

DORIS DUKE CHARITABLE FOUNDATION

13-7043679

FORM 990PF, PART II - INVESTMENTS - CORPORATE BONDS

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>	
31-BGI US 1-3 TRSY INDEX FND	(832)	(832)	STMT 9A
33-BGI US DEBT INDEX FUND	10,008,086	10,008,086	STMT 9B
62-BLACK ROCK CORE BOND FUND	57,122,181	57,122,181	STMT 9C
63-PIMCO COREPLUS BOND FUND	69,255,325	69,255,325	STMT 9D
83-FXD INCOME GLOBAL OPP FND	20,000,000	20,000,000	STMT 9E
85-NTGI GOVERNMENT BOND FUND	6,036,978	6,036,978	STMT 9F
64-PIMCO REAL RETURN	84,483,605	84,483,605	STMT 9G
	246,905,343	246,905,343	

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl. accruals	%
				Market	Translation			
<i>Cash and Cash Equivalents</i>								
Short term investment funds								
Short Term Investment Funds	3.80	44.41	44.41	0.00	0.00	0.00	48.21	100.000%
Total short term investment funds	3.80	44.41	44.41	0.00	0.00	0.00	48.21	100.000%
Currency								
Currency	- 875.83	0.00	0.00	0.00	0.00	0.00	-875.83	-816.698%
Total currency	- 875.83	0.00	0.00	0.00	0.00	0.00	-875.83	-816.698%
Total cash and cash equivalents	- 872.03	44.41	44.41	0.00	0.00	0.00	-827.62	-716.698%
<i>Adjustments To Cash</i>								
Pending trade sales								
Pending trade sales	0.00	875.83	875.83	0.00	0.00	0.00	875.83	816.698%
Total pending trade sales	0.00	875.83	875.83	0.00	0.00	0.00	875.83	816.698%
Total adjustments to cash	0.00	875.83	875.83	0.00	0.00	0.00	875.83	816.698%
Total Unrealized Gains						0.00		
Total Unrealized Losses						0.00		
Total	- 872.03	920.24	920.24	0.00	0.00	0.00	48.21	100.000%

$\underbrace{\hspace{10em}}_{\langle 827.62 \rangle} \textcircled{1}$

$\textcircled{2}$

*

Total Cost Incl. Accruals 48.21

$\textcircled{1}$ FmV $\langle 827.62 \rangle$
 $\textcircled{2}$ Due From Broker 875.83

 48.21 *

SHMT 9A ✓

◆ **Asset Detail - Base Currency**

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

Cash and Cash Equivalents

Short term investment funds

MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 1 0000000		3 80	44 41	44 41	0 00	0 00	0 00
Total short term investment funds - all currencies		3 80	44 41	44 41	0 00	0 00	0 00
Total short term investment funds - all countries		3.80	44.41	44.41	0.00	0 00	0 00
Total Short Term Investment Funds		44.41	44.41	44.41	0.00	0.00	0.00

Currency

USD - UNITED STATES DOLLARS 1 0000000		- 875 83	0 00	0 00	0 00	0 00	0 00
Total currency - all currencies		- 875 83	0.00	0.00	0 00	0 00	0 00
Total currency - all countries		- 875 83	0 00	0 00	0 00	0 00	0 00
Total Currency		0.00	0.00	0.00	0.00	0.00	0.00

Total Cash and Cash Equivalents

		- 872.03	44.41	44.41	0.00	0.00	0.00
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Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Adjustments To Cash

Pending trade sales

USD - UNITED STATES DOLLARS 1 0000000		0 00	875 83	875 83	0 00	0 00	0 00
Total pending trade sales - all currencies		0.00	875.83	875 83	0 00	0.00	0 00
Total pending trade sales - all countries		0 00	875 83	875 83	0.00	0 00	0 00

STMTQA 2/3

Portfolio Statement **Doris Duke Charitable Foundation** **Account Name DD - BGI US 1-3 TRSY INDEX** **Account number 2615118**
 31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Adjustments To Cash							
Pending trade sales							
Total Pending trade sales							
	0.00	0.00	875.83	875.83	0.00	0.00	0.00
Total Adjustments To Cash							
	0.00	0.00	875.83	875.83	0.00	0.00	0.00
Total	4.41	872.03	920.24	920.24	0.00	0.00	0.00

Portfolio Statement **Doris Duke Charitable Foundation** Account Name DD - BGI US DEBT INDEX FUND Account number 2614725
 31 DEC 2005

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total	Market value incl accruals	%
Fixed Income								
Government agencies								
United States - USD	0.00	10,008,897.76	10,342,199.10	- 333,301.34	0.00	- 333,301.34	10,008,897.76	99.595%
Total government agencies	0.00	10,008,897.76	10,342,199.10	- 333,301.34	0.00	- 333,301.34	10,008,897.76	99.595%
Total fixed income	0.00 ^①	10,008,897.76 ✓	10,342,199.10	- 333,301.34	0.00	- 333,301.34	10,008,897.76	99.595%
Cash and Cash Equivalents								
Short term investment funds								
Short Term Investment Funds	8.86	28.27	28.27	0.00	0.00	0.00	37.13	0.000%
Total short term investment funds	8.86	28.27	28.27	0.00	0.00	0.00	37.13	0.000%
Currency								
Currency	- 840.34	0.00	0.00	0.00	0.00	0.00	-840.34	- 0.008%
Total currency	- 840.34	0.00	0.00	0.00	0.00	0.00	-840.34	- 0.008%
Total cash and cash equivalents	- 831.48	28.27	28.27	0.00	0.00	0.00	-803.21	- 0.008%
Adjustments To Cash								
Pending trade sales								
Pending trade sales	0.00	41,499.70	41,499.70	0.00	0.00	0.00	41,499.70	0.413%
Total pending trade sales	0.00	41,499.70 ^②	41,499.70	0.00	0.00	0.00	41,499.70	0.413%
Total adjustments to cash	0.00	41,499.70	41,499.70	0.00	0.00	0.00	41,499.70	0.413%
Total Unrealized Gains						0.00		
Total Unrealized Losses						- 333,301.34		
Total	831.48	10,050,425.73	10,383,727.07	- 333,301.34	0.00	- 333,301.34	10,049,594.25	100.000%

⌈ 803.21 ⌋ ^①

Total Cost Incl. Accruals 10,382,895.59

Σ ① FmV 10,008,094 ⁵⁵
 ② Dis from broker 41,499.70
 10,049,594.25 *

Northern Trust

Generated by Northern Trust from reviewed periodic data on 6 Feb 06

STWATA 1/5

Portfolio Statement *Doris Duke Charitable Foundation* Account Name DD - BG US DEBT INDEX FUND Account number 2614725
 31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government agencies							
United States - USD							
CF BARCLAYS U S DEBT INDEX FD B 378,526 17	CUSIP 066559CF0 26 4417590	0 00	10,008,897 76	10,342,199 10	- 333,301 34	0 00	- 333,301 34
Total USD		0 00	10,008,897 76	10,342,199 10	- 333,301 34	0 00	- 333,301 34
Total United States		0 00	10,008,897 76	10,342,199 10	- 333,301 34	0 00	- 333,301 34
Total Government Agencies							
378,526.17		0.00	10,008,897.76	10,342,199.10	- 333,301.34	0.00	- 333,301.34
Total Fixed Income							
378,526.17		0.00	10,008,897.76	10,342,199.10	- 333,301.34	0.00	- 333,301.34

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Short term investment funds							
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO 1 0000000	DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 28 27	8 86	28 27	28 27	0 00	0 00	0 00
Total short term investment funds - all currencies		8.86	28 27	28 27	0 00	0 00	0 00
Total short term investment funds - all countries		8 86	28 27	28 27	0 00	0 00	0 00
Total Short Term Investment Funds							
28.27		8.86	28.27	28.27	0.00	0.00	0.00

CTMTAB 2/3

Portfolio Statement **Doris Duke Charitable Foundation** Account Name: DD - BGI US DEBT INDEX FUND Account number: 2614725
 31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Currency							
USD - UNITED STATES DOLLARS	1 0000000	- 840 34	0 00	0 00	0 00	0 00	0 00
Total currency - all currencies		- 840 34	0 00	0 00	0 00	0 00	0 00
Total currency - all countries		- 840 34	0 00	0 00	0 00	0 00	0 00
Total Currency		0.00	- 840.34	0.00	0.00	0.00	0.00
Total Cash and Cash Equivalents		28.27	- 831.48	28.27	28.27	0.00	0.00

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Adjustments To Cash							
Pending trade sales							
USD - UNITED STATES DOLLARS	1 0000000	0.00	41,499 70	41,499 70	0 00	0 00	0 00
Total pending trade sales - all currencies		0 00	41,499 70	41,499 70	0 00	0 00	0 00
Total pending trade sales - all countries		0 00	41,499.70	41,499 70	0 00	0 00	0 00
Total Pending trade sales		0.00	41,499.70	41,499.70	0.00	0.00	0.00
Total Adjustments To Cash		0.00	41,499.70	41,499.70	0.00	0.00	0.00

Total		378,554.44	- 831.48	10,050,425.73	10,383,727.07	- 333,301.34	0.00	333,301.34
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STMT 9B 3/3

Portfolio Statement

Doris Duke Charitable Foundation

31 DEC 2005

Account Name DD BLACKROCK CORE

Account number DDF02

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss			Market value incl. accruals	%
				Market	Translation	Total		
Fixed Income								
Government bonds								
Germany - EUR	21,496.09	652,562.47	656,723.99	62,516.15	-66,677.67	- 4,161.52	674,058.56	1.234%
Mexico - MXN	6,222.16	188,360.97	179,577.42	7,134.06	1,649.49	8,783.55	194,583.13	0.356%
Mexico - USD	4,957.78	283,762.50	238,693.75	45,068.75	0.00	45,068.75	288,720.28	0.529%
United States - USD	91,012.87	6,447,179.91	6,467,956.80	- 20,776.89	0.00	- 20,776.89	6,538,192.78	11.972%
Total government bonds	123,688.90	7,571,865.85	7,542,951.96	93,942.07	-65,028.18	28,913.89	7,695,554.75	14.091%
Government agencies								
Israel - USD	2,675.14	185,740.30	160,936.62	24,803.68	0.00	24,803.68	188,415.44	0.345%
United States - USD	32,297.68	3,282,488.59	3,288,001.95	- 5,513.36	0.00	- 5,513.36	3,314,786.27	6.069%
Total government agencies	34,972.82	3,468,228.89	3,448,938.57	19,290.32	0.00	19,290.32	3,503,201.71	6.414%
Municipal/provincial bonds								
Canada - USD	4,453.06	210,989.90	221,754.65	- 10,764.75	0.00	- 10,764.75	215,442.96	0.394%
United States - USD	70.67	29,226.90	29,987.70	- 760.80	0.00	- 760.80	29,297.57	0.054%
Total municipal/provincial bonds	4,523.73	240,216.80	251,742.35	- 11,525.55	0.00	- 11,525.55	244,740.53	0.448%
Corporate bonds								
Canada - USD	1,692.63	157,359.29	156,202.05	1,157.24	0.00	1,157.24	159,051.92	0.291%
France - USD	283.33	13,342.60	13,591.80	- 249.20	0.00	- 249.20	13,625.93	0.025%
Ireland - USD	2,185.07	340,119.15	355,400.50	- 15,281.35	0.00	- 15,281.35	342,304.22	0.627%
Italy - USD	1,137.50	72,251.63	73,764.00	- 1,512.37	0.00	- 1,512.37	73,389.13	0.134%
Netherlands - USD	220.00	76,312.14	76,642.20	- 330.06	0.00	- 330.06	76,532.14	0.140%
United Kingdom - USD	11,877.89	802,872.46	840,615.90	- 37,743.44	0.00	- 37,743.44	814,750.35	1.492%
United States - USD	117,491.04	8,135,924.04	8,227,040.85	- 91,116.81	0.00	- 91,116.81	8,253,415.08	15.112%
Total corporate bonds	134,887.46	9,598,181.31	9,743,257.30	- 145,075.99	0.00	- 145,075.99	9,733,068.77	17.821%

Portfolio Statement - Donis Duke Charitable Foundation

31 DEC 2005

Account number DDF02
Account Name DD BLACKROCK CORE◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
Fixed Income								
Government mortgage backed securities								
United States - USD	92,219.89	17,825,174.07	18,080,765.20	- 255,591.13	0.00	- 255,591.13	17,917,393.96	32.807%
Total government mortgage backed securities	92,219.89	17,825,174.07	18,080,765.20	- 255,591.13	0.00	- 255,591.13	17,917,393.96	32.807%
Commercial mortgage-backed								
United States - USD	31,186.39	7,210,956.59	7,539,875.27	- 328,918.68	0.00	- 328,918.68	7,242,142.98	13.261%
Total commercial mortgage-backed	31,186.39	7,210,956.59	7,539,875.27	- 328,918.68	0.00	- 328,918.68	7,242,142.98	13.261%
Asset backed securities								
United States - USD	5,911.62	4,511,199.47	4,598,563.84	- 87,364.37	0.00	- 87,364.37	4,517,111.09	8.271%
Total asset backed securities	5,911.62	4,511,199.47	4,598,563.84	- 87,364.37	0.00	- 87,364.37	4,517,111.09	8.271%
Non-government backed c.m.o.s								
United States - USD	12,068.80	4,325,782.28	4,347,972.10	- 22,189.82	0.00	- 22,189.82	4,337,851.08	7.943%
Total non-government backed c.m.o.s	12,068.80	4,325,782.28	4,347,972.10	- 22,189.82	0.00	- 22,189.82	4,337,851.08	7.943%
Index linked government bonds								
United States - USD	2,304.73	1,099,439.11	1,099,582.38	- 143.27	0.00	- 143.27	1,101,743.84	2.017%
Total index linked government bonds	2,304.73	1,099,439.11	1,099,582.38	- 143.27	0.00	- 143.27	1,101,743.84	2.017%
Other fixed income								
United States - USD	3,950.54	949,241.63	960,000.00	- 10,758.37	0.00	- 10,758.37	953,192.17	1.745%
Total other fixed income	3,950.54	949,241.63	960,000.00	- 10,758.37	0.00	- 10,758.37	953,192.17	1.745%
Fixed income derivatives - futures								
Germany - EUR	0.00	- 2,397,293.92	- 2,396,451.65	377.46	-1,219.73	- 842.27	-2,397,293.92	- 4.389%
United States - USD	0.00	- 1,053,781.25	- 1,070,968.77	17,187.52	0.00	17,187.52	-1,053,781.25	- 1.929%
Total fixed income derivatives - futures	0.00	- 3,451,075.17	- 3,467,420.42	17,564.98	-1,219.73	16,345.25	-3,451,075.17	- 6.319%

Portfolio Statement

Doris Duke Charitable Foundation

Account Name DD BLACKROCK CORE
Account number DDF02

31 DEC 2005

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
Fixed Income								
Fixed income derivatives - options								
United States - USD	0.00	- 2,437.50	- 6,497.70	4,060.20	0.00	4,060.20	-2,437.50	- 0.004%
Total fixed income derivatives - options	0.00	- 2,437.50	- 6,497.70	4,060.20	0.00	4,060.20	-2,437.50	- 0.004%
Total fixed income	445,714.88	53,346,773.33	54,139,730.85	- 726,709.61	-66,247.91	- 792,957.52	53,792,488.21	98.495%
Derivative Offsets								
Cash and cash equivalent futures								
United States - USD	0.00	- 3,572,250.00	- 3,569,562.50	- 2,687.50	0.00	- 2,687.50	-3,572,250.00	- 6.541%
Total cash and cash equivalent futures	0.00	- 3,572,250.00	- 3,569,562.50	- 2,687.50	0.00	- 2,687.50	-3,572,250.00	- 6.541%
Fixed income futures								
Germany - EUR	0.00	2,397,293.92	2,396,451.65	- 377.46	1,219.73	842.27	2,397,293.92	4.389%
United States - USD	0.00	1,053,781.25	1,070,968.77	- 17,187.52	0.00	- 17,187.52	1,053,781.25	1.929%
Total fixed income futures	0.00	3,451,075.17	3,467,420.42	- 17,564.98	1,219.73	- 16,345.25	3,451,075.17	6.319%
Total derivative offsets	0.00	- 121,174.83	- 102,142.08	- 20,252.48	1,219.73	- 19,032.75	-121,174.83	- 0.222%
Cash and Cash Equivalents								
Cash & cash equivalent deriv. - futures								
United States - USD	0.00	3,572,250.00	3,569,562.50	2,687.50	0.00	2,687.50	3,572,250.00	6.541%
Total cash & cash equivalent deriv. - futures	0.00	3,572,250.00	3,569,562.50	2,687.50	0.00	2,687.50	3,572,250.00	6.541%
Cash								
Cash	0.00	717,592.02	754,283.27	0.00	-36,691.25	- 36,691.25	717,592.02	1.314%
Total cash	0.00	717,592.02	754,283.27	0.00	-36,691.25	- 36,691.25	717,592.02	1.314%
Invested cash								
Invested cash	5,786.13	- 408,503.11	- 408,503.11	0.00	0.00	0.00	-402,716.98	- 0.737%
Total invested cash	5,786.13	- 408,503.11	- 408,503.11	0.00	0.00	0.00	-402,716.98	- 0.737%
Total cash and cash equivalents	5,786.13	3,881,338.91	3,915,342.66	2,687.50	-36,691.25	- 34,003.75	3,887,125.04	7.117%

Portfolio Statement Doris Duke Charitable Foundation Account number DDF02
 31 DEC 2005 Account Name DD BLACKROCK CORE

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
Adjustments To Cash								
Pending foreign exchange purchases								
Pending foreign exchange purchases	0.00	850,460.44	850,460.44	0.00	0.00	0.00	850,460.44	1.557%
Total pending foreign exchange purchases	0.00	850,460.44 (1)	850,460.44	0.00	0.00	0.00	850,460.44	1.557%
Pending foreign exchange sales								
Pending foreign exchange sales	0.00	- 835,216.72	- 850,460.44	0.00	15,243.72	15,243.72	-835,216.72	- 1.529%
Total pending foreign exchange sales	0.00	- 835,216.72 (1)	- 850,460.44	0.00	15,243.72	15,243.72	-835,216.72	- 1.529%
Pending trade purchases								
Pending trade purchases	0.00	- 27,322,469.05 (4)	- 27,322,469.05	0.00	0.00	0.00	-27,322,469.05	- 50.028%
Total pending trade purchases	0.00	- 27,322,469.05	- 27,322,469.05	0.00	0.00	0.00	-27,322,469.05	- 50.028%
Pending trade sales								
Pending trade sales	0.00	24,363,164.45	24,363,164.45	0.00	0.00	0.00	24,363,164.45	44.609%
Total pending trade sales	0.00	24,363,164.45 (3)	24,363,164.45	0.00	0.00	0.00	24,363,164.45	44.609%
Total adjustments to cash	0.00	- 2,944,060.88	- 2,959,304.60	0.00	15,243.72	15,243.72	-2,944,060.88	- 5.391%
Total Unrealized Gains						300,629.40		
Total Unrealized Losses						- 1,131,379.70		
Total	451,501.01 (2)	54,162,876.53	54,993,626.83	- 744,274.59	-86,475.71	- 830,750.30	54,614,377.54	100.000%

Total Cost incl. Accruals 55,445,127.84

Σ (1) is FMV \$57,122,181¹³
 (2) Accrued Inc 451,501⁰¹
 (3) Due from broker 24,363,164⁴⁵
 (4) Due to broker <27,322,469⁰⁵>
 54,614,377⁵⁴ *

STMTQC 4/28

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government bonds							
Germany - EUR							
GERMANY(FED REP) 4 75% BDS 4/7/2034 100,000 00	EUR0 01 120 6700000	SEDOL 7540509 2,778 41	142,336 30	147,133 59	13,104 80	- 17,902 09	- 4,797 29
GERMANY(FED REP) 4% BDS 04/01/37 400,000 00	EUR0 01 108 1400000	SEDOL B05Q875 18,717.68	510,226 17	509,590 40	49,411 35	- 48,775 58	635 77
Total EUR		21,496 09	652,562 47	656,723.99	62,516 15	- 66,677.67	- 4,161 52
Total Germany		21,496 09	652,562 47	656,723 99	62,516 15	- 66,677 67	- 4,161 52
Mexico - MXN							
MEXICO(UTD MEX ST) 8% BDS 19/12/2013 16,050 00	MXN100 98 6600000	SEDOL B014ZQ1 6,202 81	148,857 41	143,215 84	4,852 44	789 13	5,641 57
MEXICO(UTD MEX ST) 9 5% BDS 18/12/14 3,900 00	MXN100 SER 'MX10' 107 7500000	SEDOL B05M9C5 19.35	39,503.56	36,361 58	2,281 62	860 36	3,141 98
Total MXN		6,222 16	188,360 97	179,577 42	7,134.06	1,649 49	8,783 55
Mexico - USD							
UTD MEXICAN STS MEDIUM TERM NTS BOOK 230,000 00	TRANCHE # TR 00009 8 DUE 09-24-2022 123 3750000	REG SEDOL 2986658 4,957 78	283,762 50	238,693 75	45,068 75	0 00	45,068 75
Total USD		4,957 78	283,762 50	238,693 75	45,068.75	0 00	45,068 75
Total Mexico		11,179.94	472,123 47	418,271 17	52,202 81	1,649 49	53,852 30
United States - USD							
UNITED STATES TREAS NTS DTD 00106 4 25% DUE 10-31-2007 5,000 00	REG SEDOL B0NDDM8 99 7070000	36 40	4,985 35	4,993 36	- 8 01	0 00	- 8 01
UNITED STATES TREAS NTS T-NOTE 4 375% DUE 11-15-2008 1,500,000 00	REG SEDOL B0P1NJ7 100 0156000	10,333 21	1,500,234 00	1,501,406 25	- 1,172 25	0 00	- 1,172 25
US TREAS BDS DTD 08/15/1993 6 25 DUE 08-15-2023 1,170,000 00	REG SEDOL 2933223 119 4141000	28,614 13	1,397,144 97	1,376,581 31	20,563 66	0 00	20,563 66
US TREAS BDS 10 375 DUE 11-15-2012/11-15-2007 720,000 00	REG SEDOL 2923688 110 5156000	9,698 62	795,712 32	836,784 04	- 41,071 72	0 00	- 41,071 72

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Portfolio Statement *Doris Duke Charitable Foundation* Account number DDF02
Account Name DD - BLACKROCK CORE
31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government bonds							
US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610 190,000 00 112 3281000		3,857 44	213,423 39	208,442 98	4,980 41	0 00	4,980 41
US TREAS BDS 8 1/2 15/2/2020 USD1000 8 5DUE 02-15-2020 REG SEDOL 2924034 125,000 00 140 2812000		4,013 25	175,351 50	178,398 44	- 3,046 94	0 00	- 3,046 94
US TREAS NTS 6 5 DUE 10-15-2006 REG SEDOL 2942519 2,325,000 00 101 5195000		34,459.82	2,360,328 38	2,361,350 42	- 1,022 04	0.00	- 1,022 04
Total USD		91,012 87	6,447,179 91	6,467,956.80	- 20,776 89	0 00	- 20,776 89
Total United States		91,012 87	6,447,179 91	6,467,956 80	- 20,776 89	0 00	- 20,776 89
Total Government Bonds		123,688.90	7,571,865.85	7,542,951.96	93,942.07	- 65,028.18	28,913.89
Government agencies							
Israel - USD							
ISR ST AID-ISRAEL 5 5 DUE 09-18-2033 REG CUSIP 46513EFG2 170,000.00 109 2590000		2,675.14	185,740 30	160,936 62	24,803 68	0 00	24,803 68
Total USD		2,675.14	185,740 30	160,936 62	24,803 68	0 00	24,803 68
Total Israel		2,675 14	185,740 30	160,936 62	24,803 68	0 00	24,803 68
United States - USD							
FHLMC MTN 3 01 04-19-2007/04-19-2006 CUSIP 3128X3AM5 1,300,000.00 97 8044000		8,369 47	1,271,457 20	1,272,780 69	- 1,323 49	0 00	- 1,323 49
FNMA DTD 04/05/2004 2 35 04-05-2007/04-05-2006 SEDOL B00KKBO 695,000 00 97 0758000		3,901 65	674,676 81	672,827 35	1,849 46	0 00	1,849 46
FNMA PREASSIGN 00335 3 125 03-16-2009/03-16-2006 CUSIP 31359MUQ4 265,000 00 95.0245000		2,530 38	251,814 93	252,485 05	- 670 12	0 00	- 670 12
FNMA 4 DUE 01-26-2009 REG CUSIP 31359MXL2 915,000 00 97 8978000		15,758 33	895,764 87	906,898 59	- 11,133 72	0 00	- 11,133 72
ISR ST GOVT GUAR 5 5 DUE 04-26-2024 REG SEDOL B010C46 175,000 00 107 8713000		1,737 85	188,774 78	183,010 27	5,764 51	0 00	5,764 51

