



13-7043679

Northern Trust

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

AGENT/CUSTODIAN TAX INFORMATION LETTER

PRINCIPAL:

DORIS DUKE CHARITABLE FOUNDATION
ATTN: DARLENE JONES
80 ROUTE 206 S
HILLSBOROUGH, NJ 08876-4128

I.D. NUMBER: XX-XXX3679

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

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

I N C O M E

| | |
|--|------------|
| U.S. GOVERNMENT INTEREST | 309,964. |
| FOREIGN INTEREST INCOME | 295,567. |
| ACCRUED MARKET DISCOUNT INTEREST | 511,052. |
| OTHER INTEREST INCOME | 1,513,980. |
| DIVIDEND INCOME: | |
| QUALIFIED | NONE |
| TOTAL FOR YEAR | 80,730. |

D E D U C T I O N S

| | |
|------------------------|--------|
| INTEREST EXPENSE | 1,058. |
|------------------------|--------|

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

| | |
|--|---------|
| NON-NEW JERSEY MUNICIPAL INTEREST (NOT SUBJECT TO ALT MIN TAX) | 65,848. |
|--|---------|

T A X C R E D I T S

FOREIGN TAX CREDIT INFORMATION:

| COUNTRY | FOREIGN INCOME | TAXES | DATE PAID |
|-----------------|----------------|-------|------------|
| OTHER COUNTRIES | 295,567. | NONE | 12/31/2005 |

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

STMT 1ST

TAXABLE YEAR ENDING 12/31/05

The following amounts represent the total short and long-term realized gains and losses for the year ending December 31, 2005

| | |
|--|--------------|
| Short-term Realized gains/losses (including translation) | 274,538.65 |
| Long-term Realized gains/losses (including translation) | (160,556.32) |

TRANSLATION GAIN/LOSS BREAKDOWN

| | |
|---|-------------------------|
| Translation gain/loss due to sales | -70,581.34 |
| Translation gain/loss due to capital structures | |
| Translation gain/loss due to foreign exchange contracts | 148,978.46 |
| Translation gain/loss due to cash disbursements | 21,727.42 |
| Translation gain/loss due to Maturities | - |
| Translation gain/loss due to Amortization | 476.72 |
| TOTAL TRANSLATION GAIN/LOSS | <hr/> 100,601.26 |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD-PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Settle Date | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | | |
|---|------------------------------------|-------------|------------------|------------|-------------|------------------|------------------|-------------|-------------|--------------------|------------------|-------------|
| | | | | | | | Short Term | Long Term | | Short Term | Long Term | |
| Purchases | | | | | | | | | | | | |
| Fixed income | | | | | | | | | | | | |
| Fixed income derivatives - options | | | | | | | | | | | | |
| United States | | | | | | | | | | | | |
| 20 May 05 | FUT PUT JUN 05 T-NOTE OPTION 105 | | | 24 00 | 0 00 | 4,410 00 | 4,410 00 | 0 00 | 0 00 | 0 00 | 4,410 00 | 0 00 |
| 20 May 05 | CUSIP 999999OAB | | | | | | | | | | | |
| 23 Mar 05 | | | | 24 00 | 0 00 | 4,410 00 | 4,410 00 | 0 00 | 0 00 | 0 00 | 4,410 00 | 0 00 |
| 20 May 05 | OPF CALL JUN 05 T-NT OPT 113 | | | 35 00 | 0 00 | 8,072 05 | 8,072 05 | 0 00 | 0 00 | 0 00 | 8,072 05 | 0 00 |
| 20 May 05 | 05-20-2005 SEDOL 914526U | | | | | | | | | | | |
| 24 Feb 05 | | | | 35 00 | 0 00 | 8,072 05 | 8,072 05 | 0 00 | 0 00 | 0 00 | 8,072 05 | 0 00 |
| 20 May 05 | OPF CALL JUN 05 T-NT OPT 115 | | | 6 00 | 0 00 | 1,383 75 | 1,383 75 | 0 00 | 0 00 | 0 00 | 1,383 75 | 0 00 |
| 20 May 05 | 05-20-2005 SEDOL 914966U | | | | | | | | | | | |
| 11 Feb 05 | | | | 6 00 | 0 00 | 1,383 75 | 1,383 75 | 0 00 | 0 00 | 0 00 | 1,383 75 | 0 00 |
| 20 May 05 | OPF JUN 05 U S T BONDS 108 | | | 5 00 | 0 00 | 2,473 45 | 2,473 45 | 0 00 | 0 00 | 0 00 | 2,473 45 | 0 00 |
| 20 May 05 | 05-20-2005 SEDOL 914446U | | | | | | | | | | | |
| 25 Jan 05 | | | | 5 00 | 0 00 | 2,473 45 | 2,473 45 | 0 00 | 0 00 | 0 00 | 2,473 45 | 0 00 |
| 20 May 05 | OPF PUT JUN 05 05-20-2005 T-NT | | | 6 00 | 0 00 | 1,852 50 | 1,852 50 | 0 00 | 0 00 | 0 00 | 1,852 50 | 0 00 |
| 20 May 05 | OPT 109 SEDOL 914698U | | | | | | | | | | | |
| 11 Feb 05 | | | | 6 00 | 0 00 | 1,852 50 | 1,852 50 | 0 00 | 0 00 | 0 00 | 1,852 50 | 0 00 |
| 20 May 05 | OPF PUT JUN 05 T-NT 108 05-20-2005 | | | 35 00 | 0 00 | 9,712 50 | 9,712 50 | 0 00 | 0 00 | 0 00 | 9,712 50 | 0 00 |
| 20 May 05 | SEDOL 914501U | | | | | | | | | | | |
| 24 Feb 05 | | | | 35 00 | 0 00 | 9,712 50 | 9,712 50 | 0 00 | 0 00 | 0 00 | 9,712 50 | 0 00 |
| Total United States | | | | | 0.00 | 27,904.25 | 27,904.25 | 0.00 | 0.00 | 0.00 | 27,904.25 | 0.00 |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Account Number **13-7043678**
DDFO3

DD- PIMCO

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Realized gain/loss

| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
|--|---|------------|--------------------|-------------------|-------------------|-------------|---------------|-------------------|-------------|-------------|
| 03 Mar 05 | FNMA POOL #814476 5.5% 03-01-2035 | 100,010.00 | -100,853.83 | 101,807.05 | 953.22 | 0.00 | 0.00 | 953.22 | 0.00 | 953.22 |
| 14 Mar 05 | BEO CUSIP 31406M2H8 | | | | | | | | | |
| 09 Feb 05 | | 100,010.00 | -100,853.83 | 101,807.05 | 953.22 | 0.00 | 0.00 | 953.22 | 0.00 | 953.22 |
| Total United States | | | -100,853.83 | 101,807.05 | 953.22 | 0.00 | 0.00 | 953.22 | 0.00 | 0.00 |
| Government mortgage backed securities | | | | | | | | | | |
| United States | | | | | | | | | | |
| Fixed income | | | | | | | | | | |
| Government mortgage backed securities | | | | | | | | | | |
| United States | | | | | | | | | | |
| Other assets | | | | | | | | | | |
| Swaps | | | | | | | | | | |
| United Kingdom | | | | | | | | | | |
| 01 Sep 05 | 5 FIX/GBP6MLIBOR | 200,000.00 | -22,289.11 | 5,447.95 | -17,002.81 | 0.00 | 161.65 | -16,841.16 | 0.00 | 0.00 |
| 08 Sep 05 | IRS GBP 5 FIXED 06-18-2034 SWP041171 SEDOL 912688L | | | | | | | | | |
| 01 Sep 05 | GBP FIX5 6ML BRC 06-18-2034 IRS | 200,000.00 | -22,289.11 | 4,045.17 | -18,334.10 | 0.00 | 90.16 | -18,243.94 | 0.00 | 0.00 |
| 08 Sep 05 | GBP 5 FIXED (SWP041098) SEDOL 912393L | | | | | | | | | |
| Total United Kingdom | | | -44,578.22 | 9,493.12 | -35,336.91 | 0.00 | 251.81 | -35,085.10 | 0.00 | 0.00 |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | | |
|----------------------------|-----------------------------------|--------------------------|--------------|--------------------|-------------------|------------------|-------------|-------------|--------------------|------------------|-------------|
| | | | | | | Short Term | Long Term | | Short Term | Long Term | |
| Purchases | | | | | | | | | | | |
| Other assets | | | | | | | | | | | |
| Swaps | | | | | | | | | | | |
| United States | | | | | | | | | | | |
| 06 Jun 05 | IRS USD P 5 0-3 MO LIB 15-6-15 | | 1,000,000 00 | -49,450 00 | 24,966 25 | -24,483 75 | 0 00 | 0 00 | 0 00 | -24,483 75 | 0 00 |
| 08 Jun 05 | LEHMAN SWP023518 5 0% | 15-06-2015 SEDOL 914234L | | | | | | | | | |
| 10 Aug 05 | IRS USD P 5 0-3ML 15/12/15 GLM | | 400,000 00 | -4,332 00 | 17,557 33 | 13,225 33 | 0 00 | 0 00 | 0 00 | 13,225 33 | 0 00 |
| 15 Aug 05 | SWP027295 SEDOL 916984L | | | | | | | | | | |
| 02 Dec 05 | IRS USD P 5 0-3ML 15/12/15 GLM | | 800,000 00 | 0 00 | 35,114 67 | 35,114 67 | 0 00 | 0 00 | 0 00 | 35,114 67 | 0 00 |
| 07 Dec 05 | SWP027295 SEDOL 916984L | | | | | | | | | | |
| 06 Dec 05 | IRS USD P 5 0-3ML 15/12/15 LEHMAN | | 1,000,000 00 | 0 00 | 42,820 00 | 42,820 00 | 0 00 | 0 00 | 0 00 | 42,820 00 | 0 00 |
| 06 Dec 05 | SWP027394 SEDOL 917161L | | | | | | | | | | |
| 06 Jun 05 | IRS USD P 5 0-3ML 15/6/15 5% | | 1,000,000 00 | -49,450 00 | 23,707 33 | -25,742 67 | 0 00 | 0 00 | 0 00 | -25,742 67 | 0 00 |
| 09 Jun 05 | 06-15-2015 SEDOL 914160L | | | | | | | | | | |
| 07 Dec 05 | IRS USD R 3ML-4 12/15/10 GSC | | 400,000 00 | -16,940 00 | 12,660 00 | -4,280 00 | 0 00 | 0 00 | 0 00 | -4,280 00 | 0 00 |
| 12 Dec 05 | SWP027675 SEDOL 917448L | | | | | | | | | | |
| Total United States | | | | -120,172.00 | 156,825.58 | 36,653.58 | 0.00 | 0.00 | 0.00 | 36,653.58 | 0.00 |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

