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss		Total
						Translation		

*Equities*

<b>Common stock</b>								
MACK CALI RLTY CORP COM REIT CUSIP: 554489104 23,500.00 43.2000000	0.00	1,015,200.00	904,954.81	110,245.19		0.00		110,245.19
PAN PAC RETAIL PPTYS INC COM CUSIP: 69806L104 11,153.00 66.8900000	0.00	746,024.17	514,683.62	231,340.55		0.00		231,340.55
REGENCY CTRS CORP COM COM CUSIP: 758849103 12,600.00 58.9500000	0.00	742,770.00	449,823.14	292,946.86		0.00		292,946.86
SIMON PPTY GROUP INC COM CUSIP: 828806109 22,300.00 76.6300000	0.00	1,708,849.00	1,301,153.74	407,695.26		0.00		407,695.26
STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 B SH BEN INT STARWOOD REIT CUSIP 85590A203 17,800.00 63.8600000	14,952.00	1,136,708.00	872,348.73	264,359.27		0.00		264,359.27
U-STORE-IT TR COM COM CUSIP 91274F104 45,200.00 21.0500000	0.00	951,460.00	948,721.30	2,738.70		0.00		2,738.70
UTD DOMINION RLTY TR INC MD CUSIP: 910197102 6,700.00 23.4400000	0.00	157,048.00	156,962.69	85.31		0.00		85.31
VENTAS INC REIT CUSIP: 92276F100 33,100.00 32.0200000	11,916.00	1,059,862.00	1,020,924.80	38,937.20		0.00		38,937.20
VORNADO RLTY TR COM CUSIP: 929042109 12,300.00 83.4700000	0.00	1,026,681.00	421,499.61	605,181.39		0.00		605,181.39
<b>Total USD</b>	<b>94,048.90</b>	<b>16,171,459.85</b>	<b>13,193,139.70</b>	<b>2,978,320.15</b>		<b>0.00</b>		<b>2,978,320.15</b>
<b>Total United States</b>	<b>94,048.90</b>	<b>16,171,459.85</b>	<b>13,193,139.70</b>	<b>2,978,320.15</b>		<b>0.00</b>		<b>2,978,320.15</b>
<b>Total Common Stock</b>	<b>436,472.00</b>	<b>17,152,616.85</b>	<b>13,897,225.12</b>	<b>3,255,391.73</b>		<b>0.00</b>		<b>3,255,391.73</b>
<b>Total Equities</b>		<b>17,152,616.85</b>	<b>13,897,225.12</b>	<b>3,255,391.73</b>		<b>0.00</b>		<b>3,255,391.73</b>

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◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
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Cash and Cash Equivalents

Short term investment funds

MFB NORTH INSTL FDS DIVERSIFIED ASSETS PORTFOLIO DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107	1 0000000	960 31	430,567.23	430,567.23	0.00	0.00	0.00
Total short term investment funds - all currencies	960 31	430,567.23	430,567.23	430,567.23	0.00	0.00	0.00
Total short term investment funds - all countries	960 31	430,567.23	430,567.23	430,567.23	0.00	0.00	0.00
<b>Total Short Term Investment Funds</b>		<b>960.31</b>	<b>430,567.23</b>	<b>430,567.23</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

Total Cash and Cash Equivalents

<b>430,567.23</b>		<b>960.31</b>	<b>430,567.23</b>	<b>430,567.23</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
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Description/Asset ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
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Adjustments To Cash

Pending trade purchases

USD - UNITED STATES DOLLARS	1.0000000	0.00	- 84,718.95	- 84,718.95	0.00	0.00	0.00
Total pending trade purchases - all currencies	0.00	0.00	- 84,718.95	- 84,718.95	0.00	0.00	0.00
Total pending trade purchases - all countries	0.00	0.00	- 84,718.95	- 84,718.95	0.00	0.00	0.00
<b>Total Pending trade purchases</b>		<b>0.00</b>	<b>- 84,718.95</b>	<b>- 84,718.95</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

Pending trade sales

USD - UNITED STATES DOLLARS	1 0000000	0.00	241,755.37	241,755.37	0.00	0.00	0.00
Total pending trade sales - all currencies	0.00	0.00	241,755.37	241,755.37	0.00	0.00	0.00
Total pending trade sales - all countries	0.00	0.00	241,755.37	241,755.37	0.00	0.00	0.00

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13-7043679

**Portfolio Statement**      Doris Duke Charitable Foundation      Account Name: DD - HEITMAN REAL ESTATE (SL)      Account Number: 2614888

31 DEC 2005

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
<i>Adjustments To Cash</i>							
Pending trade sales							
Total Pending trade sales	0.00	0.00	241,755.37	241,755.37	0.00	0.00	0.00
<i>Adjustments To Cash</i>							
Total Adjustments To Cash	0.00	0.00	157,036.42	157,036.42	0.00	0.00	0.00
<b>Total</b>	<b>667,039.29</b>	<b>95,099.21</b>	<b>17,740,220.50</b>	<b>14,484,828.77</b>	<b>3,255,391.73</b>	<b>0.00</b>	<b>3,255,391.73</b>

STMT8L 5/5

**Portfolio Statement**  
 31 DEC 2005  
 BOIS DUCHE CHARITABLE FOUNDATION  
 ACCOUNT NUMBER: DD - AG LONG/SHORT REALTY FUND  
 ACCOUNT NUMBER: 2631737

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss		Market value incl. accruals	%
					Translation	Total		
<b>Hedge Fund</b>								
<b>Hedge equity</b>								
United States - USD	0.00	35,439,669.00	35,000,000.00	439,669.00	0.00	439,669.00	35,439,669.00	100.0000%
<b>Total hedge equity</b>	<b>0.00</b>	<b>35,439,669.00</b>	<b>35,000,000.00</b>	<b>439,669.00</b>	<b>0.00</b>	<b>439,669.00</b>	<b>35,439,669.00</b>	<b>100.0000%</b>
<b>Total hedge fund</b>	<b>0.00</b>	<b>35,439,669.00</b>	<b>35,000,000.00</b>	<b>439,669.00</b>	<b>0.00</b>	<b>439,669.00</b>	<b>35,439,669.00</b>	<b>100.0000%</b>
<b>Total Unrealized Gains</b>				<b>439,669.00</b>	<b>0.00</b>	<b>439,669.00</b>		
<b>Total Unrealized Losses</b>					<b>0.00</b>	<b>0.00</b>		
<b>Total</b>	<b>0.00</b>	<b>35,439,669.00</b>	<b>35,000,000.00</b>	<b>439,669.00</b>	<b>0.00</b>	<b>439,669.00</b>	<b>35,439,669.00</b>	<b>100.0000%</b>

Total Cost Incl. Accruals 35,000,000.00

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**Portfolio Statement** - Dons Duke Charitable Foundation

Account Name DD - AG LONGSHORT REALTY FUND

Account Number 2631737

31 DEC 2005

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
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*Hedge Fund*

**Hedge equity**

**United States - USD**

AG LONG/SHORT REALTY FUND LP CUSIP: 000365460  
 35,000,000.00 5,439,669 0000000

Total USD		0 00	35,439,669 00	35,000,000 00	439,669 00	0 00	439,669 00
Total United States		0 00	35,439,669 00	35,000,000 00	439,669 00	0 00	439,669 00

**Total Hedge Equity**

35,000,000.00

439,669.00

0.00

439,669.00

**Total Hedge Fund**

35,000,000.00

439,669.00

0.00

439,669.00

Total		0 00	35,439,669 00	35,000,000 00	439,669 00	0 00	439,669 00
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