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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	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government agencies							
Total USD		32,297 68	3,282,488 59	3,288,001 95	- 5,513 36	0 00	- 5,513 36
Total United States		32,297 68	3,282,488 59	3,288,001 95	- 5,513 36	0 00	- 5,513 36
Total Government Agencies							
	3,520,000.00	34,972.82	3,468,228.89	3,448,938.57	19,290.32	0.00	19,290.32
Municipal/provincial bonds							
Canada - USD							
QUE PROV CDA GLOBAL DEB DTD 02/18/1999 SER PA 5 75 DUE 02-15-2009 BEO CUSIP 748148QQ9 205,000 00 102 9219000 4,453 06 210,989 90		4,453 06	210,989 90	221,754 65	- 10,764 75	0 00	- 10,764 75
Total USD		4,453 06	210,989 90	221,754 65	- 10,764.75	0 00	- 10,764 75
Total Canada		4,453 06	210,989 90	221,754 65	- 10,764 75	0.00	- 10,764 75
United States - USD							
FT IRWIN LD LLC MILITARY HSG REV BD 2005SER A 144A CL 5 3 DUE 12-15-2035 BEO CUSIP 347466AE4 30,000 00 97.4230000 70 67 29,226 90		70 67	29,226 90	29,987 70	- 760 80	0 00	- 760 80
Total USD		70.67	29,226.90	29,987 70	- 760 80	0 00	- 760 80
Total United States		70 67	29,226 90	29,987.70	- 760 80	0 00	- 760 80
Total Municipal/Provincial Bonds							
	235,000.00	4,523.73	240,216.80	251,742.35	- 11,525.55	0.00	- 11,525.55
Corporate bonds							
Canada - USD							
ENCANA HLDGS FIN CORP 5 8DUE 05-01-2014 BEO SEDOL B013847 50,000 00 104.2364000 483 33 52,118 20			52,118 20	52,079 00	39 20	0 00	39 20
PETRO-CDA SR NT 5.95% DUE 05-15-2035 REG CUSIP 71644EAG7 55,000 00 101 4428000 418 15 55,793 54			55,793 54	54,725 55	1,067 99	0 00	1,067 99
TECK COMINCO LTD SR NT 6 125% DUE 10-01-2035 REG CUSIP 878742AE5 50,000 00 98 8951000 791 15 49,447 55			49,447 55	49,397 50	50 05	0 00	50 05

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Portfolio Statement

Doris Duke Charitable Foundation

Account Name DD - BLACKROCK CORE

Account number DDF02

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
Total USD		1,692 63	157,359 29	156,202 05	1,157 24	0 00	1,157 24
Total Canada		1,692 63	157,359 29	156,202 05	1,157 24	0 00	1,157 24
France - USD							
FRANCE TELECOM SA NT STEP UP 03-01-2031 02-28-2031 CUSIP 35177PAL1 10,000 00 133 4260000 283.33			13,342 60	13,591 80	- 249 20	0 00	- 249 20
Total USD		283.33	13,342 60	13,591 80	- 249 20	0 00	- 249 20
Total France		283 33	13,342 60	13,591.80	- 249 20	0 00	- 249 20
Ireland - USD							
DEPFA ACS BK AST COVERED SECS 144A 3 625DUE 10-29-2008 BEO CUSIP 249575AC5 350,000 00 97 1769000 2,185 07			340,119 15	355,400 50	- 15,281 35	0 00	- 15,281 35
Total USD		2,185.07	340,119 15	355,400 50	- 15,281 35	0 00	- 15,281 35
Total Ireland		2,185 07	340,119 15	355,400.50	- 15,281.35	0 00	- 15,281 35
Italy - USD							
TELECOM ITALIA CAP GTD SR NT 6% DUE 09-30-2034/09-30-2006 REG SEDOL B0LNP13 75,000 00 96 3355000 1,137 50			72,251.63	73,764 00	- 1,512 37	0 00	- 1,512 37
Total USD		1,137.50	72,251 63	73,764 00	- 1,512 37	0 00	- 1,512 37
Total Italy		1,137.50	72,251 63	73,764 00	- 1,512 37	0 00	- 1,512 37
Netherlands - USD							
DEUTSCHE TELEKOM INTL FIN B V GTD NT STEP UP 06-15-2030 CUSIP 25156PAC7 60,000 00 127 1869000 220 00			76,312 14	76,642 20	- 330 06	0 00	- 330 06
Total USD		220.00	76,312 14	76,642 20	- 330 06	0 00	- 330.06
Total Netherlands		220 00	76,312 14	76,642 20	- 330 06	0 00	- 330 06
United Kingdom - USD							
BARCLAYS BK PLC PERP CORE TIER 1 NT 144A 6 86 6-15-32 BEO SEDOL 2160032 50,000.00 111 3786000 152 44			55,689 30	57,636 00	- 1,946 70	0 00	- 1,946 70

Portfolio Statement Dorns Duke Charitable Foundation

Account Name DD - BLACKROCK CORE Account number DDF02

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
NATL WESTMINSTER BK PLC SUB NT 7 375 DUE10-01-2009 BEO SEDOL 2501040 125,000 00 108 5647000 2,304 69			135,705 88	147,142 50	- 11,436 62	0 00	- 11,436 62
PVTPL HBOS PLC MEDIUM TERM SR NTS BOOK ENTRY 1 NT 144A 3 5 DUE 11-30-2007 BEO CUSIP 4041A0BN7 170,000 00 97 5886000 512 36			165,900 62	169,348 90	- 3,448 28	0 00	- 3,448 28
PVTPL NATIONWIDE BLDG SOC SR NTS B TR # SR 00014 3 5 DUE 07-31-2007 BEO CUSIP 63859UAP8 200,000 00 97.9779000 2,936 11			195,955 80	199,658 00	- 3,702 20	0 00	- 3,702 20
SCOTTISH PWR PLC SCOTTISH POWER PLC 5 375% DUE 03-15-2015 BEO CUSIP 81013TAB7 50,000 00 100 0562000 791 32			50,028 10	51,432 50	- 1,404 40	0 00	- 1,404 40
VODAFONE AIRTOUCH PLC NT 7 75% DUE 02-15-2010 BEO CUSIP 92857TAG2 160,000 00 109 5266000 4,684 44			175,242 56	190,512 00	- 15,269 44	0 00	- 15,269 44
VODAFONE GROUP PLC NEW GLOBAL NT DTD 08/08/2005 5% DUE 09-15-2015 BEO SEDOL B0GH3G1 25,000 00 97 4008000 496 53			24,350 20	24,886 00	- 535 80	0 00	- 535 80
Total USD		11,877.89	802,872.46	840,615 90	- 37,743 44	0 00	- 37,743 44
Total United Kingdom		11,877 89	802,872 46	840,615 90	- 37,743 44	0 00	- 37,743 44
United States - USD							
AVALONBAY CMNTYS INC MEDIUM TERM NTS BOOK ENTRY MTN 4 95 DUE 03-15-2013 REG CUSIP 05348EAJ8 60,000 00 97 8818000 874 50			58,729 08	59,926 20	- 1,197 12	0 00	- 1,197 12
BANK AMER CORP 4 5% DUE 08-01-2010 BEO SEDOL B0F3K58 245,000 00 98.2693000 4,746 88			240,759 79	244,125 90	- 3,366 11	0 00	- 3,366 11
BELLSOUTH CORP 144A DUE 04-26-2021/04-26-2006 BEO CUSIP 079860AA0 275,000 00 99 8802000 8,131 60			274,670 55	276,276 00	- 1,605 45	0 00	- 1,605 45
BERKSHIRE HATHAWAY FIN CORP GTD SR NT 4.125% DUE 01-15-2010/01-11-2005 REG SEDOL B0C1H09 40,000 00 97.1735000 760 83			38,869 40	39,949 60	- 1,080 20	0 00	- 1,080 20
BERKSHIRE HATHAWAY FIN CORP SR NT 3 375%DUE 10-15-2008 REG SEDOL B019GM9 125,000 00 96 3529000 890 63			120,441 13	123,642 50	- 3,201 37	0 00	- 3,201 37
BERKSHIRE HATHAWAY INC DEL NT 4 75% DUE 05-15-2012 REG SEDOL B0LHSL6 80,000 00 98 8540000 485 56			79,083 20	79,727 20	- 644 00	0 00	- 644 00
CHRYSLER CORP 7 45 DEB DUE 03-01-2027 SEDOL 2484163 25,000 00 108 5236000 620 83			27,130 90	28,755 50	- 1,624 60	0 00	- 1,624 60

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13-7043679

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
CITIGROUP INC NT 6 875% DUE 02-15-2098 BEO SEDOL 2312093 75,000 00 113 7581000 1,947 92	85,318.58	94,467 75	- 9,149 17	0 00	- 9,149 17		
CITIGROUP INC 3 625 DUE 02-09-2009 BEO SEDOL 2365042 985,000 00 96 2746000 14,084 13	948,304 81	975,888 75	- 27,583 94	0 00	- 27,583 94		
COMCAST CORP NEW BD 6 5% DUE 11-15-2035/11-14-2005 BEO SEDOL B0PHS90 125,000.00 101 9057000 1,060 76	127,382 13	124,688.75	2,693.38	0 00	2,693.38		
COMCAST CORP NEW COMCAST CORP 7 05 DUE 03-15-2033/03-14-2033 BEO SEDOL 2470065 30,000 00 107 9585000 622 75	32,387 55	32,948 40	- 560 85	0 00	- 560 85		
DEVON FING CORP U L C DEB 7 875% DUE 09-30-2031/09-29-2031 BEO SEDOL 2864925 45,000 00 127 0699000 895 78	57,181 46	55,053 55	2,127 91	0 00	2,127 91		
DOMINION RES INC VA NEW DOMINION RES INC5 95 6 15 35 5 95% DUE 06-15-2035 BEO SEDOL B0BSGX7 35,000 00 97 6087000 92 56	34,163 05	35,000 00	- 836 95	0 00	- 836 95		
EKSPORTFINANS A S A MEDIUM TERM NTS BOOKENTRY MTN 3 375% DUE 01-15-2008 SEDOL B045GR9 380,000.00 97 5150000 5,913 75	370,557 00	378,909 40	- 8,352 40	0 00	- 8,352 40		
FIRST UN CORP SUB NT 6.3% DUE 04-15-2028/04-15-2008 REG SEDOL: B01ZMZ2 110,000 00 103 3721000 1,463 00	113,709.31	118,660.30	- 4,950 99	0 00	- 4,950 99		
FLORIDA PWR & LT CO NT 4 95% DUE 06-01-2035/06-07-2005 BEO SEDOL B0B0N65 50,000 00 91.3994000 206.25	45,699 70	49,622.00	- 3,922 30	0 00	- 3,922 30		
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00714 5 DUE 11-15-2011 CUSIP 36962GT38 1,040,000.00 100 0984000 3,611 11	1,041,023 36	1,036,647 60	4,375 76	0 00	4,375 76		
GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 4 125% DUE 09-01-2009 SEDOL B0CL378 85,000.00 97 3475000 1,168 75	82,745 38	84,782 40	- 2,037 02	0 00	- 2,037 02		
LANDESKREDITBANK BADEN- WURTTENBERG BD 4 25% DUE 09-15-2010 BEO SEDOL B0DLC92 300,000 00 98 2130000 5,702 08	294,639 00	299,466 00	- 4,827 00	0 00	- 4,827 00		
LEHMAN BROS HLDGS INC NT DTD 08/15/2000 7 875% DUE 08-15-2010 BEO SEDOL 2090968 65,000.00 111 5502000 1,933.75	72,507 63	74,698 00	- 2,190 37	0 00	- 2,190 37		
LENNAR CORP SR NT SER B 5 6% DUE 05-31-2015/11-25-2005 REG SEDOL B0SC256 5,000 00 96 5524000 24 11	4,827 62	5,031 60	- 203 98	0 00	- 203 98		
LOCKHEED MARTIN CORP BD 8 5 DUE 12-01-2029 BEO SEDOL 2524434 65,000 00 136 2968000 460 42	88,592 92	85,678 45	2,914 47	0 00	2,914 47		

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Portfolio Statement
 31 DEC 2005
 Doris Duke Charitable Foundation
 Account Name DD - BLACKROCK CORE
 Account number DDF02

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
MAY DEPT STORES CO DEB DTD 08/15/1995 8 125% DUE 08-15-2035/08-15-2015 REG SEDOL 2573629 50,000 00 110 5905000 1,534 72 55,295 25				57,531 25	- 2,236 00	0 00	- 2,236 00
MAY DEPT STORES CO SR NT 6.65% DUE 07-15-2024/01-15-2005 BEO SEDOL B05H3Y0 20,000 00 105 1401000 613 28 21,028 02				20,168 20	859 82	0 00	859 82
MAY DEPT STORES CO SR NT 6 7 DUE 07-15-2034/07-20-2004 BEO SEDOL B05HJQ4 10,000.00 106 5093000 308 94 10,650 93				10,693 40	- 42 47	0 00	- 42 47
METLIFE INC SR NT 5 7% DUE 06-15-2035/06-23-2005 REG SEDOL B0BXDC0 70,000.00 100 3704000 177 33 70,259 28				69,831 30	427 98	0 00	427 98
MORGAN STANLEY DEAN WITTER & CO GLOBAL NT 4/25/01 6 75 DUE 4-15-11 BEO SEDOL 2750240 100,000 00 107 6527000 1,425 00 107,652 70				106,957 00	695 70	0 00	695 70
MORGAN STANLEY MTN 5 05% DUE 01-21-2011 SEDOL B0MTVZ6 300,000 00 100 0296000 2,945 83 300,088 80				299,329 00	759 80	0 00	759 80
NEWS AMER HLDGS INC DEB DTD 02/23/1995 8 5% DUE 02-23-2025 REG SEDOL 2075910 25,000 00 120 3150000 755 56 30,078 75				29,658 75	420 00	0 00	420 00
NEWS AMER HLDGS INC 7 75 DUE 12-01-2045 REG SEDOL 2624895 125,000.00 114 6436000 807.29 143,304 50				147,825 00	- 4,520 50	0 00	- 4,520 50
NEWS AMER INC BD 6 2% DUE 12-15-2034 REG SEDOL B07G550 15,000 00 99 3300000 41 33 14,899 50				14,574 30	325 20	0 00	325 20
NORTHROP GRUMMAN CORP SR NT 4 079 DUE 11-16-2006 REG SEDOL B02JFB0 115,000 00 99.2275000 586.36 114,111 63				116,683 60	- 2,571 97	0 00	- 2,571 97
OHANA MILITARY CMNTYS LLC 6 193 DUE 04-01-2049 BEO CUSIP 677071AC6 100,000 00 110 3110000 1,548 25 110,311 00				100,000 00	10,311 00	0 00	10,311 00
PLATINUM UNDERWRITERS FIN INC GTD NT SERB 7 50 DUE 06-01-2017 REG SEDOL B0S2J88 75,000 00 101 9076000 468 75 76,430 70				74,595 00	1,835 70	0 00	1,835 70
PROGRESS ENERGY INC SR NT 7 75 DUE 03-01-2031 BEO SEDOL 2747822 100,000 00 119 9551000 2,583 33 119,955 10				119,158 00	797 10	0 00	797 10
PULTE HOMES INC NOTES 6% DUE 02-15-2035/02-14-2035 BEO SEDOL B0664Y3 30,000.00 88 7580000 680 00 26,627.40				28,636 50	- 2,009 10	0 00	- 2,009 10
PVTPL ALLSTATE FINL GLOBAL FDG GLOBAL NTDTD 02/01/2001 144A 6 15 02-01-06 CUSIP 020012AB6 125,000 00 100 1104000 3,203 13 125,138 00				129,713 75	- 4,575 75	0 00	- 4,575 75

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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	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
PVTPL BELVOIR LD LLC NT 144A 5 3% DUE 12-15-2035 BEO CUSIP 081331AE0 70,000 00 97 7830000 164 89			68,448 10	69,971 30	- 1,523 20	0 00	- 1,523 20
PVTPL HALLIBURTON CO DEB 144A 7 6 DUE 08-15-2096 BEO CUSIP 406216AS0 25,000 00 119 6065000 717 78			29,901 63	30,696 75	- 795 12	0 00	- 795 12
PVTPL LIBERTY MUT GROUP INC NT 144A 6 5%DUE 03-15-2035/03-22-2005 BEO SEDOL B06NP07 55,000 00 97 5631000 1,052 64			53,659 71	53,928 05	- 268 34	0 00	- 268 34
PVTPL NEWS AMER INC NEWS AMER INC 6 4 12-15-2035 6 4% DUE 12-15-2035 BEO SEDOL B0VH3N3 25,000 00 100.7937000 35 56			25,198 43	24,957 50	240 93	0 00	240 93
PVTPL SBC COMMUNICATIONS INC PUT RESET SECS PURS 144A 4 206 6-5-21/6-4-21 BEO SEDOL B01JWN2 350,000 00 99 7840000 8,960 88			349,244 00	351,249 50	- 2,005 50	0 00	- 2,005 50
PVTPL SCOTTISH PWR PLC NT 144A 4 91% DUE 03-15-2010 BEO CUSIP 81013TAA9 100,000 00 99 0715000 1,445 72			99,071 50	99,970 00	- 898 50	0 00	- 898 50
PVTPL WYETH NT 144A 6% DUE 02-15-2036/11-14-2005 BEO SEDOL B0PHS56 100,000 00 102 9786000 783 33			102,978.60	99,852 00	3,126 60	0 00	3,126 60
ROUSE CO **DV**ROUSE & CO 3 625 DUE 03-15-2009/03-14-2009 BEO SEDOL B00GQC1 135,000 00 93 4022000 1,440 94			126,092 97	125,631 95	461 02	0 00	461 02
SBC COMMUNICATIONS INC NT 6 15% DUE 09-15-2034/09-14-2034 BEO CUSIP 78387GAQ6 10,000 00 100 4462000 181 08			10,044 62	11,010 90	- 966 28	0 00	- 966 28
SPRINT CAP CORP NT 8 75 DUE 03-15-2032 BEO SEDOL 2964029 75,000 00 132 7080000 1,932 29			99,531 00	99,149 55	381 45	0 00	381 45
SUNTRUST BKS INC NT 4 DUE 10-15-2008 BEO SEDOL B02JY35 60,000 00 97 7145000 506 67			58,628 70	60,964 80	- 2,336 10	0 00	- 2,336 10
TCI COMMUNICATIONS INC 7 125 DUE 02-15-2028 REG SEDOL 2243063 260,000 00 107 3910000 6,998 33			279,216 60	286,369 25	- 7,152 65	0 00	- 7,152 65
TIME WARNER COMPANIES 6 95 DUE 01-15-2028 REG SEDOL 2250245 195,000.00 103 6055000 6,249 21			202,030 73	192,412 35	9,618 38	0 00	9,618 38
TIME WARNER COMPANIES 7 57 DUE 02-01-2024 REG SEDOL 2298483 5,000 00 109 0752000 157 71			5,453 76	5,570 30	- 116 54	0 00	- 116 54
TYCO INTL GROUP S A CRP TYC 6 375 DUE 10-15-2011/10-14-2011 BEO SEDOL 2813723 110,000 00 103 8595000 1,480 42			114,245 45	113,741 10	504 35	0 00	504 35

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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	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
U S BK NATL ASSN MEDIUM TERM NTS TRANCHE#TR 00193 2 87 DUE 02-01-2007 400,000 00	97 8469000	4,783 33	CUSIP 90331HJA2 391,387 60	399,652 00	- 8,264 40	0 00	- 8,264 40
VERIZON MD INC BD 5 125 DUE 75,000 00	06-15-2033/06-16-2003 83 9930000	BEO SEDOL 2765222 170 83	62,994 75	64,411 00	- 1,416 25	0 00	- 1,416 25
VERIZON NJ INC VERIZON NJ 5 875 DUE 155,000 00	01-17-2012 100 9006000	BEO SEDOL 2841746 4,148 40	156,395 93	164,805 30	- 8,409 37	0 00	- 8,409 37
WELLPOINT HLTH NETWORKS INC NEW NT DTD 06/15/2001 6 375 DUE 06-15-2006 75,000 00	100 6629000	BEO CUSIP 94973HAB4 212 50	75,497 18	76,998 75	- 1,501 57	0 00	- 1,501 57
WELLPOINT INC NT 5 95% DUE 60,000 00	12-15-2034/12-09-2004 103 0870000	REG SEDOL B08X3G7 158 67	61,852 20	59,850 70	2,001 50	0 00	2,001 50
WELLS FARGO & CO NEW MTN 4 2% DUE 90,000 00	01-15-2010 97 3531000	SEDOL B04PX67 1,743 00	87,617 79	88,527 60	- 909 81	0 00	- 909 81
WELLS FARGO & CO NEW NT 4 625% DUE 35,000 00	08-09-2010 98.7545000	SEDOL B0G0456 643 00	34,564 08	34,933 50	- 369 42	0 00	- 369 42
WELLS FARGO BK NA SAN FRAN CAL SUB NT 70,000 00	ACCD INVS 7.55 DUE 06-21-2010 110 4480000	BEO CUSIP 949748AE7 146 81	77,313 60	83,085 80	- 5,772 20	0 00	- 5,772 20
Total USD		117,491 04	8,135,924 04	8,227,040 85	- 91,116.81	0 00	- 91,116 81
Total United States		117,491 04	8,135,924 04	8,227,040 85	- 91,116 81	0 00	- 91,116 81
Total Corporate Bonds		134,887.46	9,598,181.31	9,743,257.30	- 145,075.99	0.00	- 145,075.99

Government mortgage backed securities

United States - USD

FHLMC GOLD M80813 4 04-01-2010 179,543 07	CUSIP 31282R3W2 96 8535000	598 48	173,893 75	176,120 53	- 2,226 78	0 00	- 2,226 78
FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS - 400,000.00	SETTLES JAN 97 2812000	CUSIP 02R042413 - 850.00	- 389,124 80	- 386,500 00	- 2,624 80	0 00	- 2,624 80
FHLMC GOLD SINGLE FAMILY 5% 30 YEARS 700,000 00	SETTLES JANUARY 96 7812000	CUSIP 02R050614 1,069 44	677,468 40	671,039 06	6,429 34	0 00	6,429 34