13-7043679

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Settle Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Realized gain/loss | |
|----------------------------|-------------|--|------------------|--------------|-------------|-------------------|------------------|-------------|--------------------|------------------|
| | | | | | | | Short Term | Long Term | Short Term | Long Term |
| Purchases | | | | | | | | | | |
| | | Total S/T translation gain/loss for other assets | | | | | | | 251.81 | |
| | | Total LT translation gain/loss for other assets | | | | | | | 0.00 | |
| | | Total realized gains for other assets | | | | | 91,160.00 | 0.00 | 251.81 | 91,160.00 |
| | | Total realized losses for other assets | | | | | -89,843.33 | 0.00 | 0.00 | -89,591.52 |
| | | Total Other Assets | | | -164,750.22 | 166,318.70 | 1,316.67 | 0.00 | 251.81 | 1,568.48 |
| Liabilities | | | | | | | | | | |
| Other liabilities | | | | | | | | | | |
| United States | | | | | | | | | | |
| 02 Dec 05 | | IRS USD P 5 0-3ML | | 100,000 00 | 0 00 | 4,928 00 | 4,928 00 | 0 00 | 0 00 | 4,928 00 |
| 06 Dec 05 | | 15/12/15 BOA SWP027238 SEDOL 916980L | | | | | | | | |
| 02 Jun 05 | | IRS USD P 5 0-3ML 15/6/15 | | 200,000 00 | -11,160 00 | 4,812 00 | -6,348 00 | 0 00 | 0 00 | -6,348 00 |
| 07 Jun 05 | | GSC SWP023401 5 0% 15/06/2015 SEDOL 914208L | | | | | | | | |
| 02 Jun 05 | | IRS USD P 5 0-3ML 15/6/15 BOA | | 100,000 00 | -5,580 00 | 2,205 35 | -3,374 65 | 0 00 | 0 00 | -3,374 65 |
| 07 Jun 05 | | SWP023385 5 0% 15/06/2015 SEDOL 914259L | | | | | | | | |
| 05 Apr 05 | | IRS USD P 5 0-3ML 15/6/15 BOA | | 1,500,000 00 | -2,820 00 | 33,080 22 | 30,260 22 | 0 00 | 0 00 | 30,260 22 |
| 07 Apr 05 | | SWP023385 5 0% 15/06/2015 SEDOL 914259L | | | | | | | | |
| 07 Dec 05 | | IRS USD R 3ML-4 0 | | 2,000,000 00 | -84,860 00 | 78,400 00 | -6,460 00 | 0 00 | 0 00 | -6,460 00 |
| 09 Dec 05 | | 15/12/05 SWP075096 SEDOL 919380L | | | | | | | | |
| Total United States | | | | | | 123,425.57 | 19,005.57 | 0.00 | 0.00 | 19,005.57 |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Settle Date | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | | |
|------------------------|---|-------------|------------------|-------------|-------------|-------------|------------|------------|-------------|--------------------|------------|--|
| | | | | | | | Short Term | Long Term | | Short Term | Long Term | |
| Purchases | | | | | | | | | | | | |
| | Total S/T translation gain/loss for liabilities | | | | | | | | 0.00 | | | |
| | Total L/T translation gain/loss for liabilities | | | | | | | | 0.00 | | | |
| | Total realized gains for liabilities | | | | | | 35,188.22 | 0.00 | 0.00 | | 35,188.22 | |
| | Total realized losses for liabilities | | | | | | -16,182.65 | 0.00 | 0.00 | | -16,182.65 | |
| | Total Liabilities | | | | -104,420.00 | 123,425.57 | 19,005.57 | 0.00 | 0.00 | | 19,005.57 | |
| | Total Purchases | | | | -370,024.05 | 419,455.57 | 49,179.71 | 0.00 | 251.81 | | 49,431.52 | |
| Sales | | | | | | | | | | | | |
| Fixed income | | | | | | | | | | | | |
| Corporate bonds | | | | | | | | | | | | |
| United States | | | | | | | | | | | | |
| 21 Dec 05 | COMCAST CABLE COMMUNICATIONS | | | -300,000 00 | 325,848 00 | -336,168 30 | 0 00 | -10,320 30 | 0 00 | | 0 00 | |
| 27 Dec 05 | INC 7 125 06-15-13 7 125 06-15-2013 | | | | | | | | | | -10,320 30 | |
| | BEO SEDOL 2763011 | | | | | | | | | | | |
| 22 Dec 03 | | | | -300,000 00 | 325,848 00 | -336,168 30 | 0 00 | -10,320 30 | 0 00 | | -10,320 30 | |
| 21 Dec 05 | ENTERPRISE PRODS OPER L P SR | | | -200,000 00 | 194,530 00 | -199,569 01 | 0 00 | -5,039 01 | 0 00 | | -5,039 01 | |
| 27 Dec 05 | NT 4 625% DUE | | | | | | | | | | | |
| | 10-15-2009/03-02-2005 REG CUSIP | | | | | | | | | | | |
| | 293791AM1 | | | | | | | | | | | |
| 23 Sep 04 | | | | -200,000 00 | 194,530 00 | -199,569 01 | 0 00 | -5,039 01 | 0 00 | | -5,039 01 | |
| 08 Aug 05 | ENTERPRISE PRODS OPER L P SR | | | -50,000 00 | 49,139 50 | -49,920 50 | -781 00 | 0 00 | 0 00 | | -781 00 | |
| 11 Aug 05 | NT 4 95% DUE | | | | | | | | | | | |
| | 06-01-2010/06-01-2005 BEO SEDOL | | | | | | | | | | | |
| | B09MBP8 | | | | | | | | | | | |
| 25 May 05 | | | | -50,000 00 | 49,139 50 | -49,920 50 | -781 00 | 0 00 | 0 00 | | -781 00 | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | | Security Description | Realized gain/loss | | Market | | Translation | | Total | |
|------------------------|------------------|------------------------------------|--------------------|------------|-------------|------------|-------------|------------|-----------|------------|
| Settle Date | Acquisition Date | | Shares/Par | Proceeds | Cost | Short Term | Long Term | Short Term | Long Term | |
| Sales | | | | | | | | | | |
| Fixed income | | | | | | | | | | |
| Corporate bonds | | | | | | | | | | |
| United States | | | | | | | | | | |
| 04 Aug 05 | | ENTERPRISE PRODS OPER L P SR | -100,000 00 | 99,200 00 | -99,840 66 | -640 66 | 0 00 | 0 00 | 0 00 | -640 66 |
| 09 Aug 05 | | NT 4 95% DUE | | | | | | | | |
| | | 06-01-2010/06-01-2005 BEO SEDOL | | | | | | | | |
| | | B09MBP8 | | | | | | | | |
| | | 25 May 05 | -100,000 00 | 99,200 00 | -99,840 66 | -640 66 | 0 00 | 0 00 | 0 00 | -640 66 |
| 16 Sep 05 | | FORD MTR CR CO NT 5 8% DUE | -100,000 00 | 95,000 00 | -92,836 30 | 2,163 70 | 0 00 | 0 00 | 0 00 | 2,163 70 |
| 21 Sep 05 | | 01-12-2009 BEO CUSIP 345397SG9 | | | | | | | | |
| | | 26 May 05 | -100,000 00 | 95,000 00 | -92,836 30 | 2,163 70 | 0 00 | 0 00 | 0 00 | 2,163 70 |
| 16 Sep 05 | | FORD MTR CR CO SR NT VAR RT | -100,000 00 | 92,125 00 | -89,969 96 | 2,155 04 | 0 00 | 0 00 | 0 00 | 2,155 04 |
| 21 Sep 05 | | DUE 01-15-2010 SEDOL | | | | | | | | |
| | | B04SDT9 | | | | | | | | |
| | | 26 May 05 | -100,000 00 | 92,125 00 | -89,969 96 | 2,155 04 | 0 00 | 0 00 | 0 00 | 2,155 04 |
| 16 Sep 05 | | GEN MTRS ACCEP CORP GM 8 DUE | -250,000 00 | 229,375 00 | -278,975 55 | 0 00 | -49,600 55 | 0 00 | 0 00 | -49,600 55 |
| 21 Sep 05 | | 11-01-2031 BEO SEDOL 2813369 | | | | | | | | |
| | | 30 Dec 03 | -250,000 00 | 229,375 00 | -278,975 55 | 0 00 | -49,600 55 | 0 00 | 0 00 | -49,600 55 |
| 04 Aug 05 | | GEN MTRS ACCEP CORP NT DTD | -20,000 00 | 20,200 00 | -20,096 14 | 103 86 | 0 00 | 0 00 | 0 00 | 103 86 |
| 09 Aug 05 | | 01/14/2001 6 75 DUE 01-15-2006 BEO | | | | | | | | |
| | | CUSIP 370425RT9 | | | | | | | | |
| | | 17 Mar 05 | -20,000 00 | 20,200 00 | -20,096 14 | 103 86 | 0 00 | 0 00 | 0 00 | 103 86 |
| 15 Sep 05 | | GEN MTRS CORP SR NT 8 375 DUE | -150,000 00 | 122,625 00 | -143,071 97 | -20,446 97 | 0 00 | 0 00 | 0 00 | -20,446 97 |
| 20 Sep 05 | | 07-15-2033REG SEDOL 2856148 | | | | | | | | |

STMT 181

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD-PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | | Security Description | Shares/Par | | Proceeds | Cost | Market | | Realized gain/loss | | |
|---|-----------------------|-------------------------------|-------------|-----------|---------------------|----------------------|-------------------|--------------------|--------------------|-------------------|--------------------|
| Settle Date | Acquisition Date | | Short Term | Long Term | | | Short Term | Long Term | Short Term | Long Term | |
| Sales | | | | | | | | | | | |
| Fixed income | | | | | | | | | | | |
| Corporate bonds | | | | | | | | | | | |
| United States | | | | | | | | | | | |
| 11 Mar 05 | | | -150,000 00 | | 122,625 00 | -143,071 97 | -20,446 97 | 0 00 | 0 00 | -20,446 97 | 0 00 |
| 21 Dec 05 | | MORGAN STANLEY GLOBAL SUB NT | | | | | | | | | |
| 27 Dec 05 | 04-01-2014 | 4 75 DUE BEO SEDOL | -150,000 00 | | 142,963 50 | -145,627 08 | 0 00 | -2,663 58 | 0 00 | 0 00 | -2,663 58 |
| | | B00K548 | | | | | | | | | |
| 05 Oct 04 | | | -150,000 00 | | 142,963 50 | -145,627 08 | 0 00 | -2,663 58 | 0 00 | 0 00 | -2,663 58 |
| 21 Dec 05 | | PROGRESS ENERGY INC 6 85 DUE | | | | | | | | | |
| 27 Dec 05 | 04-15-2012/04-17-2002 | BEO SEDOL | -150,000 00 | | 160,314 00 | -164,329 07 | 0 00 | -4,015 07 | 0 00 | 0 00 | -4,015 07 |
| | | 2876964 | | | | | | | | | |
| 30 Dec 03 | | | -150,000 00 | | 160,314 00 | -164,329 07 | 0 00 | -4,015 07 | 0 00 | 0 00 | -4,015 07 |
| 21 Dec 05 | | PROGRESS ENERGY INC SR NT 7 1 | | | | | | | | | |
| 27 Dec 05 | 03-01-2011 | BEO SEDOL | -600,000 00 | | 644,076 00 | -679,710 00 | 0 00 | -35,634 00 | 0 00 | 0 00 | -35,634 00 |
| | | 2734318 | | | | | | | | | |
| 01 Nov 04 | | | -400,000 00 | | 429,384 00 | -452,972 00 | 0 00 | -23,588 00 | 0 00 | 0 00 | -23,588 00 |
| 04 Nov 04 | | | -200,000 00 | | 214,692 00 | -226,738 00 | 0 00 | -12,046 00 | 0 00 | 0 00 | -12,046 00 |
| Total United States | | | | | 2,175,396.00 | -2,300,114.54 | -17,446.03 | -107,272.51 | 0.00 | -17,446.03 | -107,272.51 |
| Fixed income derivatives - options | | | | | | | | | | | |
| United States | | | | | | | | | | | |
| 23 Nov 05 | | FUT CALL DEC 05 T-NOTE OPTION | | | | | | | | | |
| 23 Nov 05 | | 114 CUSIP 999999OAB | 39 00 | | 0 00 | 11,298 69 | 11,298 69 | 0 00 | 0 00 | 11,298 69 | 0 00 |
| 31 Aug 05 | | | 39 00 | | 0 00 | 11,298 69 | 11,298 69 | 0 00 | 0 00 | 11,298 69 | 0 00 |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

13-7043679

Account number DDF03

DD-PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | Total | |
|---|----------------------------------|--------------------|------------|-------------|------------|------------|-----------|
| Trade Date | Security Description | Market | Cost | Proceeds | Shares/Par | Short Term | Long Term |
| Settle Date | Acquisition Date | Short Term | Long Term | Translation | Short Term | Long Term | |
| Sales | | | | | | | |
| Fixed income | | | | | | | |
| Fixed income derivatives - options | | | | | | | |
| United States | | | | | | | |
| 31 Aug 05 | FUT CALL DEC 05 T-NOTE OPTION | | | | | | |
| 31 Aug 05 | 114 CUSIP 999999OA8 | 0.00 | -11,298.69 | 11,298.69 | -39.00 | 0.00 | 0.00 |
| 23 Mar 05 | FUT CALL JUN 05 T-NOTE OPTION | | | | | | |
| 23 Mar 05 | 111 CUSIP 999999OA8 | 0.00 | -2,535.12 | 2,535.12 | -24.00 | 0.00 | 0.00 |
| 23 May 05 | FUT CALL JUN 05 T-NOTE OPTION | | | | | | |
| 23 May 05 | 111 CUSIP 999999OA8 | 2,535.12 | 2,535.12 | 0.00 | 24.00 | 2,535.12 | 0.00 |
| 23 Mar 05 | | 2,535.12 | 2,535.12 | 0.00 | 24.00 | 2,535.12 | 0.00 |
| 15 Dec 05 | FUT CALL JUN 06 T-NOTE OPTION | | | | | | |
| 15 Dec 05 | 112 CUSIP 999999OA8 | 0.00 | -6,185.00 | 6,185.00 | -20.00 | 0.00 | 0.00 |
| 30 Nov 05 | FUT CALL MAR 06 T-NOTE OPTION | | | | | | |
| 30 Nov 05 | 112 CUSIP 999999OA8 | 0.00 | -1,591.95 | 1,591.95 | -15.00 | 0.00 | 0.00 |
| 23 Jun 05 | FUT CALL SEP 05 T-NOTE OPTION | | | | | | |
| 23 Jun 05 | 116 CUSIP 999999OA8 | 0.00 | -5,343.25 | 5,343.25 | -29.00 | 0.00 | 0.00 |
| 29 Aug 05 | FUT CALL SEP 05 T-NOTE OPTION | | | | | | |
| 29 Aug 05 | 116 CUSIP 999999OA8 | 5,343.25 | 5,343.25 | 0.00 | 29.00 | 5,343.25 | 0.00 |
| 23 Jun 05 | | 5,343.25 | 5,343.25 | 0.00 | 29.00 | 5,343.25 | 0.00 |
| 31 Aug 05 | FUT PUT DEC 05 T-NOTE OPTION 109 | | | | | | |
| 31 Aug 05 | CUSIP 999999OA8 | 0.00 | -10,842.00 | 10,842.00 | -39.00 | 0.00 | 0.00 |