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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	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government mortgage backed securities							
FHLMC MULTICLASS PREASSIGN 00009 5 12-15-2017 CUSIP 31393GAJ3 240,000 00 98 7398000 1,000 00			236,975 52	243,506 25	- 6,530 73	0 00	- 6,530 73
FHLMC MULTICLASS PREASSIGN 00550 5 5 06-15-2035 CUSIP 31395UYX3 292,559.12 100 9423000 1,340 90			295,315 90	302,158 72	- 6,842 82	0 00	- 6,842 82
FHLMC MULTICLASS PREASSIGN 00771 5 5 01-15-2031 CUSIP 31395G2C5 369,353 92 100 7761000 1,692 87			372,220 48	387,446 48	- 15,226 00	0 00	- 15,226 00
FHLMC MULTICLASS SERIES 2973 CLASS-EB 5 5 04-15-2035 CUSIP 31395TXY5 374,966 49 100 9837000 1,718 60			378,655 04	389,027 73	- 10,372 69	0 00	- 10,372 69
FHLMC POOL #A4-7255 5 5% 10-01-2035 BEO CUSIP 3128K8BY1 687,299 48 99 1040000 3,150 12			681,141 28	688,641 86	- 7,500 58	0 00	- 7,500 58
FHLMC POOL #B1-8104 5% 04-01-2020 BEO SEDOL B0GLY82 273,139 84 99 0130000 1,138 08			270,443 95	274,846 97	- 4,403 02	0 00	- 4,403 02
FHLMC POOL #B1-8248 4.5% 05-01-2020 BEO CUSIP 312971EV2 185,295.14 97 3110000 694.86			180,312 55	183,268 49	- 2,955 94	0 00	- 2,955 94
FHLMC POOL #B1-8288 5% 05-01-2020 BEO CUSIP 312971F58 285,383 57 99.0130000 1,189 10			282,566 83	288,460 36	- 5,893 53	0 00	- 5,893 53
FHLMC POOL #B1-8339 4 5% 05-01-2020 BEO CUSIP 312971HQ0 191,791 53 97.3110000 719 22			186,634 26	189,663.83	- 3,029 57	0.00	- 3,029 57
FHLMC POOL #B1-9043 4 5% 03-01-2020 BEO CUSIP 312972BL5 285,451 44 97 3110000 1,070 44			277,775.65	281,905.59	- 4,129 94	0 00	- 4,129 94
FHLMC POOL #B1-9266 4 5% 05-01-2020 BEO CUSIP 312972JK9 93,720 57 97 3110000 351 45			91,200 42	92,636 93	- 1,436 51	0 00	- 1,436 51
FHLMC POOL #G01553 6 5% 04-01-2033 BEO SEDOL B02RD65 55,275 82 102 6880000 299 41			56,761 63	57,676 86	- 915 23	0 00	- 915 23
FHLMC POOL #G01912 5% 09-01-2035 BEO CUSIP 3128LXDR8 593,406 33 96 8125000 2,472 53			574,491 50	585,849 67	- 11,358 17	0 00	- 11,358 17
FHLMC POOL #G1-1681 5% 04-01-2020 BEO SEDOL B0F11C6 92,778 75 99.0570000 386 58			91,903 85	93,655 79	- 1,751 94	0.00	- 1,751 94
FHLMC POOL #G1-1720 4 5% 08-01-2020 BEO CUSIP 31283K4D7 474,132 27 97.4582000 1,778 00			462,080 78	467,316 62	- 5,235 84	0 00	- 5,235 84

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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	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government mortgage backed securities							
FHLMC POOL #G1-1777 5 10-01-2020 BEO SEDOL B0MDQ86 194,621 16 99 0129000		810 92	192,700 05	195,510 63	- 2,810 58	0 00	- 2,810 58
FHLMC POOL #G1-8020 4 5% 11-01-2019 BEO CUSIP 3128MMAW3 185,080 68 97 4580000		694 05	180,375 93	182,593 66	- 2,217 73	0 00	- 2,217 73
FHLMC POOL #G11769 5% 10-01-2020 BEO SEDOL B0MDQ64 773,735 75 99 0129000		3,223 90	766,098 20	777,332 41	- 11,234 21	0 00	- 11,234 21
FHLMC POOL #J0-0446 5% 11-01-2020 BEO CUSIP 3128PBP73 240,048.80 99 0130000		1,000 20	237,679 52	236,757.51	922 01	0 00	922 01
FHLMC POOL #J0-2402 5% 08-01-2020 BEO CUSIP 3128PDU32 399,960 21 99 0130000		1,666 50	396,012 60	392,117 24	3,895 36	0 00	3,895 36
FHLMC POOL #J0-2616 5% 10-01-2020 BEO CUSIP 3128PD3Z1 699,999 37 99 0130000		2,916 66	693,090 38	690,483 75	2,606 63	0 00	2,606 63
FHLMC POOL #J0-2621 5% 10-01-2020 BEO CUSIP 3128PD4E7 399,999.70 99 0130000		1,666 67	396,051 70	394,687 21	1,364 49	0 00	1,364 49
FHLMC 15 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 5 15 YEARS SETTLES JAN CUSIP 02R050416 - 500,000 00 98 9688000 - 1,180 56 - 494,844 00		- 1,180 56	- 494,844 00	- 495,078 12	234 12	0 00	234 12
FNMA POOL #254239 6 5% DUE 03-01-2032 REG SEDOL 2680295 16,094 28 102 7731000		87 18	16,540 59	16,516 76	23 83	0 00	23 83
FNMA POOL #254516 6.5% DUE 11-01-2032 REG SEDOL B03BN55 45,019.83 102 7730000		243 86	46,268 23	47,194 87	- 926.64	0 00	- 926 64
FNMA POOL #254693 5 5% 04-01-2033 BEO CUSIP 31371K3A7 1,362,199 28 99 2667000		6,243 41	1,352,210 27	1,391,039 60	- 38,829 33	0 00	- 38,829 33
FNMA POOL #357327 5% 01-01-2018 BEO CUSIP 31376J4L0 194,575 14 99 0896000		810 73	192,803 73	194,909 56	- 2,105 83	0 00	- 2,105 83
FNMA POOL #555987 7% 10-01-2033 BEO CUSIP 31385XUL9 295,598 68 104 3560000		1,724 33	308,474 96	313,149.85	- 4,674 89	0 00	- 4,674 89
FNMA POOL #576411 6% DUE 03-01-2016 REG CUSIP 31386XKY1 487,584 98 102 2220000		2,437 93	498,419.12	503,698 12	- 5,279 00	0 00	- 5,279 00
FNMA POOL #584829 6% DUE 05-01-2016 REG CUSIP 31387HVV7 10,662 27 102 2220000		53 31	10,899 19	11,014 63	- 115 44	0 00	- 115 44

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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	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government mortgage backed securities							
FNMA POOL #656718 6 5% 08-01-2032 BEO CUSIP 31390USF4 251,700 29 102 7730000	1,363 38	258,679 94	263,616 74	- 4,936 80	0 00	- 4,936 80	
FNMA POOL #685461 5 5% 03-01-2018 BEO CUSIP 31400EQN3 9,990.29 100 6910000	45 79	10,059 32	10,338 39	- 279 07	0 00	- 279 07	
FNMA POOL #703721 4 5% 03-01-2018 BEO SEDOL B02FD14 208,948 65 97.5730000	783.56	203,877 47	203,239 28	638 19	0 00	638.19	
FNMA POOL #725027 5% 11-01-2033 BEO SEDOL B06Z2J1 1,222,606 98 97 2421000	5,094 20	1,188,888 70	1,187,104 81	1,783.89	0 00	1,783 89	
FNMA POOL #725162 6% 02-01-2034 BEO CUSIP 31402CTT9 176,604 75 101 0441000	883 02	178,448 68	180,323 10	- 1,874 42	0 00	- 1,874 42	
FNMA POOL #725206 5 5% 02-01-2034 BEO SEDOL B02FNN6 877,983 48 99 2667000	4,024 09	871,545 23	881,550 29	- 10,005 06	0 00	- 10,005 06	
FNMA POOL #725407 6 5% 01-01-2034 BEO CUSIP 31402C3Q3 207,621 50 102 7930000	1,124 62	213,420 37	217,652 34	- 4,231 97	0 00	- 4,231 97	
FNMA POOL #725424 5 5% 04-01-2034 BEO SEDOL: B083RR6 30,613 54 99.2667000	140 31	30,389 05	30,883 80	- 494 75	0 00	- 494 75	
FNMA POOL #725878 6 5% 09-01-2034 BEO CUSIP 31402DM31 190,304 12 102 7730000	1,030 81	195,581 25	199,343 56	- 3,762 31	0 00	- 3,762 31	
FNMA POOL #725946 5 5% 11-01-2034 BEO CUSIP 31402DP79 721,724 97 99 1165000	1,212 90	715,348 53	712,928 94	2,419 59	0 00	2,419 59	
FNMA POOL #735009 5% 05-01-2019 BEO SEDOL B06WKLO 196,343 56 99 0896000	818 10	194,556 05	193,536 47	1,019 58	0 00	1,019 58	
FNMA POOL #735494 4 5% 03-01-2020 BEO CUSIP 31402RC72 533,198 04 97 5317000	1,999 49	520,037 11	514,119 55	5,917 56	0 00	5,917 56	
FNMA POOL #735790 4 5% 12-01-2019 BEO CUSIP 31402RNF2 466,496 12 97 4568000	1,749 36	454,632 19	450,132 32	4,499 87	0 00	4,499 87	
FNMA POOL #735989 5 5% 02-01-2035 BEO SEDOL B0MT231 1,344,803 34 99.2959000	6,163 68	1,335,334 58	1,344,803.34	- 9,468 76	0 00	- 9,468 76	
FNMA POOL #738632 5% DUE 11-01-2018 REG SEDOL B01T890 142,568.25 99 0740000	594 03	141,248 07	141,677 19	- 429 12	0 00	- 429 12	

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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	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government mortgage backed securities							
FNMA POOL #745140 5% 11-01-2035 BEO CUSIP 31403CZD6 400,000 00 96 8750000		1,666 67	387,500 00	386,812 50	687 50	0 00	687 50
FNMA POOL #769693 6 5% 04-01-2034 BEO CUSIP 31404JC60 782,540 07 102 5910000		4,238 76	802,815 68	803,081 74	- 266 06	0 00	- 266 06
FNMA POOL #779677 5 5% DUE 06-01-2034 REG CUSIP. 31404VFS2 148,344 77 99 1170000		679.91	147,034 89	145,934 18	1,100 71	0 00	1,100 71
FNMA POOL #790323 6.5% 08-01-2034 BEO CUSIP 31405JAY0 41,491 92 102.5910000		224.75	42,566 98	43,514 65	- 947 67	0 00	- 947 67
FNMA POOL #796720 6 5% 08-01-2034 BEO CUSIP 31405RDZ6 354,380 49 102 5910000		1,919 56	363,562 49	371,501 68	- 7,939 19	0 00	- 7,939 19
FNMA POOL #828346 5% 07-01-2035 BEO SEDOL: B0NCV98 504,453 15 96 8958000		2,101 89	488,793 92	489,556 01	- 762 09	0 00	- 762 09
FNMA POOL #839466 4 5% 09-01-2035 BEO SEDOL B0MTJT6 99,599 82 94 1771000		373 50	93,800 22	96,032 12	- 2,231 90	0 00	- 2,231 90
FNMA POOL #844803 4 5% 10-01-2035 BEO SEDOL: B0MT220 99,251 27 94 1770000		372.19	93,471 87	95,715 45	- 2,243 58	0 00	- 2,243 58
FNMA PREASSIGN 00032 5 5 12-25-2033 CUSIP. 31394EBH0 311,447 39 100 3228000		1,427 47	312,452 74	318,503 62	- 6,050 88	0 00	- 6,050 88
FNMA PREASSIGN 00352 5 03-25-2018 CUSIP 31392JQR3 110,000 00 98 4760000		458 33	108,323 60	111,048 44	- 2,724 84	0.00	- 2,724 84
FNMA REMIC SER 2004-99 CL AO 5 5 01-25-2034 CUSIP 31394BN34 361,172 60 100 4384000		1,655 37	362,755 98	371,499 88	- 8,743 90	0 00	- 8,743 90
FNMA REMIC SER 2005-3 CL AP 5 5 02-25-2035 CUSIP 31394CBB7 310,000 00 100 8370000		1,420 83	312,594 70	324,458 59	- 11,863 89	0 00	- 11,863 89
FNMA REMIC SER 2005-57 CL-PA 5 5 05-25-2027 CUSIP. 31394EPS1 613,865 96 100 6727000		2,813 55	617,995 44	621,725 20	- 3,729 76	0 00	- 3,729 76
FNMA REMIC TR 2004-28 CL-PB 6 08-25-2028 CUSIP 31393YFB6 353,999 48 101 2330000		1,770 00	358,364 29	371,810 08	- 13,445 79	0 00	- 13,445 79
FNMA SER 2004-88 CL HA 6 5 07-25-2034 CUSIP 31394BPP3 216,619 20 103 0268000		1,173 35	223,175 83	233,331 03	- 10,155 20	0 00	- 10,155 20

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Portfolio Statement		Doris Duke Charitable Foundation		Account number DDF02	
31 DEC 2005				Account Name DD - BLACKROCK CORE	

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government mortgage backed securities							
FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JANUARY CUSIP 01F042418 1,800,000 00 97 2812000 3,825 00 1,751,061 60 1,738,226 56 12,835 04 0 00 12,835 04							
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY CUSIP 01F042616 700,000 00 94 1562000 962 50 659,093 40 650,933 59 8,159 81 0 00 8,159 81							
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL 2216504 - 2,000,000 00 96 8750000 - 3,055.55 - 1,937,500 00 - 1,932,570.31 - 4,929 69 0 00 - 4,929 69							
FNMA 15 YEAR PASS-THROUGHS 5 5% 15 YEARS SETTLES JANUARY SEDOL 2216463 2,100,000.00 100 5938000 5,454 16 2,112,469 80 2,106,984 37 5,485 43 0 00 5,485 43							
FNMA 15 YR PASS-THROUGHS 5 15 YEARS SETTLES JAN CUSIP: 01F050411 - 500,000 00 98 9062000 - 1,180 55 - 494,531 00 - 492,242 19 - 2,288 81 0 00 - 2,288 81							
FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARS SETTLES JANUARY SEDOL 2186748 - 4,400,000 00 99 0000000 - 7,394 43 - 4,356,000 00 - 4,337,640 64 - 18,359 36 0 00 - 18,359 36							
FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS SETTLES OCTOBER SEDOL B02WJC8 0 00 102 5780000 0.00 0 00 - 1,343 75 1,343 75 0 00 1,343 75							
FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY SEDOL 2186027 - 100,000 00 100 9062000 - 183.33 - 100,906 20 - 100,484 38 - 421 82 0 00 - 421 82							
FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES JAN SEDOL: 2166803 - 1,800,000 00 102 5625000 - 3,575 00 - 1,846,125.00 - 1,839,937 50 - 6,187 50 0 00 - 6,187 50							
GNMA POOL #080916 FLTG RT 3 75% 05-20-2034 BEO CUSIP 36225DAS3 431,847.74 97 7595000 1,349.52 422,172 19 423,042 10 - 869 91 0 00 - 869 91							
GNMA POOL #625582 5 5% 12-15-2033 BEO CUSIP 36291D6T5 201,186 29 100 7860000 922 10 202,767 61 207,347 63 - 4,580 02 0 00 - 4,580 02							
GNMA POOL #625651 5 5% 01-15-2034 BEO CUSIP 36291EBU4 75,944 66 100 6871000 348 08 76,466 48 78,270 47 - 1,803 99 0 00 - 1,803 99							
SMALL BUSINESS ADMIN GTD PARTN CTFS SER SBIC-PS 2004-10A 4 504 02-01-2014 REG CUSIP 831641DS1 425,754 54 97 5803000 3,204 75 415,452 56 425,754.54 - 10,301 98 0 00 - 10,301 98							
Total USD		92,219 89	17,825,174 07	18,080,765 20	- 255,591 13	0 00	- 255,591 13
Total United States		92,219 89	17,825,174 07	18,080,765 20	- 255,591 13	0 00	- 255,591 13
Total Government Mortgage Backed Securities		92,219.89	17,825,174.07	18,080,765.20	- 255,591.13	0.00	- 255,591.13

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Portfolio Statement
 31 DEC 2005
 Duke Charitable Foundation
 Account Name DD - BLACKROCK CORE
 Account number DDF02

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Commercial mortgage-backed							
United States - USD							
CMO BANC AMER COML MTG INC 2002-2 COML MTG CL A-3 5 118 07-11-2043 BEO SEDOL B08GVD9 610,000 00 100 1863000 2,601 65 611,136 43	609,142 19	1,994 24	0 00	1,994 24			
CMO BEAR STEARNS COML MTG SECS INC 2004-PWR6 CL A-6 4 826 11-11-2041 REG SEDOL B052464 420,000 00 97 5842000 1,688.75 409,853 64	422,291 35	- 12,437 71	0 00	- 12,437 71			
CMO CR SUISSE 1ST BSTN MTG SECS CORP SER2005-C2 CL A4 4 832 DUE 02-15-2015 BEO SEDOL B09TVM6 360,000 00 97.5225000 1,449 60 351,081 00	361,800 00	- 10,719 00	0 00	- 10,719 00			
CMO CSFB MTG SECS CORP 2002-CKN2 MTG PASSTHRU CTF CL A-3 6 133 12-31-40 BEO SEDOL B082KS5 440,000 00 104.9889000 2,248 77 461,951 16	487,540 63	- 25,589 47	0 00	- 25,589 47			
CMO GMAC COML MTG SECS INC MTG PASSTHRU CTF SER 99-C3 CL A2 7 179 08-15-2036 REG SEDOL B08GZ59 336,194 86 105 9692000 2,078 33 356,263 00	376,144 26	- 19,881 26	0 00	- 19,881 26			
CMO GMAC COML MTG SECS INC 2003-C3 CL A-3 4 64599990845% DUE 04-10-2013 REG CUSIP 361849ZS4 965,000 00 97 9201000 3,736 16 944,928 97	1,004,165 43	- 59,236 46	0 00	- 59,236 46			
CMO GS MTG SECS CORP II COML MTG PASS THRU CTF CL A-2 6 62 DUE 10-18-2030 BEO SEDOL: B08GZP9 645,487 84 103 1640000 3,560 94 665,911.08	723,576 74	- 57,665.66	0 00	- 57,665 66			
CMO GS MTG SECS CORP II SER 1998-C1 CL A3 6 13500022888% DUE 10-18-2030 REG SEDOL B08GZQ0 513,053.89 102.3440000 2,622 99 525,079 87	544,678 86	- 19,598 99	0 00	- 19,598 99			
CMO GS MTG SECS CORP II 2005-GG4 CL A-4A4 75099992752% DUE 07-10-2039 REG CUSIP 36228CVU4 350,000 00 97 0313000 1,385 71 339,609 55	353,490 90	- 13,881 35	0 00	- 13,881 35			
CMO J P MORGAN CHASE COML MTG SECS CORP PSTRU CL A3 6 26 3-15-33BE SEDOL 2772233 710,000 00 105 1526000 3,703 83 746,583 46	793,951 95	- 47,368 49	0 00	- 47,368 49			
CMO LB-UBS COML MTG TR SR 2005-C5 CL A-4DUE 09-15-2030 BEO CUSIP 52108H6W9 400,000 00 98 5081000 1,100 89 394,032 40	401,970 12	- 7,937 72	0 00	- 7,937 72			
CMO LB-UBS COML MTG TR 2000-C4 PASSTHRU CTF CL A-2 7 37 08-15-2026 BEO SEDOL B03RJV1 440,000 00 108 5708000 1,801 56 477,711 52	500,379 69	- 22,668 17	0 00	- 22,668 17			
CMO NATIONSLINK FDG CORP SER 1999-1 CL-A2 6 316% DUE 01-20-2031 BEO SEDOL B08H2V7 455,157 40 102 9946000 878 40 468,787 54	478,857.60	- 10,070 06	0 00	- 10,070 06			
CMO SALMN BROS MTG SECS VII INC 2001-C2 PSTRU CTF CL A-3 6 499 10-13-11BE SEDOL B08H4Z5 430,000 00 106 5179000 2,328 81 458,026 97	481,885 55	- 23,858 58	0 00	- 23,858 58			
Total USD	31,186 39	7,210,956 59	7,539,875 27	- 328,918.68	0 00	- 328,918 68	

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Portfolio Statement		Doris Duke Charitable Foundation		Account Name: DD	Account number: DDF02
31 DEC 2005				BLACKROCK CORE	

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Commercial mortgage-backed							
Total United States		31,186.39	7,210,956.59	7,539,875.27	- 328,918.68	0.00	- 328,918.68
Total Commercial Mortgage-Backed		31,186.39	7,210,956.59	7,539,875.27	- 328,918.68	0.00	- 328,918.68
7,074,893.99		31,186.39	7,210,956.59	7,539,875.27	- 328,918.68	0.00	- 328,918.68
Asset backed securities							
United States - USD							
CHASE ISSUANCE TR SER 2004-A9 CL A9 3 22000002861% DUE 06-15-2010 REG SEDOL: B03XQK7 575,000.00 97 3090000 822.89 559,526.75				574,899.38	- 15,372.63	0.00	- 15,372.63
CWABS INC SR 2004-13 CL AV-4 FLT RT 06-25-2035 REG SEDOL B052419 345,920.87 100 0554000 269.17 346,112.51				345,920.87	191.64	0.00	191.64
HONDA AUTO RECEIVABLES 2005-2 OWNER TR SER 2005-2 CL A3 3 93 DUE 01-15-2009 BEOSEDOL: B09R8L8 725,000.00 98 8330000 1,266.33 716,539.25				721,488.28	- 4,949.03	0.00	- 4,949.03
MBNA CR CARD MASTER NT TR SER 2003-A7 CLA7 2 65% DUE 11-15-2010 REG SEDOL B015XF9 1,100,000.00 95 0867000 1,295.56 1,045,953.70				1,089,343.75	- 43,390.05	0.00	- 43,390.05
MBNA CR CARD MASTER NT TR T 20 2 7 DUE 09-15-2009 BEO SEDOL: B00ZB78 850,000.00 97.3685000 1,020.00 827,632.25				849,280.14	- 21,647.89	0.00	- 21,647.89
SLM STUDENT LN TR SER 2003-4 CL A-3 FLT RT 12-15-2015 REG CUSIP: 78442GGK6 0.00 0 0000000 - 382.60 0.00				0.00	0.00	0.00	0.00
SLM STUDENT LN TR 2005-10 STUDENT LN-BKDNT CL A-1 VAR 04-25-2012 REG CUSIP 78442GRD0 575,000.00 99 6398000 1,273.63 572,928.85				575,000.00	- 2,071.15	0.00	- 2,071.15
STRUCTURED ADJ RATE MTG LN TR 2005-19XS MTG PASSTHRU CTF 1-A1 10-25-2035 REG CUSIP 863579YR3 442,631.42 99 9717000 346.64 442,506.16				442,631.42	- 125.26	0.00	- 125.26
Total USD		5,911.62	4,511,199.47	4,598,563.84	- 87,364.37	0.00	- 87,364.37
Total United States		5,911.62	4,511,199.47	4,598,563.84	- 87,364.37	0.00	- 87,364.37
Total Asset Backed Securities		5,911.62	4,511,199.47	4,598,563.84	- 87,364.37	0.00	- 87,364.37
4,613,552.29		5,911.62	4,511,199.47	4,598,563.84	- 87,364.37	0.00	- 87,364.37