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

STMT 157

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD-PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | |
|---|----------------------------------|--------------------|----------|-----------|------------|--------|-----------|-------------|------------|-----------|-----------|
| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Market | Long Term | Translation | Short Term | Long Term | Total |
| Sales | | | | | | | | | | | |
| Fixed income | | | | | | | | | | | |
| Fixed income derivatives - options | | | | | | | | | | | |
| United States | | | | | | | | | | | |
| 23 Nov 05 | FUT PUT DEC 05 T-NOTE OPTION 109 | 39 00 | 0 00 | 10,842 00 | 10,842 00 | 0 00 | 0 00 | 0 00 | 10,842 00 | 0 00 | 10,842 00 |
| 23 Nov 05 | CUSIP 9999990A8 | | | | | | | | | | |
| 31 Aug 05 | | 39 00 | 0 00 | 10,842 00 | 10,842 00 | 0 00 | 0 00 | 0 00 | 10,842 00 | 0 00 | 10,842 00 |
| 23 Jun 05 | FUT PUT DEC 05 T-NOTE OPTION 111 | -29 00 | 6,249 50 | -6,249 50 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 23 Jun 05 | CUSIP 9999990A8 | | | | | | | | | | |
| 23 Nov 05 | FUT PUT DEC 05 T-NOTE OPTION 111 | 29 00 | 0 00 | 6,249 50 | 6,249 50 | 0 00 | 0 00 | 0 00 | 6,249 50 | 0 00 | 6,249 50 |
| 23 Nov 05 | CUSIP 9999990A8 | | | | | | | | | | |
| 23 Jun 05 | | 29 00 | 0 00 | 6,249 50 | 6,249 50 | 0 00 | 0 00 | 0 00 | 6,249 50 | 0 00 | 6,249 50 |
| 23 Mar 05 | FUT PUT JUN 05 T-NOTE OPTION 105 | -24 00 | 4,410 00 | -4,410 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 23 Mar 05 | CUSIP 9999990A8 | | | | | | | | | | |
| 15 Dec 05 | FUT PUT JUN 06 T-NOTE OPTION 105 | -20 00 | 7,435 00 | -7,435 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 15 Dec 05 | CUSIP 9999990A8 | | | | | | | | | | |
| 30 Nov 05 | FUT PUT MAR 06 T-NOTE OPTION 105 | -15 00 | 2,060 70 | -2,060 70 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 30 Nov 05 | CUSIP 9999990A8 | | | | | | | | | | |
| 24 Feb 05 | OPF CALL JUN 05 T-NT OPT 113 | -35 00 | 8,072 05 | -8,072 05 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 24 Feb 05 | 05-20-2005 SEDOL 914526U | | | | | | | | | | |

AR3 Additional Checks

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Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | | Security Description | Shares/Par | Proceeds | Cost | Market | | Realized gain/loss | |
|---|------------------|------------------------------------|------------|----------|-----------|------------|-----------|--------------------|-----------|
| Settle Date | Acquisition Date | | | | | Short Term | Long Term | Translation | Total |
| Sales | | | | | | | | | |
| Fixed income | | | | | | | | | |
| Fixed income derivatives - options | | | | | | | | | |
| United States | | | | | | | | | |
| 11 Feb 05 | | OPF CALL JUN 05 T-NT OPT 115 | -6 00 | 1,383 75 | -1,383 75 | 0 00 | 0 00 | 0 00 | 0 00 |
| 11 Feb 05 | 05-20-2005 | SEDOL 914966U | | | | | | | |
| 21 Feb 05 | | OPF CALL MAR 05 T-NT OPT 114 | 19 00 | 0 00 | 9,428 75 | 9,428 75 | 0 00 | 0 00 | 9,428 75 |
| 21 Feb 05 | 02-18-2005 | SEDOL 912951U | | | | | | | |
| | 15 Nov 04 | | 19 00 | 0 00 | 9,428 75 | 9,428 75 | 0 00 | 0 00 | 9,428 75 |
| 21 Feb 05 | | OPF CALL MAR 05 T-NT OPT 114 | 22 00 | 0 00 | 11,261 36 | 11,261 36 | 0 00 | 0 00 | 11,261 36 |
| 21 Feb 05 | 02-18-2005 | SEDOL 912951U | | | | | | | |
| | 08 Nov 04 | | 22 00 | 0 00 | 11,261 36 | 11,261 36 | 0 00 | 0 00 | 11,261 36 |
| 25 Jan 05 | | OPF JUN 05 U S T BONDS 108 | -5 00 | 2,473 45 | -2,473 45 | 0 00 | 0 00 | 0 00 | 0 00 |
| 25 Jan 05 | 05-20-2005 | SEDOL 914446U | | | | | | | |
| 11 Feb 05 | | OPF PUT JUN 05 05-20-2005 T-NT | -6 00 | 1,852 50 | -1,852 50 | 0 00 | 0 00 | 0 00 | 0 00 |
| 11 Feb 05 | | OPT 109 SEDOL 914898U | | | | | | | |
| 24 Feb 05 | | OPF PUT JUN 05 T-NT 108 05-20-2005 | -35 00 | 9,712 50 | -9,712 50 | 0 00 | 0 00 | 0 00 | 0 00 |
| 24 Feb 05 | | SEDOL 914501U | | | | | | | |
| 21 Feb 05 | | OPF PUT MAR 05 T-NOTE OPTION | 19 00 | 0 00 | 8,538 22 | 8,538 22 | 0 00 | 0 00 | 8,538 22 |
| 21 Feb 05 | 109 | 03-18-2005 SEDOL 913146U | | | | | | | |
| | 15 Nov 04 | | 19 00 | 0 00 | 8,538 22 | 8,538 22 | 0 00 | 0 00 | 8,538 22 |

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Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | |
|---|------------------------------|------------------|------------|----------|-----------|------------------|-------------|-------------|--------------------|-------------|
| | | | | | | Short Term | Long Term | | Short Term | Long Term |
| Sales | | | | | | | | | | |
| Fixed income | | | | | | | | | | |
| Fixed income derivatives - options | | | | | | | | | | |
| United States | | | | | | | | | | |
| 21 Feb 05 | OPF PUT MAR 05 T-NOTE OPTION | | 22 00 | 0 00 | 11,605 00 | 0 00 | 0 00 | 0 00 | 11,605 00 | 0 00 |
| 21 Feb 05 | 109 03-18-2005 SEDOL 913146U | | | | | | | | | |
| 08 Nov 04 | | | 22 00 | 0 00 | 11,605 00 | 0 00 | 0 00 | 0 00 | 11,605 00 | 0 00 |
| Total United States | | | | | | -4,343.57 | 0.00 | 0.00 | 77,101.89 | 0.00 |

Government bonds

| | | | | | | | | | | |
|---------------|--|--|---------------|--------------|---------------|-----------|-----------|------|-----------|-----------|
| Brazil | | | | | | | | | | |
| 19 Dec 05 | BRAZIL FEDERATIVE REP NT FLTG | | -50,000 00 | 57,800 00 | -56,588 66 | 0 00 | 1,211 34 | 0 00 | 0 00 | 1,211 34 |
| 22 Dec 05 | RATE 10 71% DUE 08-29-2009 REG SEDOL B01LZ62 | | | | | | | | | |
| 15 Dec 04 | | | -50,000 00 | 57,800 00 | -56,588 66 | 0 00 | 1,211 34 | 0 00 | 0 00 | 1,211 34 |
| 21 Dec 05 | BRAZIL FEDERATIVE REP US\$ | | -400,000 00 | 464,800 00 | -436,658 69 | 0 00 | 28,141 31 | 0 00 | 0 00 | 28,141 31 |
| 27 Dec 05 | GLOBAL BD 10 DUE 08-07-2011 REG SEDOL 2BDZWX4 | | | | | | | | | |
| 22 Dec 03 | | | -400,000 00 | 464,800 00 | -436,658 69 | 0 00 | 28,141 31 | 0 00 | 0 00 | 28,141 31 |
| 19 Dec 05 | BRAZIL(FED REP OF) 10% DEB | | -190,000 00 | 220,115 00 | -207,013 50 | 0 00 | 13,101 50 | 0 00 | 0 00 | 13,101 50 |
| 22 Dec 05 | 07/08/2011 USD1000 SEDOL 7648588 | | | | | | | | | |
| 30 Dec 03 | | | -190,000 00 | 220,115 00 | -207,013 50 | 0 00 | 13,101 50 | 0 00 | 0 00 | 13,101 50 |
| 05 May 05 | BRAZIL(FED REP OF) 11% DEB | | -2,000,000 00 | 2,306,000 00 | -2,292,000 00 | 14,000 00 | 0 00 | 0 00 | 14,000 00 | 0 00 |
| 10 May 05 | 17/08/2040 USD1000 SEDOL 4286958 | | | | | | | | | |