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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	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Non-government backed c.m.o.s							
United States - USD							
CMO BANC AMER ALTERNATIVE LN TR SER 235,824 42	98 3975000	2004-6 CL 4A1 5% DUE 07-25-2019 REG 982.60	CUSIP 05948KSN0 232,045 33	235,971 81	- 3,926 48	0 00	- 3,926 48
CMO BANC AMER ALTERNATIVE LN TR 2004-5 219,856.93	99 4228000	MTG PASSTHRU CTF CL 4-A-1 5 06-25-19 916 07	REGCUSIP 05948KRL5 218,587 92	221,608 80	- 3,020 88	0 00	- 3,020 88
CMO CWABS INC SER 2005-IM2 CL A-1 FLT RTDUE 06-25-2027 REG 508,817 74	99 9994000	CUSIP 126670EZ7 444 10	508,814 69	508,817 74	- 3 05	0 00	- 3 05
CMO CWABS INC 2005IM3 MTG PASSTHRU CTF CL A-1 DUE 04-25-2028 REG 725,000 00	100 0000000	CUSIP 126670JB5 994 66	725,000 00 *	725,000 00	0 00	0 00	0 00
<i>* Market Value based on prices received from your external manager</i>							
CMO GS MTG SECS CORP SER 2004-9 CL 4A1 FLT RT DUE 01-01-2034 REG 711,188 82	97 3173000	CUSIP 36242DBM4 2,408 57	692,109 76	707,410 65	- 15,300 89	0 00	- 15,300 89
CMO HOMEBANC MTG TR 2005-4 MTG PASSTHRU CTF CL A-1 VAR RATE DUE 01-25-2035 REG 356,608 62	99.9234000	SEDOL B0JZP66 272.51	356,335 46	356,608.62	- 273.16	0 00	- 273 16
CMO STRUCTURED AST RECEIVABLES TR 347,392 86	99 9690000	2003-2TR CTF 144A 1 55 DUE01-21-2009 1,047.00	BEOCUSIP 86359CAB5 347,285 17 *	346,252 97	1,032.20	0 00	1,032 20
<i>* Market Value based on prices received from your external manager</i>							
CMO WELLS FARGO MTG BACKED SECS 2004-K TR CL I-A-2 4 48178 DUE 06-15-2034 REG 742,965.98	97 7085000	CUSIP 94981VAB3 2,771 62	725,940 91	726,423 38	- 482 47	0 00	- 482 47
PVTPL CMO WA MUT AST SECS CORP SER 520,000.00	99.9352000	2005-C1A CL A2 144A 5.15 5-25-2036BEO 2,231 67	CUSIP 93934DBW6 519,663 04	519,878 13	- 215 09	0 00	- 215 09
Total USD		12,068 80	4,325,782 28	4,347,972.10	- 22,189 82	0 00	- 22,189 82
Total United States		12,068 80	4,325,782.28	4,347,972 10	- 22,189 82	0 00	- 22,189 82
Total Non-Government Backed C.M.O.s		12,068.80	4,325,782.28	4,347,972.10	- 22,189.82	0.00	- 22,189.82

◆ **Asset Detail - Base Currency**

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

Fixed Income

Index linked government bonds

United States - USD

UNITED STATES TREAS NTS INFLATION 875 DUE 04-15-2010 REG SEDOL B03L3D3 1,100,000 00 99 9490103 2,304 73	1,099,439 11	1,099,582 38	- 143 27	0 00	- 143 27		
Total USD	2,304 73	1,099,439.11	- 143 27	0 00	- 143 27		
Total United States	2,304 73	1,099,439 11	- 143 27	0 00	- 143 27		
Total Index Linked Government Bonds	1,100,000.00	2,304.73	1,099,439.11	1,099,582.38	- 143.27	0.00	- 143.27

Other fixed income

United States - USD

DEUTSCHE BK AG N Y INSTL CTF DEP CTF DEP DTD 3-15-2005 VARRT 3-15-2007 CUSIP 25152W6Z0 175,000 00 99 4780000 1,979 70 174,086.50	175,000.00	- 913 50	0 00	- 913 50			
HSBC BK USA INSTL CTF DEP PROGRAM BOOK ECTF DEP DTD 06-07-2005 3 87 06-07-2007 CUSIP 40428ALS4 675,000 00 98 5415000 1,741 50 665,155 13	675,000 00	- 9,844 87	0 00	- 9,844 87			
SUNTRUST BK ATL GA INSTL CTF DEP PRO DTD06-02-2004 4 415 06-15-2009 SEDOL B02NQD1 110,000 00 100 0000000 229 34 110,000 00	110,000.00	0.00	0 00	0 00			
Total USD	3,950 54	949,241 63	960,000 00	- 10,758.37	0.00	- 10,758 37	
Total United States	3,950.54	949,241 63	960,000 00	- 10,758 37	0 00	- 10,758 37	
Total Other Fixed Income	960,000.00	3,950.54	949,241.63	960,000.00	- 10,758.37	0.00	- 10,758.37

Fixed income derivatives - futures

Germany - EUR

FUT MAR 06 EURX EUR-BOBL CUSIP. 999599GHO - 18 00 112 9100000	0 00	- 2,397,293 92	- 2,396,451 65	377 46	- 1,219.73	- 842 27
Total EUR	0.00	- 2,397,293 92	- 2,396,451 65	377.46	- 1,219 73	- 842 27
Total Germany	0 00	- 2,397,293 92	- 2,396,451 65	377 46	- 1,219 73	- 842 27

STMT 9C 22/28

Portfolio Statement

Doris Duke Charitable Foundation

Account Name DD BLACKROCK CORE Account number DDF02

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Fixed income derivatives - futures							
United States - USD							
FUT MAR 06 U S T-BONDS 20.00	CUSIP 999599GH0 114 1875000	0 00	2,283,750 00	2,250,937 50	32,812 50	0 00	32,812 50
FUT MAR 06 US 2YR T-NOTE 3 00	CUSIP 999599GH0 102 5937500	0.00	615,562 50	614,718 75	843.75	0 00	843.75
FUT MAR 06 10 YR T-NOTES - 6 00	CUSIP 999599GH0 109 4062500	0.00	- 656,437 50	- 654,984.38	- 1,453 12	0 00	- 1,453 12
FUT MAR 06 5 YR T NOTE - 31 00	CUSIP 999599GH0 106 3437500	0 00	- 3,296,656 25	- 3,281,640 64	- 15,015 61	0 00	- 15,015 61
Total USD		0 00	- 1,053,781 25	- 1,070,968 77	17,187 52	0.00	17,187 52
Total United States		0 00	- 1,053,781 25	- 1,070,968 77	17,187 52	0 00	17,187 52
Total Fixed Income Derivatives - Futures							
		-32.00	0.00	- 3,451,075.17	- 3,467,420.42	17,564.98	- 1,219.73
Fixed income derivatives - options							
United States - USD							
FUT CALL MAR 06 T-NOTE OPTION 111 - 6.00	CUSIP 999999OA8 0 2500000	0 00	- 1,500 00	- 3,248 85	1,748 85	0 00	1,748 85
FUT PUT MAR 06 T-NOTE OPTION 107 - 6 00	CUSIP 999999OA8 0 1562500	0 00	- 937 50	- 3,248 85	2,311 35	0 00	2,311 35
Total USD		0 00	- 2,437 50	- 6,497 70	4,060 20	0 00	4,060 20
Total United States		0 00	- 2,437.50	- 6,497 70	4,060 20	0 00	4,060 20
Total Fixed Income Derivatives - Options							
		-12.00	0.00	- 2,437.50	- 6,497.70	4,060.20	0.00
Total Fixed Income							
		56,128,692.35	445,714.88	53,346,773.33	54,139,730.85	- 726,709.61	- 66,247.91
							- 792,957.52

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Portfolio Statement - Doris Duke Charitable Foundation

31 DEC 2005

Account Name DD - BLACKROCK CORE
Account number DDF02◆ **Asset Detail - Base Currency**

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Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Derivative Offsets							
Cash and cash equivalent futures							
United States - USD							
EURODOLLAR 03-19-2007 - 5 00	SEDOL 902646L 95 2500000	0 00	- 1,190,625 00	- 1,189,887 50	- 737 50	0 00	- 737 50
EURODOLLAR 90 DAY 06-18-2007 - 5 00	SEDOL: 902644L 95.2650000	0 00	- 1,190,812 50	- 1,189,900 00	- 912 50	0 00	- 912 50
EURODOLLAR 90 DAY 09-17-2007 - 5 00	SEDOL 902640L 95 2650000	0 00	- 1,190,812 50	- 1,189,775 00	- 1,037 50	0 00	- 1,037 50
Total USD		0 00	- 3,572,250.00	- 3,569,562 50	- 2,687 50	0 00	- 2,687 50
Total United States		0 00	- 3,572,250 00	- 3,569,562 50	- 2,687 50	0 00	- 2,687 50
Total Cash and Cash Equivalent Futures							
	-15.00	0.00	- 3,572,250.00	- 3,569,562.50	- 2,687.50	0.00	- 2,687.50
Fixed income futures							
Germany - EUR							
FUT MAR 06 EURX EUR-BOBL 18 00	CUSIP: 999599GH0 112 9100000	0 00	2,397,293 92	2,396,451 65	- 377 46	1,219 73	842 27
Total EUR		0 00	2,397,293 92	2,396,451 65	- 377 46	1,219 73	842 27
Total Germany		0 00	2,397,293 92	2,396,451 65	- 377 46	1,219 73	842 27
United States - USD							
FUT MAR 06 U S T-BONDS - 20 00	CUSIP: 999599GH0 114 1875000	0 00	- 2,283,750 00	- 2,250,937 50	- 32,812 50	0 00	- 32,812 50
FUT MAR 06 US 2YR T-NOTE - 3 00	CUSIP: 999599GH0 102 5937500	0 00	- 615,562 50	- 614,718 75	- 843 75	0 00	- 843 75
FUT MAR 06 10 YR T-NOTES 6 00	CUSIP 999599GH0 109 4062500	0 00	656,437 50	654,984 38	1,453.12	0 00	1,453 12
FUT MAR 06 5 YR T NOTE 31 00	CUSIP: 999599GH0 106 3437500	0 00	3,296,656 25	3,281,640 64	15,015 61	0 00	15,015 61
Total USD		0 00	1,053,781 25	1,070,968.77	- 17,187.52	0 00	- 17,187 52

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Derivative Offsets							
Fixed income futures							
Total United States		0 00	1,053,781 25	1,070,968 77	- 17,187 52	0 00	- 17,187.52
Total Fixed Income Futures		0.00	3,451,075 17	3,467,420.42	- 17,564.98	1,219.73	- 16,345.25
32.00		0.00					
Total Derivative Offsets		0.00	- 121,174.83	- 102,142.08	- 20,252.48	1,219.73	- 19,032.75
17.00		0.00					

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalent							
Cash & cash equivalent deriv. - futures							
United States - USD							
EURO \$ 90 DAY 09-17-2007 5 00	SEDOL 9026400 95 2650000	0 00	1,190,812 50	1,189,775 00	1,037 50	0 00	1,037 50
EURODOLLAR MAR 2007 FUTURE 03-19-2007 5.00	SEDOL 9026460 95.2500000	0.00	1,190,625 00	1,189,887 50	737 50	0 00	737 50
EURODOLLAR 90 DAY 06-18-2007 5 00	SEDOL 9026440 95 2650000	0 00	1,190,812 50	1,189,900 00	912 50	0 00	912 50
Total USD		0 00	3,572,250 00	3,569,562 50	2,687 50	0 00	2,687 50
Total United States		0 00	3,572,250 00	3,569,562 50	2,687 50	0 00	2,687 50
Total Cash & Cash Equivalent Deriv. - Futures		0.00	3,572,250.00	3,569,562.50	2,687.50	0.00	2,687.50
15.00		0.00					

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Portfolio Statement

Doris Duke Charitable Foundation

Account number DDF02
Account Name DD - BLACKROCK CORE

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Cash							
CAD - Canadian dollar	1 1681500	0 00	- 0 07	- 0 07	0 00	0 00	0 00
EUR - Euro	0 8477809	0 00	44,298 66	44,514 10	0 00	- 215 44	- 215 44
GBP - British pound sterling	0 5824960	0 00	2 04	2.21	0 00	- 0 17	- 0 17
JPY - Japanese yen	118.0300000	0.00	697,475 78	734,043 81	0 00	- 36,568 03	- 36,568 03
MXN - Mexican peso	10 6376500	0 00	24,738 33	24,645 94	0 00	92 39	92 39
USD - United States dollar	1 0000000	0 00	- 48,922 72	- 48,922 72	0 00	0 00	0 00
Total cash - all currencies		0 00	717,592 02	754,283 27	0 00	- 36,691 25	- 36,691 25
Total cash - all countries		0 00	717,592 02	754,283 27	0 00	- 36,691 25	- 36,691 25
Total Cash	717,592.02	0.00	717,592.02	754,283.27	0.00	- 36,691.25	- 36,691.25
Invested cash							
USD - United States dollar	1 0000000	5,786 13	- 408,503 11	- 408,503 11	0 00	0 00	0 00
Total invested cash - all currencies		5,786 13	- 408,503 11	- 408,503 11	0 00	0 00	0 00
Total invested cash - all countries		5,786.13	- 408,503 11	- 408,503 11	0 00	0 00	0 00
Total Invested cash	-408,503.11	5,786.13	- 408,503.11	- 408,503.11	0.00	0.00	0.00
Total Cash and Cash Equivalents	309,103.91	5,786.13	3,881,338.91	3,915,342.66	2,687.50	- 36,691.25	- 34,003.75

Portfolio Statement

Doris Duke Charitable Foundation

Account number DDF02
Account Name DD - BLACKROCK CORE

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Adjustments To Cash							
Pending foreign exchange purchases							
USD - United States dollar	1 0000000	0 00	850,460 44	850,460 44	0 00	0 00	0 00
Total pending foreign exchange purchases - all currencies		0.00	850,460 44	850,460 44	0 00	0 00	0 00
Total pending foreign exchange purchases - all countries		0 00	850,460 44	850,460 44	0 00	0 00	0 00
Total Pending foreign exchange purchases		0.00	850,460.44	850,460.44	0.00	0.00	0.00
Pending foreign exchange sales							
EUR - Euro	0 8477809	0 00	- 673,043 73	- 692,795 93	0 00	19,752 20	19,752 20
MXN - Mexican peso	10 6376500	0 00	- 162,172 99	- 157,664 51	0 00	- 4,508 48	- 4,508 48
Total pending foreign exchange sales - all currencies		0 00	- 835,216 72	- 850,460 44	0 00	15,243 72	15,243 72
Total pending foreign exchange sales - all countries		0.00	- 835,216 72	- 850,460.44	0 00	15,243 72	15,243 72
Total Pending foreign exchange sales		0.00	- 835,216.72	- 850,460.44	0.00	15,243.72	15,243.72
Pending trade purchases							
USD - United States dollar	1 0000000	0 00	- 27,322,469 05	- 27,322,469 05	0 00	0 00	0 00
Total pending trade purchases - all currencies		0 00	- 27,322,469 05	- 27,322,469 05	0 00	0 00	0 00
Total pending trade purchases - all countries		0 00	- 27,322,469 05	- 27,322,469 05	0 00	0 00	0 00
Total Pending trade purchases		0.00	- 27,322,469.05	- 27,322,469.05	0.00	0.00	0.00

Portfolio Statement	Doris Duke Charitable Foundation	Account number DDF02
31 DEC 2005		Account Name DD - BLACKROCK CORE

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Adjustments To Cash							
Pending trade sales							
USD - United States dollar	1 0000000	0 00	24,363,164 45	24,363,164 45	0 00	0 00	0 00
Total pending trade sales - all currencies		0 00	24,363,164 45	24,363,164.45	0 00	0 00	0 00
Total pending trade sales - all countries		0 00	24,363,164 45	24,363,164 45	0 00	0 00	0 00
Total Pending trade sales		0.00	24,363,164.45	24,363,164.45	0.00	0.00	0.00
Total Adjustments To Cash		0.00	- 2,944,060.88	- 2,959,304.60	0.00	15,243.72	15,243.72
Total	56,437,813.26	451,501.01	54,162,876.53	54,993,626.83	744,274.59	- 86,475.71	- 830,750.30

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Portfolio Statement		Doris Duke Charitable foundation		Account number DDF03
31 DEC 2005				Account Name DD- PIMCO

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
Fixed Income								
Government bonds								
Brazil - USD	7,753 05	271,544 09	253,929 59	17,614 50	0 00	17,614 50	279,297 14	0 383%
France - EUR	3,244 58	128,821 02	126,480 17	15,977 97	-13,637 12	2,340 85	132,065 60	0 181%
Peru - USD	7,084 55	245,637 50	236,377 22	9,260 28	0 00	9,260 28	252,722 05	0 346%
Russia - USD	3,791 67	338,169 00	311,484 00	26,685 00	0 00	26,685 00	341,960 67	0 468%
South Africa - USD	523 61	108,125 00	98,845 95	9,279 05	0 00	9,279 05	108,648 61	0 149%
United States - USD	347 13	99,978 20	100,000 00	- 21 80	0 00	- 21 80	100,325 33	0 137%
Total government bonds	22,744.59	1,192,274.81	1,127,116.93	78,795.00	-13,637 12	65,157.88	1,215,019.40	1.664%
Government agencies								
Multi-National Agencies Region - USD	583 68	98,598 00	98,989 73	- 391 73	0 00	- 391 73	99,181 68	0 136%
United States - USD	7,688 55	510,609 16	531,466 57	- 20,857 41	0 00	- 20,857 41	518,297 71	0 710%
Total government agencies	8,272.23	609,207.16	630,456.30	- 21,249.14	0.00	- 21,249.14	617,479.39	0 846%
Municipal/provincial bonds								
United States - USD	19,533 72	1,229,533 80	1,197,288 41	32,245 39	0 00	32,245 39	1,249,067 52	1 711%
Total municipal/provincial bonds	19,533.72	1,229,533.80	1,197,288 41	32,245.39	0.00	32,245.39	1,249,067.52	1.711%
Corporate bonds								
United States - USD	30,541 49	4,921,852 39	4,978,302 12	- 56,449 73	0 00	- 56,449 73	4,952,393 88	6 783%
Total corporate bonds	30,541.49	4,921,852 39	4,978,302.12	- 56,449.73	0.00	- 56,449.73	4,952,393.88	6.783%
Government mortgage backed securities								
United States - USD	137,654 82	28,202,511 20	28,565,879 69	- 363,368 49	0 00	- 363,368 49	28,340,166 02	38 819%
Total government mortgage backed securities	137,654.82	28,202,511.20	28,565,879.69	- 363,368.49	0.00	- 363,368.49	28,340,166 02	38.819%

Portfolio Statement

Doris Duke Charitable Foundation

Account number DDF03
Account Name DD - PIMCO

31 DEC 2005

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss			Market value incl accruals	%
				Market	Translation	Total		
Fixed Income								
Commercial mortgage-backed								
United States - USD	205.75	49,951.60	50,000.00	- 48.40	0.00	- 48.40	50,157.35	0.069%
Total commercial mortgage-backed	205.75	49,951.60	50,000.00	- 48.40	0.00	- 48.40	50,157.35	0.069%
Asset backed securities								
United States - USD	6,127.33	2,279,690.94	2,279,094.49	596.45	0.00	596.45	2,285,818.27	3.131%
Total asset backed securities	6,127.33	2,279,690.94	2,279,094.49	596.45	0.00	596.45	2,285,818.27	3.131%
Non-government backed c.m.o.s								
United States - USD	7,259.88	1,962,601.72	1,964,936.86	- 2,335.14	0.00	- 2,335.14	1,969,861.60	2.698%
Total non-government backed c.m.o.s	7,259.88	1,962,601.72	1,964,936.86	- 2,335.14	0.00	- 2,335.14	1,969,861.60	2.698%
Index linked government bonds								
United States - USD	14,255.14	1,584,405.89	1,539,603.89	44,802.00	0.00	44,802.00	1,598,661.03	2.190%
Total index linked government bonds	14,255.14	1,584,405.89	1,539,603.89	44,802.00	0.00	44,802.00	1,598,661.03	2.190%
Fixed income derivatives - futures								
United States - USD	0.00	6,908,718.75	6,873,527.11	35,191.64	0.00	35,191.64	6,908,718.75	9.463%
Total fixed income derivatives - futures	0.00	6,908,718.75	6,873,527.11	35,191.64	0.00	35,191.64	6,908,718.75	9.463%
Fixed income derivatives - options								
United States - USD	0.00	- 15,234.65	- 17,272.65	2,038.00	0.00	2,038.00	-15,234.65	- 0.021%
Total fixed income derivatives - options	0.00	- 15,234.65	- 17,272.65	2,038.00	0.00	2,038.00	-15,234.65	- 0.021%
Total fixed income	246,594.95	48,925,513.61	49,188,933.15	- 249,782.42	-13,637.12	- 263,419.54	49,172,108.56	67.353%
Other Assets								
Other options								
United States - USD	0.00	- 16,357.00	- 4,292.56	- 12,064.44	0.00	- 12,064.44	-16,357.00	- 0.022%
Total other options	0.00	- 16,357.00	- 4,292.56	- 12,064.44	0.00	- 12,064.44	-16,357.00	- 0.022%

Portfolio Statement

Doris Duke Charitable Foundation

Account number DDF03
Account Name DD - PIMCO

31 DEC 2005

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
Other Assets								
Swaps								
Europe Region - EUR	0.00	46,582.96	8,075.36	38,859.38	-351.78	38,507.60	46,582.96	0.064%
United States - USD	0.00	3,457.12	18,561.00	-15,103.88	0.00	-15,103.88	3,457.12	0.005%
Total swaps	0.00	50,040.08	26,636.36	23,755.50	-351.78	23,403.72	50,040.08	0.069%
Total other assets	0.00	33,683.08 (1)	22,343.80	11,691.06	-351.78	11,339.28	33,683.08	0.046%
Derivative Offsets								
Cash and cash equivalent futures								
United States - USD	0.00	-41,630,312.50	-41,813,662.50	183,350.00	0.00	183,350.00	-41,630,312.50	-57.023%
Total cash and cash equivalent futures	0.00	-41,630,312.50	-41,813,662.50	183,350.00	0.00	183,350.00	-41,630,312.50	-57.023%
Fixed income futures								
United States - USD	0.00	-6,908,718.75	-6,873,527.11	-35,191.64	0.00	-35,191.64	-6,908,718.75	-9.463%
Total fixed income futures	0.00	-6,908,718.75	-6,873,527.11	-35,191.64	0.00	-35,191.64	-6,908,718.75	-9.463%
Total derivative offsets	0.00	-48,539,031.25 (1)	-48,687,189.61	148,158.36	0.00	148,158.36	-48,539,031.25	-66.486%
Cash and Cash Equivalents								
Commercial paper								
United States - USD	0.00	7,364,532.31	7,357,115.82	7,416.49	0.00	7,416.49	7,364,532.31	10.087%
Total commercial paper	0.00	7,364,532.31	7,357,115.82	7,416.49	0.00	7,416.49	7,364,532.31	10.087%
Repurchase agreements								
United States - USD	-566.67	0.00	0.00	0.00	0.00	0.00	-566.67	-0.001%
Total repurchase agreements	-566.67	0.00	0.00	0.00	0.00	0.00	-566.67	-0.001%
Short term bills and notes								
United States - USD	0.00	17,242,217.55	17,237,687.67	4,529.88	0.00	4,529.88	17,242,217.55	23.617%
Total short term bills and notes	0.00	17,242,217.55	17,237,687.67	4,529.88	0.00	4,529.88	17,242,217.55	23.617%

Portfolio Statement

Doris Duke Charitable Foundation

Account number DDF03
Account Name DD- PIMCO

31 DEC 2005

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss			Market value incl accruals	%
				Market	Translation	Total		
Cash and Cash Equivalents								
Cash & cash equivalent deriv. - futures								
United States - USD	0.00	41,630,312.50	41,813,662.50	- 183,350.00	0.00	- 183,350.00	41,630,312.50	57.023%
Total cash & cash equivalent deriv. - futures	0.00	41,630,312.50	41,813,662.50	- 183,350.00	0.00	- 183,350.00	41,630,312.50	57.023%
Cash								
Cash	0.00	- 17,680.94	- 17,676.45	0.00	-4.49	- 4.49	-17,680.94	- 0.024%
Total cash	0.00	- 17,680.94	- 17,676.45	0.00	-4.49	- 4.49	-17,680.94	- 0.024%
Invested cash								
Invested cash	7,797.09	2,604,657.78	2,604,657.78	0.00	0.00	0.00	2,612,454.87	3.578%
Total Invested cash	7,797.09	2,604,657.78	2,604,657.78	0.00	0.00	0.00	2,612,454.87	3.578%
Total cash and cash equivalents	7,230.42	68,824,039.20 (1)	68,995,447.32	- 171,403.63	-4.49	- 171,408.12	68,831,269.62	94.281%
Adjustments To Cash								
Pending foreign exchange purchases								
Pending foreign exchange purchases	0.00	1,930,232.80	1,919,145.36	0.00	11,087.44	11,087.44	1,930,232.80	2.644%
Total pending foreign exchange purchases	0.00	1,930,232.80 (1)	1,919,145.36	0.00	11,087.44	11,087.44	1,930,232.80	2.644%
Pending foreign exchange sales								
Pending foreign exchange sales	0.00	- 1,919,112.94	- 1,919,145.36	0.00	32.42	32.42	-1,919,112.94	- 2.629%
Total pending foreign exchange sales	0.00	- 1,919,112.94 (1)	- 1,919,145.36	0.00	32.42	32.42	-1,919,112.94	- 2.629%
Pending trade purchases								
Pending trade purchases	0.00	- 14,863,461.13	- 14,863,461.13	0.00	0.00	0.00	-14,863,461.13	- 20.359%
Total pending trade purchases	0.00	- 14,863,461.13 (1)	- 14,863,461.13	0.00	0.00	0.00	-14,863,461.13	- 20.359%

Portfolio Statement Doris Duke Charitable Foundation

Account number DDF03
Account Name DD- PIMCO

31 DEC 2005

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl. accruals	%
				Market	Translation			
<i>Adjustments To Cash</i>								
Pending trade sales								
Pending trade sales	0.00	18,361,113.53	18,361,113.53	0.00	0.00	0.00	18,361,113.53	25.150%
Total pending trade sales	0.00	18,361,113.53 (3)	18,361,113.53	0.00	0.00	0.00	18,361,113.53	25.150%
Total adjustments to cash	0.00	3,508,772.26	3,497,652.40	0.00	11,119.86	11,119.86	3,508,772.26	4.806%
Total Unrealized Gains						575,963.85		
Total Unrealized Losses						- 840,174.01		
Total	253,825.37 (2)	72,752,976.90	73,017,187.06	261,336.63	-2,873.53	264,210.16	73,006,802.27 *	100.000%

Total Cost Incl. Accruals

73,271,012.43

Σ (1)'s FMV 69,255,324⁵⁰
 (2) Acc Income 253,825³⁷
 (3) Due from Broker 18,361,113⁵³
 (4) Due to Broker <14,863,461¹³>

 73,006,802²⁷ *

Portfolio Statement **Doris Duke Charitable Foundation** Account number DDF03
 31 DEC 2005 Account Name DD- PIMCO

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government bonds							
Brazil - USD							
BRAZIL FEDERATIVE REP US\$ GLOBAL BD 10 DUE 08-07-2011 REG SEDOL 2BDZWX4 50,000 00 116 2500000 2,000 00			58,125 00	54,822 05	3,302 95	0 00	3,302 95
BRAZIL(FED REP OF) 10% DEB 07/08/2011 USD1000 SEDOL 7648588 125,000 00 116 3800000 5,000 00			145,475 00	136,768 72	8,706 28	0 00	8,706 28
BRAZIL(FEDERATIVE FLTG NOTES 15/04/2009 SEDOL 4147538 67,944.09 100 0000000 753 05			67,944 09	62,338 82	5,605 27	0 00	5,605 27
Total USD		7,753 05	271,544 09	253,929 59	17,614 50	0 00	17,614 50
Total Brazil		7,753 05	271,544 09	253,929 59	17,614 50	0 00	17,614 50
France - EUR							
FRANCE (GOVT OF) T-BOND 4 0% 25/04/2055 SEDOL 527584U 100,000 00 109 2120000 3,244.58			128,821.02	126,480.17	15,977 97	- 13,637 12	2,340 85
Total EUR		3,244 58	128,821 02	126,480 17	15,977 97	- 13,637 12	2,340 85
Total France		3,244 58	128,821 02	126,480 17	15,977 97	- 13,637 12	2,340 85
Peru - USD							
PERU REP GTD BLOBAL BD 9 125% DUE 02-21-2012 REG SEDOL 2046701 215,000 00 114 2500000 7,084 55			245,637 50	236,377 22	9,260 28	0 00	9,260 28
Total USD		7,084 55	245,637 50	236,377 22	9,260.28	0 00	9,260 28
Total Peru		7,084 55	245,637 50	236,377.22	9,260 28	0 00	9,260 28
Russia - USD							
RUSSIAN FEDERATION 5%-VAR BDS 3/30 USD REGS SEDOL 4230814 300,000.00 112 7230000 3,791 67			338,169 00	311,484 00	26,685 00	0 00	26,685 00
Total USD		3,791 67	338,169 00	311,484 00	26,685 00	0 00	26,685 00
Total Russia		3,791 67	338,169 00	311,484 00	26,685 00	0 00	26,685 00
South Africa - USD							
SOUTH AFRICA REP NT 6 5% DUE 06-02-2014 BEO CUSIP 836205AJ3 100,000 00 108 1250000 523 61			108,125 00	98,845 95	9,279 05	0 00	9,279 05

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Portfolio Statement

Doris Duke Charitable Foundation

Account number DDF03
Account Name DD-PIMCO

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	
					Market	Translation		
Fixed Income								
Government bonds								
Total USD		523.61	108,125.00	98,845.95	9,279.05	0.00	9,279.05	
Total South Africa		523.61	108,125.00	98,845.95	9,279.05	0.00	9,279.05	
United States - USD								
ENTERGY GULF STS INC FLTG RT 5 20688% 100,000.00	DUE 12-08-2008 99 9782000	CUSIP 29364LAW2 347 13	99,978.20	100,000.00	- 21.80	0.00	- 21.80	
Total USD		347.13	99,978.20	100,000.00	- 21.80	0.00	- 21.80	
Total United States		347.13	99,978.20	100,000.00	- 21.80	0.00	- 21.80	
Total Government Bonds								
		1,057,944.09	22,744.59	1,192,274.81	1,127,116.93	78,795.00	- 13,637.12	65,157.88
Government agencies								
Multi-National Agencies Region - USD								
KOREA HWY CORP NT 144A 5 125% DUE 100,000.00	05-20-2015 BEO 98 5980000	CUSIP 50064LAE1 583 68	98,598.00	98,989.73	- 391.73	0.00	- 391.73	
Total USD		583.68	98,598.00	98,989.73	- 391.73	0.00	- 391.73	
Total Multi-National Agencies Region		583.68	98,598.00	98,989.73	- 391.73	0.00	- 391.73	
United States - USD								
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 531,466.57	SBA 04-20C 4 34 DUE 03-01-2024 96 0755000	REG CUSIP 83162CNQ2 7,688 55	510,609.16	531,466.57	- 20,857.41	0.00	- 20,857.41	
Total USD		7,688.55	510,609.16	531,466.57	- 20,857.41	0.00	- 20,857.41	
Total United States		7,688.55	510,609.16	531,466.57	- 20,857.41	0.00	- 20,857.41	
Total Government Agencies								
		631,466.57	8,272.23	609,207.16	630,456.30	- 21,249.14	0.00	- 21,249.14

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Portfolio Statement
 31 DEC 2005
 Doris Duke Charitable Foundation
 Account number DDF03
 Account Name DD-PIMCO

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Municipal/provincial bonds							
United States - USD							
CA ST ECON RECOVERY RESIDUALS-SER 1041 VAR RT DUE 07-01-2012BEO N/C CUSIP 13067JGB1 30,000 00 116 5880000 1,011 00 34,976 40				35,178 65	- 202 25	0 00	- 202 25
CA ST ECON RECOVERY RESIDUALS-SER 1072 VAR RT DUE 07-01-2011BEO N/C CUSIP 13067JGN5 15,000 00 115 2080000 505 50 17,281 20				17,930 02	- 648 82	0 00	- 648 82
CA ST ECON RECOVERY RESIDUALS-SER 1098 VAR RT DUE 07-01-2013BEO N/C CUSIP 13067JGQ8 85,000.00 120.1480000 3,102 29 102,125 80				105,377 51	- 3,251 71	0.00	- 3,251 71
CA ST ECON RECOVERY 5 25 07-01-2012 BEO CUSIP 13067JAZ4 60,000 00 109 3090000 1,575 00 65,585 40				64,647 15	938 25	0 00	938 25
CA ST ECON RECOVERY 5 25 07-01-2013 BEO CUSIP 13067JBB6 30,000 00 110 4190000 787 50 33,125 70				32,435 95	689 75	0 00	689 75
CALIFORNIA ST ECONOMIC RECOVERY 5 25% 01-01-2011 BEO CUSIP 13067JAU5 30,000 00 107 9670000 787 50 32,390 10				32,244 54	145 56	0 00	145 56
JEA FLA WTR & SWR SYS REV 5 10-01-2011 BEO CUSIP 46613PFF8 300,000 00 107 4530000 3,750.00 322,359 00				330,037.21	- 7,678 21	0 00	- 7,678 21
LIBERTY N Y DEV CORP REV GOLDMAN SACHS HEADQUATERS 5 25% DUE 10-01-2035 BEO SEDOL B0MDQD1 200,000 00 112 7590000 2,304 17 225,518 00				221,358 57	4,159 43	0 00	4,159 43
LOS ANGELES CALIF DEPT WTR & PWR REV VARRT 6 78% 07-01-2030 BEO CUSIP 544495HZ0 130,000.00 107 4680000 4,417 01 139,708.40				140,823 73	- 1,115 33	0 00	- 1,115 33
TOB SETTLEMENT FING CORP N J 6 75 06-01-2039/13 BEO OID 7 05 SF 06-01-2033CUSIP. 888808BK7 230,000 00 111 5060000 1,293 75 256,463 80				217,255 08	39,208 72	0 00	39,208 72
Total USD		19,533 72	1,229,533 80	1,197,288 41	32,245 39	0 00	32,245 39
Total United States		19,533 72	1,229,533 80	1,197,288 41	32,245 39	0 00	32,245 39
Total Municipal/Provincial Bonds		1,110,000.00	1,229,533.80	1,197,288.41	32,245.39	0.00	32,245.39

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Portfolio Statement

Doris Duke Charitable foundation

Account number 0DF03
Account Name DD- PIMCO

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
United States - USD							
AOL TIME WARNER INC 6 875 DUE 05-01-2012BEO CUSIP 00184AAF2 300,000 00 106 4480000 3,437 50	319,344 00	339,180 00	- 19,836 00	0 00	- 19,836 00		
CIT GROUP INC NT VAR RT DUE 12-19-2007 SEDOL B0V90V6 300,000 00 99 9813000 494.75	299,943 90	300,000 00	- 56 10	0 00	- 56 10		
COMCAST CABLE COMMUNICATIONS INC 7 125 06-15-13 7 125 06-15-2013 BEO SEDOL 2763011 200,000 00 108.6941000 633 33	217,388 20	223,329 58	- 5,941 38	0 00	- 5,941 38		
ENTERGY GULF STS INC 1ST MTG BD 5 7% DUE06-01-2015/05-24-2005 REG SEDOL B092N29 100,000 00 97 8673000 475 00	97,867 30	99,878 86	- 2,011 56	0 00	- 2,011 56		
ENTERPRISE PRODS OPER L P SR NT 4 95% DUE 06-01-2010/06-01-2005 BEO SEDOL B09MBP8 50,000 00 98 0599000 206 25	49,029 95	49,926 33	- 896 38	0 00	- 896 38		
FORD MTR CR MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00835 7 75 DUE 02-15-2007 SEDOL 2569327 300,000.00 96.5400000 8,783 33	289,620 00	292,897 98	- 3,277 98	0 00	- 3,277 98		
GEN MTRS ACCEP CORP MEDIUM TERM NTS TRANCHE # TR 00635 DUE 05-18-2006 BEO SEDOL 2382591 300,000 00 98 1278000 1,922.48	294,383 40	294,602 07	- 218 67	0 00	- 218 67		
GEN MTRS ACCEP CORP MEDIUM TERM NTS BOOKENTRY # TR 00634 VAR RT DUE 01-16-2007 SEDOL 2431620 20,000.00 95 0094000 229 17	19,001 88	19,799 95	- 798 07	0 00	- 798.07		
GOLDMAN SACHS GROUP INC FOR FUTURE EQTY USE 38143U 5 25 DUE 10-15-2013 BEO SEDOL 2010676 150,000 00 99 9759000 1,662 50	149,963 85	151,924.49	- 1,960 64	0 00	- 1,960 64		
GOLDMAN SACHS GROUP INC MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 12-22-2008 SEDOL B0VF0V4 350,000 00 99 9700000 446 37	349,895 00	350,000 00	- 105 00	0 00	- 105 00		
MFO PIMCO HI YIELD PORTFOLIO FD #477 CUSIP 722005865 257,710 70 8 2200000 0 00	2,118,381 98	2,115,068 11	3,313 87	0 00	3,313 87		
PROGRESS ENERGY INC SR NT 7 1 DUE 03-01-2011 BEO SEDOL 2734318 200,000 00 107 8920000 4,733 33	215,784 00	226,738 00	- 10,954 00	0 00	- 10,954 00		
PVTPL PETROLEUM EXPT LTD NT 144A 5 265% DUE 06-15-2011/07-20-2005 BEO SEDOL B0DQGZ1 75,000.00 99.0510000 175 50	74,288 25	74,999 25	- 711 00	0 00	- 711 00		
PVTPL RABOBANK CAP FDG III GTD TR NT 144A 5.254 DUE 12-31-2016/06-30-2017 BEOSEDOL B03BJX5 140,000.00 98 0527000 3,698 23	137,273 78	140,000 00	- 2,726 22	0 00	- 2,726 22		
SBC COMMUNICATIONS INC NT 4 125% DUE 09-15-2009/11-03-2004 CUSIP 78387GAN3 300,000 00 96 5623000 3,643 75	289,686 90	299,957 50	- 10,270 60	0 00	- 10,270 60		

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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	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
Total USD		30,541.49	4,921,852.39	4,978,302.12	- 56,449.73	0.00	- 56,449.73
Total United States		30,541.49	4,921,852.39	4,978,302.12	- 56,449.73	0.00	- 56,449.73
Total Corporate Bonds		30,541.49	4,921,852.39	4,978,302.12	- 56,449.73	0.00	- 56,449.73
3,042,710.70							
Government mortgage backed securities							
United States - USD							
FHLMC MULTICLASS SER T-62 CL 1A1 VAR DUE10-25-2044 REG CUSIP 31395HHV5 970,526.88 100 5581000 3,660.50			975,943.39	976,578.68	- 635.29	0.00	- 635.29
FHLMC MULTICLASS SER 2572 CL HA 5 06-15-2013 CUSIP 31393KF34 26,783.90 99 9873000 111.60			26,780.50	27,055.93	- 275.43	0.00	- 275.43
FHLMC MULTICLASS SER 2844 CL PR 5 09-15-2017 CUSIP 31395EWP8 87,581.17 99 9439000 364.92			87,532.04	87,567.49	- 35.45	0.00	- 35.45
FNMA POOL #677425 5 5% 01-01-2033 BEO CUSIP 31391USN6 519,065.64 99.2960000 2,379.05			515,411.42	525,310.65	- 9,899.23	0.00	- 9,899.23
FNMA POOL #722400 5 5% 07-01-2033 BEO CUSIP 31401YRV9 2,924,661.86 99.2670000 13,404.70			2,903,224.09	2,959,849.20	- 56,625.11	0.00	- 56,625.11
FNMA POOL #725503 5 5% DUE 06-01-2034 REG CUSIP 31402DAC4 862,876.52 99 1165000 3,954.85			855,253.01	862,134.99	- 6,881.98	0.00	- 6,881.98
FNMA POOL #725946 5 5% 11-01-2034 BEO CUSIP 31402DP79 1,341,390.09 99 1165000 6,148.04			1,329,538.91	1,340,186.15	- 10,647.24	0.00	- 10,647.24
FNMA POOL #735224 5 5% 02-01-2035 BEO CUSIP 31402QYV7 1,719,217.89 99 2667000 7,879.75			1,706,610.87	1,728,821.34	- 22,210.47	0.00	- 22,210.47
FNMA POOL #735227 5 5% 02-01-2035 BEO SEDOL B08KYN2 2,562,695.40 99 1165000 11,745.69			2,540,053.99	2,584,318.15	- 44,264.16	0.00	- 44,264.16
FNMA POOL #735228 5 5% 02-01-2035 BEO SEDOL B0BSKD5 895,846.43 99.1165000 4,105.96			887,931.63	906,974.54	- 19,042.91	0.00	- 19,042.91
FNMA POOL #774561 5 5% DUE 04-01-2034 REG SEDOL B02W627 71,224.24 99 1170000 326.44			70,595.33	72,192.45	- 1,597.12	0.00	- 1,597.12

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Portfolio Statement
 31 DEC 2005
 Doris Duke Charitable Foundation
 Account number DDF03
 Account Name DD - PIMCO

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government mortgage backed securities							
FNMA POOL #775852 ADJ RT DUE 03-01-2044 BEO CUSIP 31404Q5M7 544,048 55 100 6160000 2,051 97			547,399 89	545,918 72	1,481 17	0 00	1,481 17
FNMA POOL #783813 5 5% 07-01-2034 BEO CUSIP 31405AYJ6 1,390,754 30 99 1170000 6,374 29			1,378,473 94	1,390,015 11	- 11,541 17	0 00	- 11,541 17
FNMA POOL #802087 5 5% 11-01-2034 BEO CUSIP 31405XCY7 3,727,816 33 99.1170000 17,085 82			3,694,899.71	3,724,612 73	- 29,713 02	0 00	- 29,713 02
FNMA POOL #803371 5.5% 09-01-2035 BEO CUSIP 31405YQY0 763,122 50 99 0420000 3,497 65			755,811 79	768,130 49	- 12,318 70	0 00	- 12,318 70
FNMA POOL #808091 5 5% 02-01-2035 BEO CUSIP 31406EXU3 1,951,207 30 99 1170000 8,943 03			1,933,978 14	1,964,012 10	- 30,033 96	0 00	- 30,033 96
FNMA POOL #813252 5 5% 02-01-2035 BEO CUSIP 31406LQD3 157,995 30 99 1170000 724 15			156,600 20	157,847 17	- 1,246 97	0 00	- 1,246 97
FNMA POOL #815488 5 5% 03-01-2035 BEO CUSIP 31406N6Z2 733,291 99 99 1170000 3,360 92			726,817 02	738,104 22	- 11,287 20	0 00	- 11,287 20
FNMA POOL #815539 5 5% 03-01-2035 BEO CUSIP 31406PBG3 726,278 82 99 0420000 3,328 78			719,321 07	731,045 02	- 11,723 95	0 00	- 11,723 95
FNMA POOL #820079 5 5% DUE 04-01-2035 REG CUSIP 31406UCQ9 41,789.56 99 0420000 191 54			41,389.22	41,750 38	- 361 16	0 00	- 361 16
FNMA POOL #820560 5 5% 01-01-2035 BEO CUSIP 31406UTR9 912,769.36 99 1170000 4,183 53			904,709 61	911,913 64	- 7,204 03	0 00	- 7,204 03
FNMA POOL #823854 5.5% 05-01-2035 BEO CUSIP 31406YH78 902,145 80 99 0417000 4,134 84			893,500 54	901,300 02	- 7,799 48	0 00	- 7,799 48
FNMA POOL #824277 5 5% 05-01-2035 BEO CUSIP 31406YXE5 226,853 13 99 1170000 1,039 74			224,850 02	226,640 45	- 1,790 43	0 00	- 1,790 43
FNMA POOL #824534 5.5% 06-01-2035 BEO CUSIP 31407ABB6 704,587 13 99 0420000 3,229 36			697,837.19	703,926 58	- 6,089 39	0.00	- 6,089 39
FNMA POOL #824631 5 5% 05-01-2035 BEO CUSIP 31407AEC1 137,925 26 99 0417000 632 16			136,603 52	137,795 95	- 1,192 43	0 00	- 1,192 43
FNMA POOL #829671 5 5% 08-01-2035 BEO CUSIP 31407FW89 742,847 85 99 0417000 3,404 72			735,729 14	747,722 79	- 11,993 65	0 00	- 11,993 65

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Portfolio Statement

Doris Duke Charitable Foundation

Account number DDF03
Account Name DD-PIMCO

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government mortgage backed securities							
FNMA POOL #836148 5% 10-01-2035 BEO CUSIP 31407N5H2 2,984,049 58 96 8960000		12,433 54	2,891,424 68	2,914,577 16	- 23,152 48	0 00	- 23,152 48
FNMA POOL #838004 5.5% 10-01-2035 BEO CUSIP 31407RAD6 498,918 58 99 0420000		2,286 71	494,138 94	501,569 09	- 7,430 15	0 00	- 7,430 15
FNMA POOL #838532 5 5% 09-01-2035 BEO CUSIP 31407RSV7 997,530 26 99 0420000		4,572 01	987,973 92	1,002,829 64	- 14,855 72	0 00	- 14,855 72
FNMA REMIC SER 2005-120 CL NF FLT RT 01-25-2021 SEDOL B0W35D4 100,000 00 99 7864000 74 50			99,786 40	99,875.00	- 88 60	0 00	- 88 60
FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES JANUARY SEDOL 2186748 - 2,000,000 00 99 0000000 0 00		0 00	- 1,980,000 00	- 1,983,593 74	3,593 74	0 00	3,593 74
SMALL BUSINESS ADMIN GTD PARTN CTFS SER SBIC-PS 2004-10A 4 504 02-01-2014 REG CUSIP 831641DS1 268,897 60 97 5803000 2,024 06 262,391 08		2,024 06	262,391 08	268,897 60	- 6,506 52	0 00	- 6,506 52
Total USD		137,654 82	28,202,511 20	28,565,879 69	- 363,368 49	0 00	- 363,368 49
Total United States		137,654 82	28,202,511 20	28,565,879 69	- 363,368 49	0 00	- 363,368 49
Total Government Mortgage Backed Securities		137,654.82	28,202,511.20	28,565,879.69	- 363,368.49	0.00	- 363,368.49
Commercial mortgage-backed							
United States - USD							
CMO CREDIT SUISSE 1ST BSTN MTG SECS CORPSER 2005-C6 CL A1 DUE 12-15-2040 REG SEDOL B0VF122 50,000 00 99 9032000 205 75 49,951 60		205 75	49,951 60	50,000 00	- 48 40	0 00	- 48 40
Total USD		205 75	49,951.60	50,000 00	- 48 40	0 00	- 48 40
Total United States		205 75	49,951 60	50,000 00	- 48.40	0 00	- 48 40
Total Commercial Mortgage-Backed		205.75	49,951.60	50,000.00	- 48.40	0.00	- 48.40