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Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date Settle Date | Security Description Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | Total | |
|---------------------------|--|---------------|---------------------|----------------------|------------------|------------------|-------------------|--------------------|------------------|------------------|
| | | | | | Short Term | Long Term | | | Short Term | Long Term |
| Sales | | | | | | | | | | |
| Fixed income | | | | | | | | | | |
| Government bonds | | | | | | | | | | |
| Brazil | | | | | | | | | | |
| 05 May 05 | | -2,000,000 00 | 2,306,000 00 | -2,292,000 00 | 14,000 00 | 0 00 | 0 00 | 0 00 | 14,000 00 | 0 00 |
| 04 May 05 | BRAZIL(FED REP OF) 11% DEB | -1,000,000 00 | 1,148,000 00 | -1,145,000 00 | 3,000 00 | 0 00 | 0 00 | 0 00 | 3,000 00 | 0 00 |
| 09 May 05 | 17/08/2040 USD1000 SEDOL 4286958 | | | | | | | | | |
| 04 May 05 | | -1,000,000 00 | 1,148,000 00 | -1,145,000 00 | 3,000 00 | 0 00 | 0 00 | 0 00 | 3,000 00 | 0 00 |
| 07 Feb 05 | BRAZIL(FED REP OF) 11% DEB | -1,000,000 00 | 1,187,000 00 | -1,183,500 00 | 3,500 00 | 0 00 | 0 00 | 0 00 | 3,500 00 | 0 00 |
| 10 Feb 05 | 17/08/2040 USD1000 SEDOL 4286958 | | | | | | | | | |
| 07 Feb 05 | | -1,000,000 00 | 1,187,000 00 | -1,183,500 00 | 3,500 00 | 0 00 | 0 00 | 0 00 | 3,500 00 | 0 00 |
| Total Brazil | | | 5,383,715.00 | -5,320,760.85 | 20,500.00 | 42,454.15 | 0.00 | 0.00 | 20,500.00 | 42,454.15 |
| France | | | | | | | | | | |
| 15 Jul 05 | FRANCE (GOVT OF) T-BOND 4 0% | -100,000 00 | 124,405 82 | -126,457 70 | 8,639 79 | 0 00 | -10,691 67 | -2,051 88 | 0 00 | 0 00 |
| 22 Jul 05 | 25/04/2055 SEDOL 527584U | | | | | | | | | |
| 23 Feb 05 | | -100,000 00 | 124,405 82 | -126,457 70 | 8,639 79 | 0 00 | -10,691 67 | -2,051 88 | 0 00 | 0 00 |
| Total France | | | 124,405.82 | -126,457.70 | 8,639.79 | 0.00 | -10,691.67 | -2,051.88 | 0.00 | 0.00 |
| Germany | | | | | | | | | | |
| 14 Feb 05 | GERMANY(FED REP) 4 5% BDS | -500,000 00 | 686,671 51 | -638,946 66 | 0 00 | 20,647 34 | 27,077 51 | 0 00 | 0 00 | 47,724 85 |
| 22 Feb 05 | 4/7/2009 EURO 01 SEDOL 5726011 | | | | | | | | | |
| 22 Dec 03 | | -500,000 00 | 686,671 51 | -638,946 66 | 0 00 | 20,647 34 | 27,077 51 | 0 00 | 0 00 | 47,724 85 |

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01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | |
|---------------------------|---------------------------------|--------------------|---------------------|----------------------|------------------|------------------|---------------|-------------------|-------------------|-------------------|-------|
| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Market | Long Term | Translation | Short Term | Long Term | Total |
| Sales | | | | | | | | | | | |
| Fixed income | | | | | | | | | | | |
| Government bonds | | | | | | | | | | | |
| Germany | | | | | | | | | | | |
| 21 Mar 05 | GERMANY(FED REP) 4 5% BDS | -220,000 00 | 308,870 60 | -280,947 78 | 0 00 | 6,669 20 | 21,253 62 | 0 00 | 0 00 | 27,922 82 | |
| 29 Mar 05 | 4/7/2009 EURO 01 SEDOL 5726011 | | | | | | | | | | |
| 22 Dec 03 | | -220,000 00 | 308,870 60 | -280,947 78 | 0 00 | 6,669 20 | 21,253 62 | 0 00 | 0 00 | 27,922 82 | |
| 11 Mar 05 | GERMANY(FED REP) 4 5% BDS | -300,000 00 | 426,241 05 | -383,184 14 | 0 00 | 10,284 78 | 32,772 13 | 0 00 | 0 00 | 43,056 91 | |
| 18 Mar 05 | 4/7/2009 EURO 01 SEDOL 5726011 | | | | | | | | | | |
| 22 Dec 03 | | -300,000 00 | 426,241 05 | -383,184 14 | 0 00 | 10,284 78 | 32,772 13 | 0 00 | 0 00 | 43,056 91 | |
| 24 Mar 05 | GERMANY(FED REP) 5 5% BDS | -500,000 00 | 786,930 98 | -802,410 97 | -11,125 62 | 0 00 | -4,354 37 | -15,479 99 | -15,479 99 | 0 00 | |
| 04 Apr 05 | 4/1/2031 EURO 01 SEDOL 4644910 | | | | | | | | | | |
| 18 Jan 05 | | -500,000 00 | 786,930 98 | -802,410 97 | -11,125 62 | 0 00 | -4,354 37 | -15,479 99 | -15,479 99 | 0 00 | |
| 24 Jun 05 | GERMANY(FED REP) 5 5% BDS | -600,000 00 | 946,090 99 | -981,893 05 | 60,070 05 | 0 00 | -75,872 11 | -15,802 06 | -15,802 06 | 0 00 | |
| 01 Jul 05 | 4/1/2031 EURO 01 SEDOL 4644910 | | | | | | | | | | |
| 18 Jan 05 | | -600,000 00 | 946,090 99 | -981,893 05 | 60,070 05 | 0 00 | -75,872 11 | -15,802 06 | -15,802 06 | 0 00 | |
| Total Germany | | | 3,154,805.13 | -3,067,382.60 | 48,944.43 | 37,601.32 | 876.78 | -31,282.05 | -31,282.05 | 118,704.58 | |
| Mexico | | | | | | | | | | | |
| 21 Dec 05 | MEXICO(UTD MEX ST) 7 5% NTS | -220,000 00 | 244,090 00 | -242,253 00 | 0 00 | 1,837 00 | 0 00 | 0 00 | 0 00 | 1,837 00 | |
| 27 Dec 05 | 14/1/2012 USD1000 SEDOL 7286988 | | | | | | | | | | |
| 30 Dec 03 | | -220,000 00 | 244,090 00 | -242,253 00 | 0 00 | 1,837 00 | 0 00 | 0 00 | 0 00 | 1,837 00 | |
| Total Mexico | | | 244,090.00 | -242,253.00 | 0.00 | 1,837.00 | 0.00 | 0.00 | 0.00 | 1,837.00 | |
| Russian Federation | | | | | | | | | | | |