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Portfolio Statement

Doris Duke Charitable Foundation

Account number DD03
Account Name DD - PIMCO

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Asset backed securities							
United States - USD							
ACE SECS CORP HOME EQUITY LN TR SER 182,617 47	2005-HE6 CL A2A FLT RT 10-25-2035 100 0074000	159 39	182,630 98	182,574 67	56 31	0 00	56 31
AMERIQUEST MTG SECS INC 2004-X2 AST BKD CTF CL A 144A FLTG 06-25-2034 47,774 95	100 1983000	45 88	47,869 69	47,725 28	144 41	0 00	144 41
CREDIT SUISSE FIRST BOSTON MTG SECS CORP SER 2005-2 CL A2 07-25-2035 318,003 30	100 0071000	2,021 25	318,025 88	317,754 86	271 02	0 00	271 02
CWABS INC SER 2005-SD1 CL A1A FLT RT 05-25-2025 23,337 40	100 0070000	14 68	23,339 03	23,337 40	1 63	0 00	1 63
FIRST NLC TR SER 2005-4 CL A1 FLT RT 02-25-2036 300,000 00	100 0000000	374 17	300,000 00	300,000 00	0 00	0 00	0 00
FREMONT HOME LN TR SER 2005-E CL 2-A-1 FLT RT 01-25-2036 100,000 00	100 0000000	148 67	100,000 00	100,000 00	0 00	0 00	0 00
GE-WMC MTG SECS LLC SER 2005-2 CL A-2A 12-25-2035 100,000 00	99 8125000	161 42	99,812 50	100,000 00	- 187 50	0 00	- 187 50
HOME EQUITY ASSET TR SER 2005-8 CL 2-A-110-01-2035 481,349 41	100 0171000	2,002 02	481,431.72	481,123 78	307 94	0 00	307 94
PARK PL SECS INC SER 2005-WHQ4 CL A2A 09-25-2035 162,976.07	100 0135000	769 62	162,998 07	162,976 07	22 00	0 00	22.00
RESDNTL AST SEC CORP MTG PASS THRU CTF SER 2005-AHL3 CL A1 FLT RT11-25-2028 246,540 16	100 0038000	153 36	246,549 53	246,540 16	9 37	0 00	9 37
SECURITIZED ASSET BACKED RECEIVABLES LLCTR 2005-FR4 CL A-2A 01-25-2036 78,744 64	100 0075000	68 88	78,750 55	78,766 17	- 15 62	0 00	- 15 62
SOUNDVIEW HOME LN TR 2005-B ASSET BKD CTF CL A 05-25-2035 238,296 10	99 9945000	207 99	238,282 99	238,296 10	- 13 11	0 00	- 13 11
Total USD		6,127 33	2,279,690.94	2,279,094.49	596 45	0.00	596.45
Total United States		6,127 33	2,279,690 94	2,279,094 49	596 45	0 00	596 45
Total Asset Backed Securities		6,127.33	2,279,690.94	2,279,094.49	596.45	0.00	596.45

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Portfolio Statement **Doris Duke Charitable Foundation** Account number DDF03
 31 DEC 2005 Account Name DD- PIMCO

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Non-government backed c.m.o.s							
United States - USD							
CMO CHASE AUTO OWNER TR 2005-B ASSET BKDNT CL A-2 4 77% DUE 03-15-2008 REG CUSIP 161443AE6 350,000.00 99 9912000 742.00 349,969.20 349,970.73 - 1.53 0.00 - 1.53							
CMO CITIGROUP MTG LN TR SER 2005-11 CL A1A 4 90000009537% DUE 04-25-2035 REG SEDOL B0WDK84 100,000.00 99 4530000 326.67 99,453.00 99,453.13 - 0.13 0.00 - 0.13							
CMO CWMBS INC SERIES 2002-30 CLASS-M 3 9184 DUE 10-19-2032 BEO CUSIP 12669DFF0 63,159.84 99 0383000 203.44 62,552.43 63,416.42 - 863.99 0.00 - 863.99							
CMO CWMBS INC 2004-7 MTG PASSTHRU CTF CL5-A-2 VAR DUE 04-25-2034 REG CUSIP 12669FXQ1 13,823.13 99 8400000 50.98 13,801.01 13,823.13 - 22.12 0.00 - 22.12							
CMO FHLMC PREASSIGN 00774 DUE 02-25-2045REG CUSIP 31395M2F5 132,566.72 100 6152000 500.00 133,382.27 133,022.02 360.25 0.00 360.25							
CMO GS MTG SECS CORP SER 2005-AR6 CL 2A14 54065% DUE 09-25-2035/10-25-2005 REG SEDOL B0MTJR4 141,574.12 98 3641000 535.70 139,258.11 140,733.53 - 1,475.42 0.00 - 1,475.42							
CMO WAMU MTG PASS-THROUGH CTFS 2005-AR19CL A-1A1 DUE 12-25-2045 REG SEDOL B0W5KF7 100,000.00 100 0000000 116.00 100,000.00 100,000.00 0.00 0.00 0.00							
CMO WASHINGTON MUT MTG LN TR 2001-7 CL AVAR RATE DUE 05-25-2041 BEO CUSIP 93933TAS2 67,184.46 101.2191000 244.05 68,003.51 67,289.44 714.07 0.00 714.07							
CMO WASHINGTON MUT MTG TR 2003-R1 MTG PASS THRU CTF CL A-1 DUE 12-25-2027 REG CUSIP 93934EAA3 996,916.92 99 9263000 4,541.04 996,182.19 997,228.46 - 1,046.27 0.00 - 1,046.27							
Total USD		7,259.88	1,962,601.72	1,964,936.86	- 2,335.14	0.00	- 2,335.14
Total United States		7,259.88	1,962,601.72	1,964,936.86	- 2,335.14	0.00	- 2,335.14
Total Non-Government Backed C.M.O.s		7,259.88	1,962,601.72	1,964,936.86	- 2,335.14	0.00	- 2,335.14

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Portfolio Statement **Doris Duke Charitable Foundation** Account number DDF03
 31 DEC 2005 Account Name DD - PIMCO

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Index linked government bonds							
United States - USD							
UNITED STATES TREAS NTS DTD 00097 1 875%DUE 07-15-2015 REG SEDOL B0DQPG5 1,100,000 00 100 7020843		9,527.85	1,107,722.93	1,093,896.73	13,826.20	0.00	13,826.20
UNITED STATES TREAS NTS INFLATION INDEXED 2 09658% DUE 07-15-2014 REG SEDOL B01VPK6 200,000 00 105 0747553		1,948.05	210,149.51	208,638.82	1,510.69	0.00	1,510.69
US TREAS INFL INDEXED BONDS 2 375 DUE 01-15-2025 BEO SEDOL B021PJ4 240,000 00 111 0556056		2,779.24	266,533.45	237,068.34	29,465.11	0.00	29,465.11
Total USD		14,255.14	1,584,405.89	1,539,603.89	44,802.00	0.00	44,802.00
Total United States		14,255.14	1,584,405.89	1,539,603.89	44,802.00	0.00	44,802.00
Total Index Linked Government Bonds		14,255.14	1,584,405.89	1,539,603.89	44,802.00	0.00	44,802.00
1,540,000.00		14,255.14	1,584,405.89	1,539,603.89	44,802.00	0.00	44,802.00
Fixed income derivatives - futures							
United States - USD							
FUT MAR 06 U S T-BONDS CUSIP 999599GH0 17.00 114 1875000		0.00	1,941,187.50	1,921,292.73	19,894.77	0.00	19,894.77
FUT MAR 06 10 YR T-NOTES CUSIP 999599GH0 - 10.00 109 4062500		0.00	- 1,094,062.50	- 1,091,562.50	- 2,500.00	0.00	- 2,500.00
FUT MAR 06 5 YR T NOTE CUSIP 999599GH0 57 00 106 3437500		0.00	6,061,593.75	6,043,796.88	17,796.87	0.00	17,796.87
Total USD		0.00	6,908,718.75	6,873,527.11	35,191.64	0.00	35,191.64
Total United States		0.00	6,908,718.75	6,873,527.11	35,191.64	0.00	35,191.64
Total Fixed Income Derivatives - Futures		0.00	6,908,718.75	6,873,527.11	35,191.64	0.00	35,191.64
64.00		0.00	6,908,718.75	6,873,527.11	35,191.64	0.00	35,191.64

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Portfolio Statement Doris Duke Charitable Foundation

31 DEC 2005

13-7043679

Account number DDF03
Account Name DD- PIMCO

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Fixed income derivatives - options							
United States - USD							
FUT CALL JUN 06 T-NOTE OPTION 112 CUSIP 999999OA8 - 20 00 0 4218800		0 00	- 8,437 60	- 6,185 00	- 2,252 60	0 00	- 2,252 60
FUT CALL MAR 06 T-NOTE OPTION 112 CUSIP 999999OA8 - 15 00 0 1093800		0 00	- 1,640 70	- 1,591 95	- 48 75	0 00	- 48 75
FUT PUT JUN 06 T-NOTE OPTION 105 CUSIP 999999OA8 - 20.00 0 2343800		0 00	- 4,687 60	- 7,435 00	2,747 40	0 00	2,747 40
FUT PUT MAR 06 T-NOTE OPTION 105 CUSIP 999999OA8 - 15 00 0 0312500		0 00	- 468 75	- 2,060 70	1,591 95	0 00	1,591 95
Total USD		0.00	- 15,234.65	- 17,272.65	2,038 00	0 00	2,038.00
Total United States		0 00	- 15,234.65	- 17,272 65	2,038 00	0.00	2,038 00
Total Fixed Income Derivatives - Options							
		-70.00	0.00	- 15,234.65	- 17,272.65	2,038.00	0.00
Total Fixed Income							
	40,171,679.27	246,594.95	48,925,513.61	49,188,933.15	- 249,782.42	- 13,637.12	- 263,419.54

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Other Assets							
Other options							
United States - USD							
OTC ECAL 3ML-4 25 SWP2@4 25 GOLDMAN 11/10/06 317503G20 SEDOL 921074U 14,000,000 00 0 0014210		0 00	19,894 00	44,800 00	- 24,906 00	0 00	- 24,906 00
OTC ECAL 3ML-4 30 SWP5@4 30 GOLDMAN 11/10/06 317503G38 SEDOL 921076U - 6,000,000 00 0 0039920		0 00	- 23,952 00	- 44,850 70	20,898 70	0 00	20,898 70
OTC ECAL 3ML-4 5 SWP2@4 5 LEHMAN 04/APR/06 317503HU76 SEDOL 920814U 9,000,000 00 0 0005550		0 00	4,995.00	28,800 00	- 23,805 00	0.00	- 23,805 00

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Portfolio Statement
 31 DEC 2005
 Dons Duke Charitable Foundation
 Account number DDF03
 Account Name DD- PIMCO

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Other Assets							
Other options							
OTC ECAL 3ML-4 54 SWP@4 54 LEHMAN - 4,000,000 00	04/APR/06 317503HT0 0 0019470	SEDOL 920815U 0 00	- 7,788 00	- 29,800.00	22,012 00	0 00	22,012 00
OTC ECAL 3ML-4 54 SWP5@4 54 GOLDMAN - 6,000,000 00	06/APR/06 317503HZ6 0 0020070	SEDOL 920981U 0 00	- 12,042 00	- 45,450 00	33,408 00	0 00	33,408 00
OTC ECAL 3MLIB-4.5 SWP2@4 5 CITI 11,000,000.00	04/OCT/06 317503HW3 0 0026130	SEDOL 920816U 0.00	28,743.00	56,100 00	- 27,357 00	0 00	- 27,357 00
OTC ECAL 3MLIB-4 5 SWP2@4 5 GOLDMAN 14,000,000 00	06/APR/06 317503FR6 0 0005770	SEDOL 920982U 0.00	8,078.00	44,800 00	- 36,722 00	0.00	- 36,722 00
OTC ECAL 3MLIB-4 54 SWP5@4 54 CITI - 5,000,000 00	04/OCT/06 317503HV5 0 0068570	SEDOL 920817U 0 00	- 34,285 00	- 58,691 86	24,406 86	0 00	24,406 86
Total USD		0 00	- 16,357 00	- 4,292 56	- 12,064 44	0 00	- 12,064 44
Total United States		0 00	- 16,357 00	- 4,292 56	- 12,064 44	0 00	- 12,064 44
Total Other Options		0.00	- 16,357.00	- 4,292.56	- 12,064.44	0.00	- 12,064.44
Swaps							
Europe Region - EUR							
EUR FIX6 6ML JPM IRS EUR 6ML 06-18-2034 (SWP041106) - 200,000 00	0 0000000	SEDOL 912392L 0 00	0.00	0 00	0 00	0 00	0 00
EUR FIX6 0 6ML JPM 200,000.00	IRS EUR 6 0 FIXED 18/06/2034 (SWP041106) 0 1974607	SEDOL 912392W 0 00	46,582 96	8,075 36	38,859 38	- 351 78	38,507 60
Total EUR		0 00	46,582 96	8,075 36	38,859 38	- 351 78	38,507 60
Total Europe Region		0 00	46,582.96	8,075.36	38,859 38	- 351 78	38,507 60
United States - USD							
IRS USD P 5 3ML 21/06/16 BOA SWP047822 - 100,000 00	0 0029178	SEDOL 922541L 0 00	- 291 78	0 00	- 291 78	0 00	- 291 78
IRS USD P 5 3ML 6/21/16 LEHMAN SWP048143 - 1,000,000 00	0 0042827	SEDOL 922589L 0 00	- 4,282 70	0 00	- 4,282 70	0 00	- 4,282 70

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Portfolio Statement
Doris Duke Charitable Foundation
 Account number DD-03
 Account Name DD-PIMCO

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Other Assets							
Swaps							
IRS USD P 5 0 3ML 100,000 00	21/06/16 BOA SWP047822 0 0000000	SEDOL: 922541U 0 00	0 00	1,039 00	- 1,039 00	0 00	- 1,039 00
IRS USD P 5 0 3ML 6/21/16 1,000,000 00	LEHMAN SWP048143 0 0000000	SEDOL 922589U 0 00	0 00	10,390 00	- 10,390 00	0 00	- 10,390 00
IRS USD P 5 0-3ML 800,000 00	21/06/16 GSC SWP048002 0 0000000	SEDOL 922596U 0.00	0 00	8,296 00	- 8,296 00	0 00	- 8,296 00
IRS USD P 5 0-3ML - 800,000.00	21/06/16 GSC SWP048002 0.0029178	SEDOL 922596L 0 00	- 2,334 24	0 00	- 2,334 24	0.00	- 2,334 24
IRS USD R 3ML 5 21/06/11 - 400,000 00	GOLDMAN SWP047897 0 0000000	SEDOL 922728L 0 00	0 00	- 164 00	164 00	0 00	164 00
IRS USD R 3ML 5 0 400,000 00	21/06/11 GOLDMAN SWP047897 0 0043191	SEDOL 922728U 0.00	1,727 64	0 00	1,727 64	0 00	1,727 64
IRS USD R 3ML-5 - 2,000,000 00	21/06/11 BOA SWP047871 0 0000000	SEDOL: 922824L 0 00	0 00	- 1,000 00	1,000 00	0 00	1,000 00
IRS USD R 3ML-5.0 2,000,000 00	21/06/11 BOA SWP047871 0 0043191	SEDOL: 922824U 0.00	8,638 20	0 00	8,638 20	0 00	8,638 20
Total USD		0.00	3,457.12	18,561.00	- 15,103 88	0.00	- 15,103 88
Total United States		0 00	3,457 12	18,561 00	- 15,103 88	0 00	- 15,103 88
Total Swaps		0.00	50,040.08	26,636.36	23,755.50	- 351.78	23,403.72
Total Other Assets		0.00	33,683.08	22,343.80	11,691.06	- 351.78	11,339.28

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Portfolio Statement
 31 DEC 2005
 Dors Duke Charitable Foundation
 Account number DDF03
 Account Name DD- PIMCO

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Derivative Offsets							
Cash and cash equivalent futures							
United States - USD							
EURODOLLAR JUNE 2006 FUTURE - 175 00	SEDOL: 903942L 95 1550000	0 00	- 41,630,312 50	- 41,813,662 50	183,350 00	0 00	183,350 00
Total USD		0 00	- 41,630,312 50	- 41,813,662 50	183,350 00	0 00	183,350 00
Total United States		0 00	- 41,630,312 50	- 41,813,662 50	183,350 00	0 00	183,350 00
Total Cash and Cash Equivalent Futures							
-175.00		0.00	- 41,630,312.50	- 41,813,662.50	183,350.00	0.00	183,350.00
Fixed income futures							
United States - USD							
FUT MAR 06 U S T-BONDS - 17 00	CUSIP 999599GH0 114 1875000	0 00	- 1,941,187 50	- 1,921,292 73	- 19,894 77	0 00	- 19,894 77
FUT MAR 06 10 YR T-NOTES 10 00	CUSIP: 999599GH0 109 4062500	0 00	1,094,062 50	1,091,562 50	2,500 00	0 00	2,500 00
FUT MAR 06 5 YR T NOTE - 57.00	CUSIP 999599GH0 106 3437500	0 00	- 6,061,593 75	- 6,043,796 88	- 17,796.87	0 00	- 17,796 87
Total USD		0.00	- 6,908,718 75	- 6,873,527 11	- 35,191.64	0 00	- 35,191 64
Total United States		0 00	- 6,908,718 75	- 6,873,527 11	- 35,191 64	0 00	- 35,191 64
Total Fixed Income Futures							
-64.00		0.00	- 6,908,718.75	- 6,873,527.11	- 35,191.64	0.00	- 35,191.64
Total Derivative Offsets							
-239.00		0.00	- 48,539,031.25	- 48,687,189.61	148,158.36	0.00	148,158.36

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Portfolio Statement **Doris Duke Charitable Foundation** Account number DDF03
 Account Name DD - PIMCO
 31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Commercial paper							
United States - USD							
BNP PARIBAS FIN INC DISC COML PAPER 3/A3YRS 3&4 02-14-2006 500,000 00	99 9315963	CUSIP 0556N1BE2 0 00	499,657 98	497,383 50	2,274 48	0 00	2,274 48
DEXIA DEL L L C DISC COML PAPER 3/A3 YRS3&4 03-14-2006 1,600,000.00	99 0880322	CUSIP. 2521E1CE3 0 00	1,585,408 52	1,585,789 33	- 380 81	0 00	- 380 81
DNB NOR BK ASA D 02-08-2006 800,000 00	CUSIP 23325FB88 99 5571944	0 00	796,457 56	796,414 36	43 20	0 00	43 20
DNB NOR BK ASA DISC COML PAPER 3/A3 YRS 3&4 02-16-2006 1,300,000 00	99 9253777	CUSIP 23325FBG0 0 00	1,299,029 91	1,292,906 31	6,123 60	0 00	6,123 60
NORDEA N AMER INC DISC COML PAPER DUE 03-09-2006 200,000 00	99 1614583	CUSIP 6555P1C96 0 00	198,322 92	198,347 22	- 24 30	0 00	- 24 30
NORDEA NORTH AMER INC DISC COML PAPER 3/A3 YRS 3&4 01-20-2006 500,000 00	99 7738888	CUSIP 6555P1AL1 0 00	498,869 44	498,897 79	- 28 35	0 00	- 28 35
SWEDBANK FORENINGSSPARBANKEN AB DISC COML PAPER DUE 03-28-2006 700,000.00	98 9232222	CUSIP 87019SCU6 0 00	692,462 56	692,548 21	- 85 65	0 00	- 85 65
UBS FIN DEL LLC DISC COML PAPER 3/A3 YRS3&4 01-26-2006 1,800,000 00	99.6846344	CUSIP 90262DAS4 0 00	1,794,323 42	1,794,829 10	- 505 68	0 00	- 505 68
Total USD		0 00	7,364,532 31	7,357,115 82	7,416.49	0.00	7,416 49
Total United States		0 00	7,364,532 31	7,357,115 82	7,416 49	0 00	7,416 49
Total Commercial Paper		0.00	7,364,532.31	7,357,115.82	7,416.49	0.00	7,416.49
Repurchase agreements							
United States - USD							
REPO W/CREDIT SUISSE F 3 4% DTD 12-30-2005 01-03-2006 12-30-2005 0 00 0 0000000 - 566 67		CUSIP. 77799DEC4 0 00		0 00	0 00	0 00	0 00
Total USD		- 566.67	0 00	0 00	0 00	0 00	0 00

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Portfolio Statement	Dotis Duke Charitable foundation	Account number DDF03 Account Name DD- PIMCO
31 DEC 2005		

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Repurchase agreements							
Total United States		- 566 67	0 00	0 00	0 00	0 00	0 00
Total Repurchase Agreements		0.00	0.00	0.00	0.00	0.00	0.00
Short term bills and notes							
United States - USD							
FHLB DISC NT 01-03-2006 2,000,000 00	CUSIP 313385RH1 100 0000000	0 00	2,000,000 00	1,999,433 33	566 67	0 00	566 67
FHLB DISC NT 03-22-2006 1,200,000 00	CUSIP 313385UP9 99 0800000	0 00	1,188,960 00	1,188,363 00	597 00	0 00	597 00
FHLMC DISC NT 01-10-2006 700,000 00	CUSIP 313397RQ6 99 9200000	0 00	699,440 00	699,331.34	108 66	0 00	108 66
FHLMC DISC NT 01-24-2006 1,400,000 00	CUSIP 313397SE2 99 7600000	0 00	1,396,640 00	1,396,266 67	373 33	0 00	373 33
FHLMC DISC NT 02-21-2006 300,000 00	CUSIP 313397TJ0 99.4300000	0.00	298,290 00	298,188 66	101 34	0 00	101 34
FHLMC DISC NT 02-28-2006 2,000,000.00	CUSIP 313397TR2 99 3467000	0 00	1,986,934 00	1,986,167 78	766 22	0 00	766 22
FHLMC DISC NT 03-28-2006 700,000 00	CUSIP 313397UV1 99 0100000	0 00	693,070 00	693,292 54	- 222 54	0 00	- 222 54
FHLMC 05-16-2006 1,400,000 00	CUSIP 313397WW7 98 3700000	0 00	1,377,180 00	1,376,972 18	207 82	0 00	207 82
FNMA DISC NT 01-18-2006 1,200,000 00	CUSIP 313589RY1 99.8300000	0 00	1,197,960 00	1,197,741 00	219 00	0 00	219 00
FNMA DISC NT 02-22-2006 800,000 00	CUSIP 313589TK9 99 4200000	0 00	795,360 00	795,035 67	324 33	0 00	324 33
FNMA DISC NT 03-01-2006 1,100,000 00	CUSIP 313589TS2 99 3300000	0 00	1,092,630 00	1,092,235 84	394 16	0 00	394 16
FNMA DISC NT 03-15-2006 3,500,000 00	CUSIP 313589UG6 99 1600000	0 00	3,470,600 00	3,469,264 31	1,335 69	0 00	1,335 69