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account 70436 79F03

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | |
|---------------------------------|-------------------------------|--------------------|-------------------|--------------------|-------------|------------------|-------------|-------------|------------------|
| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term |
| Settle Date | Acquisition Date | | | | Market | Market | | Total | Total |
| Sales | | | | | | | | | |
| Fixed income | | | | | | | | | |
| Government bonds | | | | | | | | | |
| Russian Federation | | | | | | | | | |
| 20 Dec 05 | RUSSIAN FEDERATION 5%-VAR BDS | -137,000 00 | 153,268 75 | -131,310 30 | 0 00 | 21,958 45 | 0 00 | 0 00 | 21,958 45 |
| 23 Dec 05 | 3/30 USD REGS SEDOL 4230814 | | | | | | | | |
| 30 Dec 03 | | -125,000 00 | 139,843 75 | -120,119 69 | 0 00 | 19,724 06 | 0 00 | 0 00 | 19,724 06 |
| 16 Jul 04 | | -12,000 00 | 13,425 00 | -11,190 61 | 0 00 | 2,234 39 | 0 00 | 0 00 | 2,234 39 |
| 28 Dec 05 | RUSSIAN FEDERATION 5%-VAR BDS | -350,000 00 | 395,281 25 | -326,403 28 | 0 00 | 68,877 97 | 0 00 | 0 00 | 68,877 97 |
| 30 Dec 05 | 3/30 USD REGS SEDOL 4230814 | | | | | | | | |
| 16 Jul 04 | | -350,000 00 | 395,281 25 | -326,403 28 | 0 00 | 68,877 97 | 0 00 | 0 00 | 68,877 97 |
| 22 Dec 05 | RUSSIAN FEDERATION 8 25% BDS | -350,000 00 | 372,531 25 | -388,937 50 | 0 00 | -16,406 25 | 0 00 | 0 00 | -16,406 25 |
| 28 Dec 05 | 31/3/10 USDREGS SEDOL 4230717 | | | | | | | | |
| 21 Oct 04 | | -350,000 00 | 372,531 25 | -388,937 50 | 0 00 | -16,406 25 | 0 00 | 0 00 | -16,406 25 |
| Total Russian Federation | | | 921,081.25 | -846,651.08 | 0.00 | 74,430.17 | 0.00 | 0.00 | 74,430.17 |
| Spain | | | | | | | | | |
| 12 Aug 05 | SPAIN(KINGDOM OF) 5 75% BDS | -138,000 00 | 227,491 71 | -228,498 23 | 13,558 90 | 0 00 | -14,565 42 | -1,006 52 | 0 00 |
| 19 Aug 05 | 30/7/32 EUR1000 SEDOL 7040582 | | | | | | | | |
| 21 Mar 05 | | -138,000 00 | 227,491 71 | -228,498 23 | 13,558 90 | 0 00 | -14,565 42 | -1,006 52 | 0 00 |
| 14 Apr 05 | SPAIN(KINGDOM OF) 5 75% BDS | -300,000 00 | 490,466 10 | -496,014 11 | 13,390 75 | 0 00 | -18,938 76 | -5,548 01 | 0 00 |
| 21 Apr 05 | 30/7/32 EUR1000 SEDOL 7040582 | | | | | | | | |
| 11 Mar 05 | | -300,000 00 | 490,466 10 | -496,014 11 | 13,390 75 | 0 00 | -18,938 76 | -5,548 01 | 0 00 |
| 06 May 05 | SPAIN(KINGDOM OF) 5 75% BDS | -272,000 00 | 451,997 32 | -450,365 26 | 14,874 81 | 0 00 | -13,242 75 | 1,632 06 | 0 00 |
| 13 May 05 | 30/7/32 EUR1000 SEDOL 7040582 | | | | | | | | |

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | |
|-------------------------|--|--------------------|---------------------|----------------------|------------------|-------------|-------------------|------------------|-------------|------------------|-------------|
| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total | |
| Settle Date | Acquisition Date | | | | | | | | | | |
| Sales | | | | | | | | | | | |
| Fixed income | | | | | | | | | | | |
| Government bonds | | | | | | | | | | | |
| Spain | | | | | | | | | | | |
| 11 Mar 05 | | -100,000 00 | 166,175 49 | -165,306 97 | 6,656 31 | 0 00 | -5,787 79 | 868 52 | 0 00 | 868 52 | 0 00 |
| 21 Mar 05 | | -172,000 00 | 285,821 83 | -285,058 29 | 8,218 50 | 0 00 | -7,454 96 | 763 54 | 0 00 | 763 54 | 0 00 |
| 24 Jun 05 | SPAIN(KINGDOM OF) 5 75% BDS | -100,000 00 | 163,520 78 | -165,657 13 | 13,273 04 | 0 00 | -15,409 39 | -2,136 35 | 0 00 | -2,136 35 | 0 00 |
| 01 Jul 05 | 30/7/32 EUR1000 SEDOL 7040582 | | | | | | | | | | |
| 21 Mar 05 | | -100,000 00 | 163,520 78 | -165,657 13 | 13,273 04 | 0 00 | -15,409 39 | -2,136 35 | 0 00 | -2,136 35 | 0 00 |
| Total Spain | | | 1,333,475.91 | -1,340,534.73 | 55,097.50 | 0.00 | -62,156.32 | -7,058.82 | 0.00 | -7,058.82 | 0.00 |
| United States | | | | | | | | | | | |
| 04 Nov 05 | UNITED STATES TREAS BDS 8 1/8% | -300,000 00 | 404,250 00 | -425,361 00 | -21,111 00 | 0 00 | 0 00 | -21,111 00 | 0 00 | -21,111 00 | 0 00 |
| 07 Nov 05 | 15/5/2021USD1000 8 125% DUE | | | | | | | | | | |
| | 05-15-2021 REG SEDOL 2931175 | | | | | | | | | | |
| 12 Jul 05 | | -300,000 00 | 404,250 00 | -425,361 00 | -21,111 00 | 0 00 | 0 00 | -21,111 00 | 0 00 | -21,111 00 | 0 00 |
| 15 Nov 05 | UNITED STATES TREAS BDS 8% | -1,000,000 00 | 1,350,742 19 | -1,405,767 00 | -55,024 81 | 0 00 | 0 00 | -55,024 81 | 0 00 | -55,024 81 | 0 00 |
| 17 Nov 05 | 11/15/2021 USD1000 8% DUE | | | | | | | | | | |
| | 11-15-2021/04-29-1999 REG SEDOL 2913151 | | | | | | | | | | |
| 13 Jul 05 | | -1,000,000 00 | 1,350,742 19 | -1,405,767 00 | -55,024 81 | 0 00 | 0 00 | -55,024 81 | 0 00 | -55,024 81 | 0 00 |
| 31 May 05 | UNITED STATES TREAS NTS DTD | -700,000 00 | 716,187 50 | -708,754 52 | 7,432 98 | 0 00 | 0 00 | 7,432 98 | 0 00 | 7,432 98 | 0 00 |
| 01 Jun 05 | 00032 4 25% DUE 08-15-2013 REG SEDOL 2142320 | | | | | | | | | | |
| 20 May 05 | | -700,000 00 | 716,187 50 | -708,754 52 | 7,432 98 | 0 00 | 0 00 | 7,432 98 | 0 00 | 7,432 98 | 0 00 |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

13-7043679

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | | Security Description | Realized gain/loss | | Market | | Total | |
|-------------------------|------------------|---|--------------------|-----------|------------|-----------|------------|-----------|
| Settle Date | Acquisition Date | | Short Term | Long Term | Short Term | Long Term | Short Term | Long Term |
| Sales | | | | | | | | |
| Fixed income | | | | | | | | |
| Government bonds | | | | | | | | |
| United States | | | | | | | | |
| 14 Jun 05 | | UNITED STATES TREAS NTS DTD | | | | | | |
| 15 Jun 05 | | 00032 4 25% DUE 08-15-2013 REG SEDOL 2142320 | -715,712 93 | 0 00 | -5,431 68 | 0 00 | -5,431 68 | 0 00 |
| | 31 May 05 | | -715,712 93 | 0 00 | -5,431 68 | 0 00 | -5,431 68 | 0 00 |
| 12 Aug 05 | | UNITED STATES TREAS NTS DTD | | | | | | |
| 15 Aug 05 | | 00032 4 25% DUE 08-15-2013 REG SEDOL 2142320 | -698,774 32 | 0 00 | 2,866 31 | 0 00 | 2,866 31 | 0 00 |
| | 02 Aug 05 | | -698,774 32 | 0 00 | 2,866 31 | 0 00 | 2,866 31 | 0 00 |
| 02 Aug 05 | | UNITED STATES TREAS NTS DTD | | | | | | |
| 03 Aug 05 | | 00032 4 25% DUE 08-15-2013 REG SEDOL 2142320 | -715,962 32 | 0 00 | -16,837 32 | 0 00 | -16,837 32 | 0 00 |
| | 29 Jun 05 | | -715,962 32 | 0 00 | -16,837 32 | 0 00 | -16,837 32 | 0 00 |
| 03 Nov 05 | | UNITED STATES TREAS NTS DTD | | | | | | |
| 04 Nov 05 | | 00032 4 25% DUE 08-15-2013 REG SEDOL 2142320 | -702,940 98 | 0 00 | -20,167 54 | 0 00 | -20,167 54 | 0 00 |
| | 19 Sep 05 | | -702,940 98 | 0 00 | -20,167 54 | 0 00 | -20,167 54 | 0 00 |
| 29 Jun 05 | | UNITED STATES TREAS NTS DTD | | | | | | |
| 30 Jun 05 | | 00032 4 25% DUE 08-15-2013 REG SEDOL 2142320 | -709,821 26 | 0 00 | 6,803 74 | 0 00 | 6,803 74 | 0 00 |
| | 14 Jun 05 | | -709,821 26 | 0 00 | 6,803 74 | 0 00 | 6,803 74 | 0 00 |
| 19 Sep 05 | | UNITED STATES TREAS NTS DTD | | | | | | |
| 20 Sep 05 | | 00032 4 25% DUE 08-15-2013 REG SEDOL 2142320 | -700,819 66 | 0 00 | 2,461 59 | 0 00 | 2,461 59 | 0 00 |