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Portfolio Statement

Doris Duke Charitable Foundation

13-7043679

Account number DDF03
Account Name DD - PIMCO

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Short term bills and notes							
FNMA 03-29-2006 700,000 00	CUSIP 313589UW1 98 9900000	0 00	692,930 00	693,165 82	- 235 82	0 00	- 235 82
UNITED STATES TREAS BILLS 03-16-2006 355,000 00	PREASSIGN # 00271 99 2179000	0 00	352,223 55	352,229 53	- 5 98	0 00	- 5 98
Total USD		0 00	17,242,217 55	17,237,687 67	4,529 88	0 00	4,529 88
Total United States		0 00	17,242,217 55	17,237,687 67	4,529 88	0 00	4,529 88
Total Short Term Bills and Notes		0.00	17,242,217.55	17,237,687.67	4,529.88	0.00	4,529.88
Cash & cash equivalent deriv. - futures							
United States - USD							
EURODOLLAR JUNE 2006 FUTURE 175.00	SEDOL 903942U 95.1550000	0 00	41,630,312.50	41,813,662 50	- 183,350 00	0 00	- 183,350 00
Total USD		0 00	41,630,312 50	41,813,662 50	- 183,350 00	0 00	- 183,350 00
Total United States		0 00	41,630,312 50	41,813,662 50	- 183,350 00	0 00	- 183,350 00
Total Cash & Cash Equivalent Deriv. - Futures		0.00	41,630,312.50	41,813,662.50	- 183,350.00	0.00	- 183,350.00
Cash							
EUR - Euro	0 8477809	0 00	105 13	109 62	0 00	- 4 49	- 4 49
USD - United States dollar	1 0000000	0 00	- 17,786 07	- 17,786 07	0 00	0.00	0.00
Total cash - all currencies		0 00	- 17,680 94	- 17,676 45	0.00	- 4 49	- 4 49
Total cash - all countries		0 00	- 17,680 94	- 17,676 45	0 00	- 4 49	- 4 49
Total Cash		0.00	- 17,680.94	- 17,676.45	0.00	- 4.49	- 4.49

STMT 9D 22/25

Portfolio Statement

Doris Duke Charitable Foundation

Account number DDF03
Account Name DD-PIMCO

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Invested cash							
USD - United States dollar	1 0000000	7,797 09	2,604,657 78	2,604,657 78	0 00	0 00	0 00
Total invested cash - all currencies		7,797 09	2,604,657 78	2,604,657 78	0 00	0 00	0 00
Total invested cash - all countries		7,797 09	2,604,657 78	2,604,657 78	0 00	0 00	0.00
Total Invested cash		7,797.09	2,604,657.78	2,604,657.78	0.00	0.00	0.00
Total Cash and Cash Equivalents		7,230.42	68,824,039.20	68,995,447.32	- 171,403.63	- 4.49	- 171,408.12

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Adjustments To Cash							
Pending foreign exchange purchases							
BRL - Brazilian real	2.3355000	0 00	70,412 65	67,253 03	0 00	3,159 62	3,159 62
CLP - Chilean peso	512 0500000	0.00	72,619 80	68,242 04	0 00	4,377 76	4,377 76
INR - Indian rupee	45 0100000	0 00	45,972 69	46,577 33	0 00	- 604 64	- 604 64
JPY - Japanese yen	118 0300000	0 00	1,175,969 59	1,168,982 79	0 00	6,986 80	6,986 80
KRW - South Korean won	1,010 8500000	0 00	75,821 72	75,153 74	0 00	667 98	667 98
MXN - Mexican peso	10.6376500	0 00	65,538 73	63,307 79	0 00	2,230 94	2,230 94
PEN - Peruvian nuevo sol	3 4305000	0 00	56,285 46	59,145 69	0 00	- 2,860 23	- 2,860 23

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Portfolio Statement

Doris Duke Charitable Foundation

Account number DDF03
Account Name DD- PIMCO

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Adjustments To Cash							
Pending foreign exchange purchases							
PLN - Polish zloty	3 2574000	0 00	50,037 37	49,898 18	0 00	139 19	139 19
RUB - Russian ruble (new)	28 7414000	0 00	74,677 59	75,383 55	0 00	- 705 96	- 705 96
SGD - Singapore dollar	1 6628000	0 00	62,659 68	62,934 86	0 00	- 275 18	- 275 18
SKK - Slovak koruna	32 0800000	0 00	64,755 83	66,126 06	0 00	- 1,370 23	- 1,370 23
TWD - New Taiwan dollar	32 8430000	0 00	56,968 30	58,057 88	0 00	- 1,089 58	- 1,089 58
USD - United States dollar	1 0000000	0 00	42,949 43	42,949 43	0 00	0 00	0 00
ZAR - South African rand	6 3425000	0 00	15,563 96	15,132 99	0 00	430 97	430 97
Total pending foreign exchange purchases - all currencies		0 00	1,930,232 80	1,919,145 36	0 00	11,087 44	11,087 44
Total pending foreign exchange purchases - all countries		0 00	1,930,232 80	1,919,145 36	0 00	11,087 44	11,087 44
Total Pending foreign exchange purchases		0.00	1,930,232.80	1,919,145.36	0.00	11,087.44	11,087.44
Pending foreign exchange sales							
GBP - British pound sterling	0 5824960	0 00	- 42,917 01	- 42,949 43	0 00	32 42	32 42
USD - United States dollar	1 0000000	0 00	- 1,876,195 93	- 1,876,195 93	0 00	0.00	0 00
Total pending foreign exchange sales - all currencies		0 00	- 1,919,112 94	- 1,919,145 36	0 00	32 42	32 42
Total pending foreign exchange sales - all countries		0 00	- 1,919,112 94	- 1,919,145 36	0 00	32 42	32 42
Total Pending foreign exchange sales		0.00	- 1,919,112.94	- 1,919,145.36	0.00	32.42	32.42

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Adjustments To Cash							
Pending trade purchases							
USD - United States dollar	1 0000000	0 00	- 14,863,461 13	- 14,863,461 13	0 00	0 00	0 00
Total pending trade purchases - all currencies		0.00	- 14,863,461.13	- 14,863,461 13	0 00	0 00	0 00
Total pending trade purchases - all countries		0 00	- 14,863,461 13	- 14,863,461.13	0 00	0.00	0 00
Total Pending trade purchases		0.00	- 14,863,461.13	- 14,863,461.13	0.00	0.00	0.00
Pending trade sales							
USD - United States dollar	1 0000000	0 00	18,361,113 53	18,361,113 53	0 00	0 00	0 00
Total pending trade sales - all currencies		0 00	18,361,113.53	18,361,113 53	0 00	0 00	0 00
Total pending trade sales - all countries		0.00	18,361,113 53	18,361,113 53	0 00	0 00	0 00
Total Pending trade sales		0.00	18,361,113.53	18,361,113.53	0.00	0.00	0.00
Total Adjustments To Cash		0.00	3,508,772.26	3,497,652.40	0.00	11,119.86	11,119.86
Total		94,513,592.11	72,752,976.90	73,017,187.06	261,336.63	- 2,873.53	264,210.16

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◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
<i>Venture Capital and Partnerships</i>								
Partnerships								
United States - USD	0.00	20,000,000.00	20,000,000.00	0.00	0.00	0.00	20,000,000.00	100.000%
Total partnerships	0.00	20,000,000.00	20,000,000.00	0.00	0.00	0.00	20,000,000.00	100.000%
Total venture capital and partnerships	0.00	20,000,000.00	20,000,000.00	0.00	0.00	0.00	20,000,000.00	100.000%
Total Unrealized Gains						0.00		
Total Unrealized Losses						0.00		
Total	0.00	20,000,000.00	20,000,000.00	0.00	0.00	0.00	20,000,000.00	100.000%

Total Cost incl. Accruals 20,000,000.00

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Venture Capital and Partnerships							
Partnerships							
United States - USD							
BLACKROCK FIXED INCOME GLOBAL OPPORTUNITIES FUND, LLC CUSIP 000389783							
20,000,000.00	0.0000000	0.00	20,000,000.00	20,000,000.00	0.00	0.00	0.00
Total USD		0.00	20,000,000.00	20,000,000.00	0.00	0.00	0.00
Total United States		0.00	20,000,000.00	20,000,000.00	0.00	0.00	0.00
Total Partnerships							
20,000,000.00		0.00	20,000,000.00	20,000,000.00	0.00	0.00	0.00
Total Venture Capital and Partnerships							
20,000,000.00		0.00	20,000,000.00	20,000,000.00	0.00	0.00	0.00
Total							
20,000,000.00		0.00	20,000,000.00	20,000,000.00	0.00	0.00	0.00

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
<i>Cash and Cash Equivalents</i>								
Short term investment funds								
Short Term Investment Funds	1,310.62	6,036,978.13	6,036,978.13	0.00	0.00	0.00	6,038,288.75	100.000%
Total short term investment funds	1,310.62	6,036,978.13	6,036,978.13	0.00	0.00	0.00	6,038,288.75	100.000%
Total cash and cash equivalents	1,310.62	6,036,978.13	6,036,978.13	0.00	0.00	0.00	6,038,288.75	100.000%
Total Unrealized Gains						0.00		
Total Unrealized Losses						0.00		
Total	1,310.62	6,036,978.13	6,036,978.13	0.00	0.00	0.00	6,038,288.75	100.000%

Total Cost Incl. Accruals 6,038,288.75

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Portfolio Statement
 31 DEC 2005
 Doris Duke Charitable Foundation
 Account number 2220659
 Account Name DD - GOV BOND INDEX/FD

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Short term investment funds							
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 1 0000000		1,310.62	6,036,978.13	6,036,978.13	0.00	0.00	0.00
Total short term investment funds - all currencies		1,310.62	6,036,978.13	6,036,978.13	0.00	0.00	0.00
Total short term investment funds - all countries		1,310.62	6,036,978.13	6,036,978.13	0.00	0.00	0.00
Total Short Term Investment Funds		1,310.62	6,036,978.13	6,036,978.13	0.00	0.00	0.00
Total Cash and Cash Equivalents		1,310.62	6,036,978.13	6,036,978.13	0.00	0.00	0.00
Total		1,310.62	6,036,978.13	6,036,978.13	0.00	0.00	0.00

Portfolio Statement	Doris Duke Charitable Foundation	Account Name DD - FIMCO REAL RETURN	Account number DDE04
31 DEC 2005			

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total	Market value incl accruals	%
Fixed Income								
Government bonds								
United States - USD	26,338.70	3,060,441.60	3,044,089.79	16,351.81	0.00	16,351.81	3,086,780.30	3.984%
Total government bonds	26,338.70	3,060,441.60	3,044,089.79	16,351.81	0.00	16,351.81	3,086,780.30	3.984%
Corporate bonds								
United States - USD	7,122.63	1,530,747.60	1,570,076.00	- 39,328.40	0.00	- 39,328.40	1,537,870.23	1.985%
Total corporate bonds	7,122.63	1,530,747.60	1,570,076.00	- 39,328.40	0.00	- 39,328.40	1,537,870.23	1.985%
Government mortgage backed securities								
United States - USD	2,225.95	3,253,008.10	3,243,406.62	9,601.48	0.00	9,601.48	3,255,234.05	4.201%
Total government mortgage backed securities	2,225.95	3,253,008.10	3,243,406.62	9,601.48	0.00	9,601.48	3,255,234.05	4.201%
Non-government backed c.m.o.s								
United States - USD	427.10	181,901.02	182,751.55	- 850.53	0.00	- 850.53	182,328.12	0.235%
Total non-government backed c.m.o.s	427.10	181,901.02	182,751.55	- 850.53	0.00	- 850.53	182,328.12	0.235%
Index linked government bonds								
Canada - CAD	228.62	124,717.01	97,387.89	21,134.79	6,194.33	27,329.12	124,945.63	0.161%
United States - USD	748,460.50	71,875,476.38	69,403,819.62	2,471,656.76	0.00	2,471,656.76	72,623,936.88	93.733%
Total index linked government bonds	748,689.12	72,000,193.39	69,501,207.51	2,492,791.55	6,194.33	2,498,985.88	72,748,882.51	93.894%
Fixed income derivatives - futures								
United States - USD	0.00	8,460,031.25	8,455,922.75	4,108.50	0.00	4,108.50	8,460,031.25	10.919%
Total fixed income derivatives - futures	0.00	8,460,031.25	8,455,922.75	4,108.50	0.00	4,108.50	8,460,031.25	10.919%
Fixed income derivatives - options								
United States - USD	0.00	- 12,343.84	- 16,363.65	4,019.81	0.00	4,019.81	-12,343.84	- 0.016%
Total fixed income derivatives - options	0.00	- 12,343.84	- 16,363.65	4,019.81	0.00	4,019.81	-12,343.84	- 0.016%
Total fixed income	784,803.50	88,473,979.12	85,981,090.57	2,486,694.22	6,194.33	2,492,888.55	89,258,782.62	115.203%

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Portfolio Statement

Doris Duke Charitable Foundation

Account number DDF04
Account Name DD PIMCO REAL RETURN

31 DEC 2005

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
<i>Other Assets</i>								
Swaps								
Europe Region - EUR	0.00	4,441.59	- 418.61	4,848.53	11.67	4,860.20	4,441.59	0.006%
United States - USD	0.00	- 6,017.92	112,242.00	- 118,259.92	0.00	- 118,259.92	-6,017.92	- 0.008%
Total swaps	0.00	- 1,576.33	111,823.39	- 113,411.39	11.67	- 113,399.72	-1,576.33	- 0.002%
Total other assets	0.00	- 1,576.33 (1)	111,823.39	- 113,411.39	11.67	- 113,399.72	-1,576.33	- 0.002%
<i>Derivative Offsets</i>								
Cash and cash equivalent futures								
United States - USD	0.00	- 21,420,825.00	- 21,420,962.50	137.50	0.00	137.50	-21,420,825.00	- 27.647%
Total cash and cash equivalent futures	0.00	- 21,420,825.00	- 21,420,962.50	137.50	0.00	137.50	-21,420,825.00	- 27.647%
Fixed income futures								
United States - USD	0.00	- 8,460,031.25	- 8,455,922.75	- 4,108.50	0.00	- 4,108.50	-8,460,031.25	- 10.919%
Total fixed income futures	0.00	- 8,460,031.25	- 8,455,922.75	- 4,108.50	0.00	- 4,108.50	-8,460,031.25	- 10.919%
Total derivative offsets	0.00	- 29,880,856.25 (1)	- 29,876,885.25	- 3,971.00	0.00	- 3,971.00	-29,880,856.25	- 38.566%
<i>Liabilities</i>								
Other liabilities								
Europe Region - EUR	0.00	- 104,801.62	- 101,612.35	- 7,904.53	4,715.26	- 3,189.27	-104,801.62	- 0.135%
United States - USD	0.00	- 1,750.68	0.00	- 1,750.68	0.00	- 1,750.68	-1,750.68	- 0.002%
Total other liabilities	0.00	- 106,552.30	- 101,612.35	- 9,655.21	4,715.26	- 4,939.95	-106,552.30	- 0.138%
Total liabilities	0.00	- 106,552.30 (1)	- 101,612.35	- 9,655.21	4,715.26	- 4,939.95	-106,552.30	- 0.138%
<i>Cash and Cash Equivalents</i>								
Commercial paper								
United States - USD	0.00	1,784,126.84	1,779,966.67	4,160.17	0.00	4,160.17	1,784,126.84	2.303%
Total commercial paper	0.00	1,784,126.84	1,779,966.67	4,160.17	0.00	4,160.17	1,784,126.84	2.303%

Portfolio Statement

Doris Duke Charitable Foundation

Account Name: DD PIMCO REAL RETURN Account number: DDF04

31 DEC 2005

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total	Market value incl accruals	%
Cash and Cash Equivalents								
Short term bills and notes								
United States - USD	0.00	1,418,688.74	1,415,653.15	3,035.59	0.00	3,035.59	1,418,688.74	1.831%
Total short term bills and notes	0.00	1,418,688.74	1,415,653.15	3,035.59	0.00	3,035.59	1,418,688.74	1.831%
Cash & cash equivalent deriv. - futures								
United States - USD	0.00	21,420,825.00	21,420,962.50	-137.50	0.00	-137.50	21,420,825.00	27.647%
Total cash & cash equivalent deriv. - futures	0.00	21,420,825.00	21,420,962.50	-137.50	0.00	-137.50	21,420,825.00	27.647%
Cash								
Cash	0.00	6,313.14	6,298.24	0.00	14.90	14.90	6,313.14	0.008%
Total cash	0.00	6,313.14	6,298.24	0.00	14.90	14.90	6,313.14	0.008%
Invested cash								
Invested cash	5,373.32	1,370,540.49	1,370,540.49	0.00	0.00	0.00	1,375,913.81	1.776%
Total invested cash	5,373.32	1,370,540.49	1,370,540.49	0.00	0.00	0.00	1,375,913.81	1.776%
Total cash and cash equivalents	5,373.32	26,000,494.21 (1)	25,993,421.05	7,058.26	14.90	7,073.16	26,005,867.53	33.565%
Adjustments To Cash								
Pending foreign exchange purchases								
Pending foreign exchange purchases	0.00	225,364.61	225,372.78	0.00	-8.17	-8.17	225,364.61	0.291%
Total pending foreign exchange purchases	0.00	225,364.61 (1)	225,372.78	0.00	-8.17	-8.17	225,364.61	0.291%
Pending foreign exchange sales								
Pending foreign exchange sales	0.00	-227,248.62	-225,372.78	0.00	-1,875.84	-1,875.84	-227,248.62	-0.293%
Total pending foreign exchange sales	0.00	-227,248.62 (1)	-225,372.78	0.00	-1,875.84	-1,875.84	-227,248.62	-0.293%
Pending trade purchases								
Pending trade purchases	0.00	-7,795,353.46	-7,795,353.46	0.00	0.00	0.00	-7,795,353.46	-10.061%
Total pending trade purchases	0.00	-7,795,353.46 (4)	-7,795,353.46	0.00	0.00	0.00	-7,795,353.46	-10.061%

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Portfolio Statement **Doris Duke Charitable Foundation** Account Name DD PIMCO REAL RETURN Account number DDF04
 31 DEC 2005

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
<i>Adjustments To Cash</i>								
Pending trade sales								
Pending trade sales	0.00	1,349.04	1,349.04	0.00	0.00	0.00	1,349.04	0.002%
Total pending trade sales	0.00	1,349.04 (3)	1,349.04	0.00	0.00	0.00	1,349.04	0.002%
Total adjustments to cash	0.00	- 7,795,888.43	- 7,794,004.42	0.00	-1,884.01	- 1,884.01	-7,795,888.43	- 10.062%
Total Unrealized Gains						2,728,642.67		
Total Unrealized Losses						- 352,875.64		
Total	790,176.82	76,689,600.02	74,313,832.99	2,366,714.88	9,052.15	2,375,767.03	77,479,776.84	100.000%

(2) Total Cost incl. Accruals 75,104,009.81

Σ ①'s FMV 84,483,604⁴⁴
 ② Accr Inc. 790,176⁸²
 ③ Due from broker 1,349⁰⁴
 ④ Due to broker < 7,795,353⁴⁶ >
 77,479,776⁸⁴ *

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Portfolio Statement
 31 DEC 2005
 Dors Duke Charitable Foundation
 Account Name DD PIMCO REAL RETURN
 Account number DDF04

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government bonds							
United States - USD							
UNITED STATES TREAS BDS DTD 02/15/1997 6 625% DUE 02-15-2027 REG SEDOL 2894999 100,000.00 126.8672000	2,502.38	126,867.20	126,921.88	- 54.68	0.00	- 54.68	
UNITED STATES TREAS NTS DTD 00092 4 125% DUE 05-15-2015 REG SEDOL B08T644 800,000.00 97.8086000	5,925.41	782,468.80	775,341.68	7,127.12	0.00	7,127.12	
UNITED STATES TREAS NTS DTD 06/15/2004 4 75% DUE 05-15-2014 REG SEDOL B0122X1 2,100,000.00 102.4336000	17,910.91	2,151,105.60	2,141,826.23	9,279.37	0.00	9,279.37	
Total USD	26,338.70	3,060,441.60	3,044,089.79	16,351.81	0.00	16,351.81	
Total United States	26,338.70	3,060,441.60	3,044,089.79	16,351.81	0.00	16,351.81	
Total Government Bonds	26,338.70	3,060,441.60	3,044,089.79	16,351.81	0.00	16,351.81	
Corporate bonds							
United States - USD							
FORD MTR CR CO FLT RT NT DUE 03-21-2007 REG SEDOL B0D2N25 700,000.00 95.2408000	1,165.70	666,685.60	685,454.00	- 18,768.40	0.00	- 18,768.40	
GEN MTRS ACCEP CORP MEDIUM TERM NTS TRANCHE # TR 00635 DUE 05-18-2006 BEO SEDOL 2382591 200,000.00 98.1278000	1,281.65	196,255.60	199,952.00	- 3,696.40	0.00	- 3,696.40	
GEN MTRS ACCEP CORP MEDIUM TERM NTS TRANCHE # TR 00637 VAR RT DUE 03-20-2007 SEDOL B02MG27 400,000.00 94.4554000	2,320.00	377,821.60	387,000.00	- 9,178.40	0.00	- 9,178.40	
GEN MTRS ACCEP CORP MEDIUM TERM NTS BOOKENTRY # TR 00634 VAR RT DUE 01-16-2007 SEDOL 2431620 200,000.00 95.0094000	2,104.17	190,018.80	197,670.00	- 7,651.20	0.00	- 7,651.20	
GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 12-12-2008 SEDOL B0TLX59 100,000.00 99.9660000	251.11	99,966.00	100,000.00	- 34.00	0.00	- 34.00	
Total USD	7,122.63	1,530,747.60	1,570,076.00	- 39,328.40	0.00	- 39,328.40	
Total United States	7,122.63	1,530,747.60	1,570,076.00	- 39,328.40	0.00	- 39,328.40	
Total Corporate Bonds	7,122.63	1,530,747.60	1,570,076.00	- 39,328.40	0.00	- 39,328.40	

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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	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government mortgage backed securities							
United States - USD							
FNMA POOL #832158 5 5% 08-01-2035 BEO CUSIP 31407JQK1 94,333 45 99 0417000		432 36	93,429 45	95,394 69	- 1,965 24	0 00	- 1,965 24
FNMA POOL #834514 5 5% 08-01-2035 BEO CUSIP 31407MDT9 391,327 57 99 0420000		1,793 59	387,578 65	395,699 43	- 8,120 78	0 00	- 8,120 78
FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES JANUARY SEDOL 2186748 2,800,000 00 99.0000000		0 00	2,772,000 00	2,752,312 50	19,687 50	0 00	19,687 50
Total USD		2,225 95	3,253,008 10	3,243,406 62	9,601 48	0 00	9,601 48
Total United States		2,225 95	3,253,008.10	3,243,406 62	9,601 48	0 00	9,601 48
Total Government Mortgage Backed Securities		2,225.95	3,253,008.10	3,243,406.62	9,601.48	0.00	9,601.48
Non-government backed c.m.o.s							
United States - USD							
CMO CWBMS INC 2005-R2 MTG PASSTHRU CTF CL 1A-F DUE 07-25-2035 REG SEDOL B0D0084 88,929 34 100 1495000 69 94 89,062 29				88,929 21	133 08	0 00	133 08
CMO GS MTG SECS CORP SER 2005-AR6 CL 2A14 54065% DUE 09-25-2035/10-25-2005 REG SEDOL B0MTJR4 94,382 74 98 3641000 357 16 92,838.73				93,822 34	- 983 61	0 00	- 983 61
Total USD		427 10	181,901.02	182,751 55	- 850 53	0 00	- 850 53
Total United States		427 10	181,901.02	182,751.55	- 850 53	0 00	- 850 53
Total Non-Government Backed C.M.O.s		427.10	181,901.02	182,751.55	- 850.53	0.00	- 850.53