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

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01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | Total | |
|-------------------------|---|--------------------|--------------------|-------------|---------------|--------------|---------------|
| Trade Date | Security Description | Market | Realized gain/loss | Short Term | Long Term | Short Term | Long Term |
| Settle Date | Acquisition Date | Short Term | Long Term | Translation | Cost | Proceeds | Shares/Par |
| Sales | | | | | | | |
| Fixed income | | | | | | | |
| Government bonds | | | | | | | |
| United States | | | | | | | |
| 12 Aug 05 | | 2,461 59 | 0 00 | 0 00 | -700,819 66 | 703,281 25 | -700,000 00 |
| 03 Nov 05 | UNITED STATES TREAS NTS DTD | | | | | | |
| 04 Nov 05 | 00083 3 5% DUE 02-15-2010 REG SEDOL B067178 | -12,504 71 | 0 00 | 0 00 | -876,223 46 | 863,718 75 | -900,000 00 |
| 12 Aug 05 | | -12,504 71 | 0 00 | 0 00 | -876,223 46 | 863,718 75 | -900,000 00 |
| 11 Oct 05 | UNITED STATES TREAS NTS DTD | | | | | | |
| 13 Oct 05 | 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644 | -7,719 85 | 0 00 | 0 00 | -448,139 77 | 440,419 92 | -450,000 00 |
| 14 Sep 05 | | -7,719 85 | 0 00 | 0 00 | -448,139 77 | 440,419 92 | -450,000 00 |
| 24 Aug 05 | UNITED STATES TREAS NTS DTD | | | | | | |
| 25 Aug 05 | 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644 | 13,232 64 | 0 00 | 0 00 | -2,269,517 36 | 2,282,750 00 | -2,300,000 00 |
| 12 Aug 05 | | 13,232 64 | 0 00 | 0 00 | -2,269,517 36 | 2,282,750 00 | -2,300,000 00 |
| 14 Sep 05 | UNITED STATES TREAS NTS DTD | | | | | | |
| 15 Sep 05 | 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644 | 9,771 58 | 0 00 | 0 00 | -2,281,603 42 | 2,291,375 00 | -2,300,000 00 |
| 24 Aug 05 | | 9,771 58 | 0 00 | 0 00 | -2,281,603 42 | 2,291,375 00 | -2,300,000 00 |
| 03 Nov 05 | UNITED STATES TREAS NTS DTD | | | | | | |
| 04 Nov 05 | 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644 | -23,699 62 | 0 00 | 0 00 | -1,797,531 65 | 1,773,832 03 | -1,850,000 00 |
| 19 Oct 05 | | -23,699 62 | 0 00 | 0 00 | -1,797,531 65 | 1,773,832 03 | -1,850,000 00 |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

13-7043679

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Settle Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | | |
|-------------------------|-------------|---|------------------|---------------|--------------|---------------|------------|-----------|-------------|--------------------|------------|-------|
| | | | | | | | Short Term | Long Term | | Short Term | Long Term | Total |
| Sales | | | | | | | | | | | | |
| Fixed income | | | | | | | | | | | | |
| Government bonds | | | | | | | | | | | | |
| United States | | | | | | | | | | | | |
| 11 Jul 05 | | UNITED STATES TREAS NTS DTD | | -500,000 00 | 501,250 00 | -504,859 48 | -3,609 48 | 0 00 | 0 00 | 0 00 | -3,609 48 | 0 00 |
| 12 Jul 05 | | 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644 | | -500,000 00 | 501,250 00 | -504,859 48 | -3,609 48 | 0 00 | 0 00 | 0 00 | -3,609 48 | 0 00 |
| 07 Jul 05 | | | | -500,000 00 | 501,250 00 | -504,859 48 | -3,609 48 | 0 00 | 0 00 | 0 00 | -3,609 48 | 0 00 |
| 12 Aug 05 | | UNITED STATES TREAS NTS DTD | | -2,300,000 00 | 2,270,531 25 | -2,250,762 46 | 19,768 79 | 0 00 | 0 00 | 0 00 | 19,768 79 | 0 00 |
| 15 Aug 05 | | 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644 | | -2,300,000 00 | 2,270,531 25 | -2,250,762 46 | 19,768 79 | 0 00 | 0 00 | 0 00 | 19,768 79 | 0 00 |
| 04 Aug 05 | | | | -300,000 00 | 296,156 25 | -295,285 32 | 870 93 | 0 00 | 0 00 | 0 00 | 870 93 | 0 00 |
| 08 Aug 05 | | | | -500,000 00 | 493,593 75 | -489,307 59 | 4,286 16 | 0 00 | 0 00 | 0 00 | 4,286 16 | 0 00 |
| 08 Aug 05 | | | | -500,000 00 | 493,593 75 | -487,750 52 | 5,843 23 | 0 00 | 0 00 | 0 00 | 5,843 23 | 0 00 |
| 09 Aug 05 | | | | -500,000 00 | 493,593 75 | -489,504 47 | 4,089 28 | 0 00 | 0 00 | 0 00 | 4,089 28 | 0 00 |
| 09 Aug 05 | | | | -500,000 00 | 493,593 75 | -488,914 56 | 4,679 19 | 0 00 | 0 00 | 0 00 | 4,679 19 | 0 00 |
| 19 Oct 05 | | UNITED STATES TREAS NTS DTD | | -1,850,000 00 | 1,797,968 75 | -1,842,377 81 | -44,409 06 | 0 00 | 0 00 | 0 00 | -44,409 06 | 0 00 |
| 20 Oct 05 | | 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644 | | -1,850,000 00 | 1,797,968 75 | -1,842,377 81 | -44,409 06 | 0 00 | 0 00 | 0 00 | -44,409 06 | 0 00 |
| 14 Sep 05 | | | | -1,850,000 00 | 1,797,968 75 | -1,842,377 81 | -44,409 06 | 0 00 | 0 00 | 0 00 | -44,409 06 | 0 00 |
| 08 Aug 05 | | UNITED STATES TREAS NTS DTD | | -500,000 00 | 487,968 75 | -492,789 19 | -4,820 44 | 0 00 | 0 00 | 0 00 | -4,820 44 | 0 00 |
| 09 Aug 05 | | 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644 | | -500,000 00 | 487,968 75 | -492,789 19 | -4,820 44 | 0 00 | 0 00 | 0 00 | -4,820 44 | 0 00 |
| 03 Aug 05 | | | | -100,000 00 | 97,593 75 | -98,408 30 | -814 55 | 0 00 | 0 00 | 0 00 | -814 55 | 0 00 |
| 04 Aug 05 | | | | -400,000 00 | 390,375 00 | -394,380 89 | -4,005 89 | 0 00 | 0 00 | 0 00 | -4,005 89 | 0 00 |
| 09 Aug 05 | | UNITED STATES TREAS NTS DTD | | -500,000 00 | 489,687 50 | -492,136 09 | -2,448 59 | 0 00 | 0 00 | 0 00 | -2,448 59 | 0 00 |
| 10 Aug 05 | | 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644 | | -500,000 00 | 489,687 50 | -492,136 09 | -2,448 59 | 0 00 | 0 00 | 0 00 | -2,448 59 | 0 00 |