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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	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Index linked government bonds							
Canada - CAD							
CANADA(GOVT OF) 3% IDX LKD 01/12/2036 CAD1000 SEDOL 2740081 100,000 00 145 6881830 228 62			124,717 01	97,387 89	21,134 79	6,194 33	27,329 12
Total CAD		228.62	124,717 01	97,387 89	21,134.79	6,194 33	27,329 12
Total Canada		228 62	124,717 01	97,387 89	21,134 79	6,194 33	27,329 12
United States - USD							
UNITED STATES TREAS BDS INFLATION INDEX LINKED 3 875% 04-15-2029 SEDOL 2407096 7,950,000 00 163 4862269 79,877 31			12,997,155 04	11,480,265 27	1,516,889 77	0 00	1,516,889 77
UNITED STATES TREAS NTS BD INFLATION INDEXED 3 DUE 07-15-2012 REG SEDOL 2967835 200,000 00 117 1272816 3,063 41			234,254 56	235,602 57	- 1,348 01	0 00	- 1,348 01
UNITED STATES TREAS NTS DTD 00097 1 875%DUE 07-15-2015 REG SEDOL B0DQPG5 600,000 00 100 7020843 5,197 01			604,212.51	595,311.95	8,900 56	0 00	8,900 56
UNITED STATES TREAS NTS INFLATION INDEXED 2 09658% DUE 07-15-2014 REG SEDOL B01VPK6 8,700,000.00 105 0747553 66,535 92			9,141,503 71	9,067,958 52	73,545 19	0 00	73,545 19
UNITED STATES TREAS NTS INFLATION 875 DUE 04-15-2010 REG SEDOL B03L3D3 2,000,000 00 99 9490103 3,887 66			1,998,980 21	1,992,283 64	6,696 57	0 00	6,696 57
UNITED STATES TREAS NTS INFLATION LNKD BD 1 625 DUE 01-15-2015 REG SEDOL B05LL93 1,700,000 00 100 4920454 13,281 20			1,708,364 77	1,709,891 58	- 1,526 81	0 00	- 1,526 81
US TREAS BDS INFLATION INDEXED 3 625 DUE 4-15-2028 REG SEDOL 2235037 2,800,000.00 158 8570500 26,722.92			4,447,997 40	4,384,704 19	63,293 21	0 00	63,293 21
US TREAS INFL INDEXED BONDS 1 875 DUE 07-15-2013 BEO SEDOL 2914206 200,000 00 106 9623400 1,852 46			213,924 68	211,248 88	2,675 80	0 00	2,675 80
US TREAS INFL INDEXED BONDS 2 375 DUE 01-15-2025 BEO SEDOL B021PJ4 6,400,000 00 111 0556056 74,113 05			7,107,558 76	6,979,419 84	128,138 92	0 00	128,138 92
US TREAS NTS DTD 01/18/2000 INFLATION INDEXED 4.25 DUE 01-15-2010 REG SEDOL 2536547 9,100,000.00 128 3345117 211,422 88			11,678,440 56	11,659,267 74	19,172 82	0 00	19,172 82
US TREAS NTS INFLATION INDEX 3 625 TIPS DUE 01-15-2008 REG SEDOL 2139601 1,450,000 00 126 5945031 29,518 89			1,835,620 29	1,845,273 45	- 9,653 16	0 00	- 9,653 16
US TREAS NTS INFLATION INDEX 3 875 DUE 01-15-2009 REG SEDOL 2372086 2,000,000 00 127 6437912 42,874 60			2,552,875 82	2,576,146 31	- 23,270 49	0 00	- 23,270 49

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Portfolio Statement

Doris Duke Charitable Foundation

Account Name DD PIMCO REAL RETURN
Account number 00F04

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Index linked government bonds							
US TREAS NTS INFLATION INDEXED 3 375 DUE01-15-2007 REG SEDOL 2894944 2,800,000 00 126 6362363		54,115 48	3,545,814 62	3,576,884 10	- 31,069 48	0 00	- 31,069 48
US TREAS NTS INFLATION-INDEXED NT 3 5 DUE 01-15-2011 BEO SEDOL 2710794 1,300,000 00 122 3056125		24,044 50	1,589,972 96	1,608,830 49	- 18,857 53	0 00	- 18,857 53
US TREAS NTS TREAS INFL INDEXED NOTES 2 DUE 01-15-2014 REG SEDOL 2308315 11,400,000 00 107 1824604		111,953 21	12,218,800 49	11,480,731 09	738,069 40	0 00	738,069 40
Total USD		748,460 50	71,875,476 38	69,403,819 62	2,471,656 76	0 00	2,471,656 76
Total United States		748,460 50	71,875,476 38	69,403,819 62	2,471,656 76	0 00	2,471,656.76
Total Index Linked Government Bonds							
58,700,000.00		748,689.12	72,000,193.39	69,501,207.51	2,492,791.55	6,194 33	2,498,985.88
Fixed income derivatives - futures							
United States - USD							
FUT MAR 06 U S T-BONDS CUSIP 999599GH0 - 20 00 114 1875000		0 00	- 2,283,750 00	- 2,253,562 50	- 30,187 50	0 00	- 30,187 50
FUT MAR 06 10 YR T-NOTES CUSIP 999599GH0 1 00 109 4062500		0 00	109,406 25	108,782.12	624 13	0.00	624 13
FUT MAR 06 5 YR T NOTE CUSIP 999599GH0 100 00 106 3437500		0.00	10,634,375.00	10,600,703 13	33,671 87	0 00	33,671 87
Total USD		0.00	8,460,031 25	8,455,922 75	4,108 50	0 00	4,108 50
Total United States		0.00	8,460,031.25	8,455,922.75	4,108 50	0 00	4,108 50
Total Fixed Income Derivatives - Futures							
81.00		0.00	8,460,031.25	8,455,922.75	4,108.50	0.00	4,108.50

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Portfolio Statement
 31 DEC 2005
 Doris Duke Charitable Foundation
 Account Name DD PIMCO REAL RETURN
 Account number DDF04

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Fixed income derivatives - options							
United States - USD							
FUT CALL FEB 06 T-NOTE OPTION 110 CUSIP 999999OA8 - 17 00 0 2968750		0 00	- 5,046 88	- 3,132 25	- 1,914 63	0 00	- 1,914 63
FUT CALL MAR 06 T-NOTE OPTION 111 CUSIP 999999OA8 - 16 00 0 2500000		0 00	- 4,000 00	- 3,229 30	- 770 70	0 00	- 770 70
FUT PUT FEB 06 T-NOTE OPTION 107 CUSIP 999999OA8 - 17 00 0 0468800		0 00	- 796 96	- 3,663 50	2,866 54	0 00	2,866 54
FUT PUT MAR 06 T-NOTE OPTION 107 CUSIP 999999OA8 - 16 00 0 1562500		0 00	- 2,500 00	- 6,338 60	3,838 60	0 00	3,838 60
Total USD		0 00	- 12,343 84	- 16,363 65	4,019 81	0 00	4,019 81
Total United States		0 00	- 12,343 84	- 16,363 65	4,019 81	0 00	4,019 81
Total Fixed Income Derivatives - Options		-66.00	0.00	- 12,343.84	- 16,363.65	4,019.81	0.00
Total Fixed Income	66,768,988.10	784,803.50	88,473,979.12	85,981,090.57	2,486,694.22	6,194.33	2,492,888.55

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

Other Assets

Swaps

Europe Region - EUR

IRS EUR2 1025R/FRCP 500,000 00	IRS EUR2 1025%BRC 15/10/2010 SEDOL 920797W 0 0048679	0 00	2,870 97	0 00	2,870 97	0 00	2,870 97
IRS EUR2 1025R/FRCP 10-15-2010 - 500,000 00	SEDOL 920797L 0 0000000	0 00	0 00	- 418 61	406 94	11 67	418 61
IRSEUR2 1455R/6ML 200,000 00	IRSEURFRCPTXTOB%UAG 15/10/2010 SEDOL 920494W 0.0066577	0.00	1,570 62	0 00	1,570 62	0 00	1,570 62

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Portfolio Statement
 31 DEC 2005
Doris Duke Charitable Foundation
 Account Name: DD PIMCO REAL RETURN
 Account number: DDF04

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Other Assets							
Swaps							
IRSEUR2 1455%/R/6ML 10-15-2010 - 200,000 00	SEDOL 920494L 0 0000000	0 00	0 00	0 00	0 00	0 00	0 00
IRSEUR4 5% P/6ML 900,000 00	IRS EUR 4 5% GLM 17/06/2015 0 0000000	0 00	0 00	0 00	0 00	0 00	0 00
Total EUR		0 00	4,441 59	- 418 61	4,848 53	11 67	4,860 20
Total Europe Region		0 00	4,441 59	- 418 61	4,848 53	11 67	4,860 20
United States - USD							
IRS USD P 5 3ML 21/06/16 BOA SWP047822 - 1,500,000 00	SEDOL 922541L 0 0029178	0 00	- 4,376 70	0 00	- 4,376 70	0 00	- 4,376 70
IRS USD P 5 3ML 6/21/16 LEHMAN SWP048143 - 1,900,000 00	SEDOL 922589L 0 0042827	0 00	- 8,137 13	0 00	- 8,137 13	0 00	- 8,137 13
IRS USD P 5 0 3ML 600,000 00	21/06/16 JP MORGAN SWP048028 0 0000000	0 00	0 00	6,234 00	- 6,234 00	0 00	- 6,234 00
IRS USD P 5 0 3ML 4,300,000 00	21/06/16 BARCLAYS SWP047152 0 0000000	0 00	0 00	44,849 00	- 44,849 00	0 00	- 44,849 00
IRS USD P 5 0 3ML 1,500,000.00	21/06/16 BOA SWP047822 0.0000000	0 00	0 00	15,585 00	- 15,585 00	0 00	- 15,585 00
IRS USD P 5 0 3ML 6/21/16 1,900,000 00	LEHMAN SWP048143 0 0000000	0 00	0 00	19,741 00	- 19,741 00	0 00	- 19,741 00
IRS USD P 5 0-3ML 300,000 00	BARCLAYS 21/06/13 SWP048184 0 0000000	0 00	0 00	714 00	- 714 00	0 00	- 714 00
IRS USD P 5 0-3ML 1,800,000.00	21/06/16 GSC SWP048002 0 0000000	0 00	0 00	18,666 00	- 18,666 00	0 00	- 18,666 00
IRS USD P 5 0-3ML BARCLAYS 21/06/13 - 300,000 00	SWP048184 0 0047796	0 00	- 1,433 88	0 00	- 1,433 88	0 00	- 1,433 88
IRS USD P 5 0-3ML 21/06/16 GSC SWP048002 - 1,800,000 00	SEDOL 922596L 0 0029178	0.00	- 5,252 04	0 00	- 5,252.04	0 00	- 5,252 04
IRS USD R 3ML-5 BARCLAYS 21/JUN/06 - 10,000,000 00	SWP048408 0 0000000	0 00	0 00	0 00	0 00	0 00	0 00

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Portfolio Statement	Doris Duke Charitable Foundation	Account number DDF04
31 DEC 2005		Account Name DD- PIMCO REAL RETURN

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Other Assets							
Swaps							
IRS USD R 3ML-5 GOLDMAN 21/JUN/08 - 200,000.00	SWP045958 SEDOL 922977L 0 0000000	0 00	0 00	0 00	0 00	0 00	0 00
IRS USD R 3ML-5 UBS 21/JUN/06 - 100,000.00	SWP045974 SEDOL 922929L 0 0000000	0 00	0 00	0 00	0 00	0 00	0 00
IRS USD R 3ML-5 0 10,000,000.00	BARCLAYS 21/JUN/06 SWP048408 SEDOL 922869U 0 0024979	0 00	24,979 00	6,300 00	18,679 00	0 00	18,679 00
IRS USD R 3ML-5 0 200,000.00	GOLDMAN 21/JUN/08 SWP045958 SEDOL 922977U 0 0024979	0 00	499 58	102 00	397 58	0 00	397 58
IRS USD R 3ML-5 0 100,000 00	UBS 21/JUN/06 SWP045974 SEDOL 922929U 0 0024979	0.00	249 79	51 00	198 79	0 00	198 79
IRS USD 5 3ML 21/06/16 BARCLAYS - 4,300,000 00	SWP047152 SEDOL 922585L 0 0029178	0 00	- 12,546 54	0 00	- 12,546 54	0 00	- 12,546 54
Total USD		0 00	- 6,017 92	112,242 00	- 118,259 92	0.00	- 118,259 92
Total United States		0 00	- 6,017 92	112,242 00	- 118,259 92	0 00	- 118,259 92
Total Swaps		0.00	- 1,576.33	111,823.39	- 113,411.39	11.67	- 113,399.72
Total Other Assets		0.00	- 1,576.33	111,823.39	- 113,411.39	11.67	- 113,399.72

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Portfolio Statement

31 DEC 2005

Doris Duke Charitable Foundation

Account Name DD PIMCO REAL RETURN
Account number DDF04◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Derivative Offsets							
Cash and cash equivalent futures							
United States - USD							
EURO \$ 12-18-2006 - 12 00	SEDOL 901710L 95 2050000	0 00	- 2,856,150 00	- 2,857,187 50	1,037 50	0 00	1,037 50
EURODOLLAR JUNE 2006 FUTURE - 42.00	SEDOL 903942L 95 1550000	0 00	- 9,991,275 00	- 9,989,175 00	- 2,100 00	0 00	- 2,100 00
EURODOLLAR 03-19-2007 - 12 00	SEDOL 902646L 95 2500000	0 00	- 2,857,500 00	- 2,858,475 00	975 00	0 00	975 00
EURODOLLAR 90 DAY 06-18-2007 - 12 00	SEDOL 902644L 95 2650000	0 00	- 2,857,950 00	- 2,858,450 00	500 00	0 00	500 00
EURODOLLAR 90 DAY 09-17-2007 - 12 00	SEDOL 902640L 95 2650000	0 00	- 2,857,950 00	- 2,857,675 00	- 275 00	0 00	- 275 00
Total USD		0 00	- 21,420,825 00	- 21,420,962 50	137.50	0 00	137 50
Total United States		0 00	- 21,420,825 00	- 21,420,962 50	137 50	0 00	137 50
Total Cash and Cash Equivalent Futures							
		-90.00	- 21,420,825.00	- 21,420,962.50	137.50	0.00	137.50

Fixed income futures**United States - USD**

FUT MAR 06 U S T-BONDS 20 00	CUSIP 999599GH0 114 1875000	0 00	2,283,750 00	2,253,562 50	30,187 50	0 00	30,187 50
FUT MAR 06 10 YR T-NOTES - 1 00	CUSIP 999599GH0 109 4062500	0 00	- 109,406 25	- 108,782 12	- 624 13	0 00	- 624 13
FUT MAR 06 5 YR T NOTE - 100 00	CUSIP 999599GH0 106 3437500	0.00	- 10,634,375 00	- 10,600,703 13	- 33,671 87	0 00	- 33,671 87
Total USD		0 00	- 8,460,031 25	- 8,455,922.75	- 4,108 50	0 00	- 4,108 50
Total United States		0 00	- 8,460,031 25	- 8,455,922 75	- 4,108 50	0 00	- 4,108 50

Portfolio Statement

Doris Duke Charitable Foundation

Account Name DD PIMCO REAL RETURN

Account number DDF04

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Derivative Offsets							
Fixed income futures							
Total Fixed Income Futures							
-81.00		0.00	- 8,460,031.25	- 8,455,922.75	- 4,108.50	0.00	- 4,108.50
Total Derivative Offsets							
-171.00		0.00	- 29,880,856.25	- 29,876,885.25	- 3,971.00	0.00	- 3,971.00

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

Liabilities**Other liabilities****Europe Region - EUR**

IRSEUR4 5% P/6ML - 900,000.00	IRS EUR 6ML GLM 17/06/2015 0 0987209	SEDOL 915901L 0 00	- 104,801 62	- 101,612 35	- 7,904 53	4,715 26	- 3,189 27
Total EUR		0 00	- 104,801 62	- 101,612.35	- 7,904 53	4,715 26	- 3,189 27
Total Europe Region		0 00	- 104,801 62	- 101,612 35	- 7,904 53	4,715 26	- 3,189 27

United States - USD

IRS USD P 5 0 3ML - 600,000 00	21/06/16 JP MORGAN SWP048028 0.0029178	SEDOL 922587L 0 00	- 1,750 68	0 00	- 1,750 68	0 00	- 1,750 68
Total USD		0 00	- 1,750 68	0 00	- 1,750 68	0 00	- 1,750 68
Total United States		0 00	- 1,750 68	0 00	- 1,750 68	0 00	- 1,750 68

Total Other Liabilities

-1,500,000.00		0.00	- 106,552.30	- 101,612.35	- 9,655.21	4,715.26	- 4,939.95
Total Liabilities		0.00	- 106,552 30	- 101,612.35	- 9,655.21	4,715.26	- 4,939.95

Portfolio Statement

Doris Duke Charitable Foundation

Account Name DD PIMCO REAL RETURN

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Commercial paper							
United States - USD							
DNB NOR BK ASA DISC COML PAPER 3/A3 YRS 3&4 03-08-2006 100,000.00	99 8398012	CUSIP 23325FC87 0 00	99,839.80	98,581.67	1,258.13	0.00	1,258.13
GENERAL ELEC CAP CORP DISC COML PAPER 3/A3 YRS 3&4 03-15-2006 1,700,000.00	99 0757083	CUSIP 36959JCF8 0 00	1,684,287.04	1,681,385.00	2,902.04	0.00	2,902.04
Total USD		0.00	1,784,126.84	1,779,966.67	4,160.17	0.00	4,160.17
Total United States		0.00	1,784,126.84	1,779,966.67	4,160.17	0.00	4,160.17
Total Commercial Paper		0.00	1,784,126.84	1,779,966.67	4,160.17	0.00	4,160.17
Short term bills and notes							
United States - USD							
FNMA 05-10-2006 SEDOL B0WDBK7 1,300,000.00	98 4400000	0 00	1,279,720.00	1,277,013.47	2,706.53	0.00	2,706.53
UNITED STATES TREAS BILLS 03-02-2006 PREASSIGN # 00269 40,000.00	99 3771000	SEDOL B0K3796 0 00	39,750.84	39,606.56	144.28	0.00	144.28
UNITED STATES TREAS BILLS 03-16-2006 PREASSIGN # 00271 100,000.00	99 2179000	SEDOL B0L4M59 0 00	99,217.90	99,033.12	184.78	0.00	184.78
Total USD		0.00	1,418,688.74	1,415,653.15	3,035.59	0.00	3,035.59
Total United States		0.00	1,418,688.74	1,415,653.15	3,035.59	0.00	3,035.59
Total Short Term Bills and Notes		0.00	1,418,688.74	1,415,653.15	3,035.59	0.00	3,035.59

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Portfolio Statement

Doris Duke Charitable Foundation

Account number DDF04
Account Name DD FIMCO REAL RETURN

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Cash & cash equivalent deriv. - futures							
United States - USD							
EURO \$ 12-18-2006 12.00	SEDOL 9017100 95.2050000	0.00	2,856,150.00	2,857,187.50	- 1,037.50	0.00	- 1,037.50
EURO \$ 90 DAY 09-17-2007 12.00	SEDOL 9026400 95.2650000	0.00	2,857,950.00	2,857,675.00	275.00	0.00	275.00
EURODOLLAR JUNE 2006 FUTURE 42.00	SEDOL 903942U 95.1550000	0.00	9,991,275.00	9,989,175.00	2,100.00	0.00	2,100.00
EURODOLLAR MAR 2007 FUTURE 12.00	03-19-2007 SEDOL 9026460 95.2500000	0.00	2,857,500.00	2,858,475.00	- 975.00	0.00	- 975.00
EURODOLLAR 90 DAY 06-18-2007 12.00	SEDOL 9026440 95.2650000	0.00	2,857,950.00	2,858,450.00	- 500.00	0.00	- 500.00
Total USD		0.00	21,420,825.00	21,420,962.50	- 137.50	0.00	- 137.50
Total United States		0.00	21,420,825.00	21,420,962.50	- 137.50	0.00	- 137.50
Total Cash & Cash Equivalent Deriv. - Futures		0.00	21,420,825.00	21,420,962.50	- 137.50	0.00	- 137.50
Cash							
CAD - Canadian dollar	1.1681500	0.00	1,488.05	1,484.97	0.00	3.08	3.08
EUR - Euro	0.8477809	0.00	7,534.97	7,523.15	0.00	11.82	11.82
USD - United States dollar	1.0000000	0.00	- 2,709.88	- 2,709.88	0.00	0.00	0.00
Total cash - all currencies		0.00	6,313.14	6,298.24	0.00	14.90	14.90
Total cash - all countries		0.00	6,313.14	6,298.24	0.00	14.90	14.90
Total Cash	6,313.14	0.00	6,313.14	6,298.24	0.00	14.90	14.90

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Portfolio Statement

Doris Duke Charitable Foundation

Account Name DD PIMCO REAL RETURN
Account number DDF04

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Invested cash							
USD - United States dollar	1 0000000	5,373.32	1,370,540.49	1,370,540.49	0.00	0.00	0.00
Total invested cash - all currencies		5,373.32	1,370,540.49	1,370,540.49	0.00	0.00	0.00
Total invested cash - all countries		5,373.32	1,370,540.49	1,370,540.49	0.00	0.00	0.00
Total Invested cash		5,373.32	1,370,540.49	1,370,540.49	0.00	0.00	0.00
Total Cash and Cash Equivalents		5,373.32	26,000,494.21	25,993,421.05	7,058.26	14.90	7,073.16

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

Adjustments To Cash

Pending foreign exchange purchases

EUR - Euro	0 8477809	0.00	122,773.77	122,781.94	0.00	- 8.17	- 8.17
USD - United States dollar	1 0000000	0.00	102,590.84	102,590.84	0.00	0.00	0.00
Total pending foreign exchange purchases - all currencies		0.00	225,364.61	225,372.78	0.00	- 8.17	- 8.17
Total pending foreign exchange purchases - all countries		0.00	225,364.61	225,372.78	0.00	- 8.17	- 8.17
Total Pending foreign exchange purchases		0.00	225,364.61	225,372.78	0.00	- 8.17	- 8.17

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Portfolio Statement

Doris Duke Charitable Foundation

Account number DDF04
Account Name DD PIMCO REAL RETURN

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Adjustments To Cash							
Pending foreign exchange sales							
CAD - Canadian dollar	1 1681500	0 00	- 104,466 68	- 102,590 84	0 00	- 1,875 84	- 1,875 84
USD - United States dollar	1 0000000	0 00	- 122,781 94	- 122,781 94	0 00	0 00	0 00
Total pending foreign exchange sales - all currencies		0.00	- 227,248 62	- 225,372 78	0 00	- 1,875 84	- 1,875 84
Total pending foreign exchange sales - all countries		0 00	- 227,248 62	- 225,372 78	0 00	- 1,875 84	- 1,875 84
Total Pending foreign exchange sales		0.00	- 227,248.62	- 225,372.78	0.00	- 1,875.84	- 1,875.84
Pending trade purchases							
USD - United States dollar	1 0000000	0 00	- 7,795,353 46	- 7,795,353 46	0 00	0 00	0 00
Total pending trade purchases - all currencies		0 00	- 7,795,353 46	- 7,795,353 46	0 00	0.00	0 00
Total pending trade purchases - all countries		0 00	- 7,795,353 46	- 7,795,353 46	0.00	0.00	0 00
Total Pending trade purchases		0.00	- 7,795,353.46	- 7,795,353.46	0.00	0.00	0.00
Pending trade sales							
USD - United States dollar	1 0000000	0 00	1,349 04	1,349 04	0 00	0 00	0 00
Total pending trade sales - all currencies		0 00	1,349 04	1,349 04	0 00	0 00	0 00
Total pending trade sales - all countries		0.00	1,349 04	1,349 04	0 00	0 00	0 00
Total Pending trade sales		0.00	1,349.04	1,349.04	0.00	0.00	0.00

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Portfolio Statement

Dons Duke Charitable Foundation

Account Name: DD PIMCO REAL RETURN
Account number: DDF04

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Adjustments To Cash							
Pending trade sales							
Total Adjustments To Cash							
	0.00	0.00	- 7,795,888.43	- 7,794,004.42	0.00	- 1,884.01	- 1,884.01
Total	71,385,760.73	790,176.82	76,689,600.02	74,313,832.99	2,366,714.88	9,052.15	2,375,767.03

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