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | |
|-------------------------|---|------------------|-------------|------------|-------------|------------|-----------|-------------|--------------------|-----------|
| | | | | | | Short Term | Long Term | | Short Term | Long Term |
| Sales | | | | | | | | | | |
| Fixed income | | | | | | | | | | |
| Government bonds | | | | | | | | | | |
| United States | | | | | | | | | | |
| 04 Aug 05 | | | -500,000 00 | 489,687 50 | -492,136 09 | -2,448 59 | 0 00 | 0 00 | -2,448 59 | 0 00 |
| 04 Aug 05 | UNITED STATES TREAS NTS DTD | | -800,000 00 | 787,999 99 | -795,679 35 | -7,679 36 | 0 00 | 0 00 | -7,679 36 | 0 00 |
| 05 Aug 05 | 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644 | | | | | | | | | |
| 11 Jul 05 | | | -500,000 00 | 492,499 99 | -500,459 37 | -7,959 38 | 0 00 | 0 00 | -7,959 38 | 0 00 |
| 03 Aug 05 | | | -300,000 00 | 295,500 00 | -295,219 98 | 280 02 | 0 00 | 0 00 | 280 02 | 0 00 |
| 14 Sep 05 | UNITED STATES TREAS NTS DTD | | -130,000 00 | 129,593 75 | -129,679 46 | -285 71 | 0 00 | 0 00 | -285 71 | 0 00 |
| 15 Sep 05 | 00103 3 875%DUE 09-15-2010 REG SEDOL B0KGS58 | | | | | | | | | |
| 07 Sep 05 | | | -130,000 00 | 129,593 75 | -129,679 46 | -285 71 | 0 00 | 0 00 | -285 71 | 0 00 |
| 14 Oct 05 | UNITED STATES TREAS NTS DTD | | -130,000 00 | 127,196 88 | -128,537 82 | -1,340 94 | 0 00 | 0 00 | -1,340 94 | 0 00 |
| 17 Oct 05 | 00103 3 875%DUE 09-15-2010 REG SEDOL B0KGS58 | | | | | | | | | |
| 28 Sep 05 | | | -130,000 00 | 127,196 88 | -128,537 82 | -1,340 94 | 0 00 | 0 00 | -1,340 94 | 0 00 |
| 28 Sep 05 | UNITED STATES TREAS NTS DTD | | -130,000 00 | 128,659 38 | -129,585 57 | -926 19 | 0 00 | 0 00 | -926 19 | 0 00 |
| 29 Sep 05 | 00103 3 875%DUE 09-15-2010 REG SEDOL B0KGS58 | | | | | | | | | |
| 14 Sep 05 | | | -130,000 00 | 128,659 38 | -129,585 57 | -926 19 | 0 00 | 0 00 | -926 19 | 0 00 |
| 03 Nov 05 | UNITED STATES TREAS NTS DTD | | -130,000 00 | 126,232 03 | -127,173 70 | -941 67 | 0 00 | 0 00 | -941 67 | 0 00 |
| 04 Nov 05 | 00103 3 875%DUE 09-15-2010 REG SEDOL B0KGS58 | | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | |
|-------------------------|---|------------------|---------------|--------------|---------------|------------|-----------|-------------|--------------------|------|
| | | | | | | Short Term | Long Term | | | |
| Settle Date | | | | | | Short Term | Long Term | | Total | |
| Sales | | | | | | | | | | |
| Fixed income | | | | | | | | | | |
| Government bonds | | | | | | | | | | |
| United States | | | | | | | | | | |
| 14 Oct 05 | | | -130,000 00 | 126,232 03 | -127,173 70 | -941 67 | 0 00 | 0 00 | -941 67 | 0 00 |
| 28 Jun 05 | UNITED STATES TREAS NTS DTD | | | | | | | | | |
| 30 Jun 05 | 02/15/2001 5% DUE 02-15-2011 BEO SEDOL 2724609 | | -750,000 00 | 797,226 58 | -790,985 78 | 6,240 78 | 0 00 | 0 00 | 6,240 78 | 0 00 |
| 14 Jun 05 | | | -750,000 00 | 797,226 56 | -790,985 78 | 6,240 78 | 0 00 | 0 00 | 6,240 78 | 0 00 |
| 14 Jun 05 | UNITED STATES TREAS NTS DTD | | | | | | | | | |
| 15 Jun 05 | 02/15/2001 5% DUE 02-15-2011 BEO SEDOL 2724609 | | -750,000 00 | 791,718 75 | -794,208 98 | -2,490 23 | 0 00 | 0 00 | -2,490 23 | 0 00 |
| 19 May 05 | | | -750,000 00 | 791,718 75 | -794,208 98 | -2,490 23 | 0 00 | 0 00 | -2,490 23 | 0 00 |
| 15 Nov 05 | US TREAS 7 875 BD 2-15-2021 REG | | | | | | | | | |
| 17 Nov 05 | SEDOL 2915027 | | -300,000 00 | 398,179 69 | -416,544 64 | -18,364 95 | 0 00 | 0 00 | -18,364 95 | 0 00 |
| 06 Jul 05 | | | -300,000 00 | 398,179 69 | -416,544 64 | -18,364 95 | 0 00 | 0 00 | -18,364 95 | 0 00 |
| 15 Nov 05 | US TREAS BDS 6 3/4 15/5/2017 | | | | | | | | | |
| 18 Nov 05 | USD1000 8 75 DUE 05-15-2017 REG SEDOL 2925220 | | -618,000 00 | 837,607 27 | -858,633 52 | -21,026 25 | 0 00 | 0 00 | -21,026 25 | 0 00 |
| 06 May 05 | | | -618,000 00 | 837,607 27 | -858,633 52 | -21,026 25 | 0 00 | 0 00 | -21,026 25 | 0 00 |
| 23 Feb 05 | US TREAS BDS DTD 02/15/1993 7 125 | | | | | | | | | |
| 24 Feb 05 | DUE 02-15-2023/11-27-1998 REG SEDOL 2912299 | | -2,000,000 00 | 2,592,890 63 | -2,579,843 75 | 13,046 88 | 0 00 | 0 00 | 13,046 88 | 0 00 |
| 23 Feb 05 | | | -2,000,000 00 | 2,592,890 63 | -2,579,843 75 | 13,046 88 | 0 00 | 0 00 | 13,046 88 | 0 00 |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | Market | | Total | | |
|-------------------------|-------------------------------------|--------------------|--------------|---------------|------------|-----------|------------|-----------|
| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Long Term | Short Term | Long Term |
| Sales | | | | | | | | |
| Fixed income | | | | | | | | |
| Government bonds | | | | | | | | |
| United States | | | | | | | | |
| 03 Nov 05 | US TREAS BDS DTD 08/15/1993 6 25 | -275,000 00 | 317,904 30 | -341,857 93 | -23,953 63 | 0 00 | -23,953 63 | 0 00 |
| 07 Nov 05 | DUE 08-15-2023 REG SEDOL 2933223 | | | | | | | |
| 28 Jun 05 | | -275,000 00 | 317,904 30 | -341,857 93 | -23,953 63 | 0 00 | -23,953 63 | 0 00 |
| 26 May 05 | US TREAS NTS 4 875 DUE 02-15-2012 | -5,700,000 00 | 6,038,437 51 | -6,021,110 61 | 17,326 90 | 0 00 | 17,326 90 | 0 00 |
| 27 May 05 | REG SEDOL 2846547 | | | | | | | |
| 19 May 05 | | -5,700,000 00 | 6,038,437 51 | -6,021,110 61 | 17,326 90 | 0 00 | 17,326 90 | 0 00 |
| 07 Sep 05 | US TREAS NTS 4 875 DUE 02-15-2012 | -10,000 00 | 10,487 50 | -10,595 37 | -107 87 | 0 00 | -107 87 | 0 00 |
| 08 Sep 05 | REG SEDOL 2846547 | | | | | | | |
| 23 Jun 05 | | -10,000 00 | 10,487 50 | -10,595 37 | -107 87 | 0 00 | -107 87 | 0 00 |
| 15 Aug 05 | US TREAS NTS 4 875 DUE 02-15-2012 | -700,000 00 | 726,988 28 | -742,035 75 | -15,047 47 | 0 00 | -15,047 47 | 0 00 |
| 16 Aug 05 | REG SEDOL 2846547 | | | | | | | |
| 23 Jun 05 | | -700,000 00 | 726,988 28 | -742,035 75 | -15,047 47 | 0 00 | -15,047 47 | 0 00 |
| 23 Jun 05 | US TREAS NTS 4 875 DUE 02-15-2012 | -5,700,000 00 | 6,052,687 50 | -6,022,545 64 | 30,141 86 | 0 00 | 30,141 86 | 0 00 |
| 24 Jun 05 | REG SEDOL 2846547 | | | | | | | |
| 21 Jun 05 | | -5,700,000 00 | 6,052,687 50 | -6,022,545 64 | 30,141 86 | 0 00 | 30,141 86 | 0 00 |
| 10 Aug 05 | US TREAS NTS 4 875 DUE 02-15-2012 | -500,000 00 | 516,601 56 | -530,079 40 | -13,477 84 | 0 00 | -13,477 84 | 0 00 |
| 11 Aug 05 | REG SEDOL 2846547 | | | | | | | |
| 23 Jun 05 | | -500,000 00 | 516,601 56 | -530,079 40 | -13,477 84 | 0 00 | -13,477 84 | 0 00 |

AR3 Additional Checks

Doris Duke Charitable Foundation

13-7043679

Account number DDF03

01 Jan 05 - 31 Dec 05

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◆ **Realized Gain/Loss Detail - Taxable**

| | | Realized gain/loss | | Market | | Total | | |
|-------------------------|-----------------------------------|--------------------|--------------|---------------|------------|-----------|------------|-----------|
| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Long Term | Short Term | Long Term |
| Settle Date | Acquisition Date | | | | | | | |
| Sales | | | | | | | | |
| Fixed income | | | | | | | | |
| Government bonds | | | | | | | | |
| United States | | | | | | | | |
| 09 Jun 05 | US TREAS NTS 4 875 DUE 02-15-2012 | -5,700,000 00 | 6,065,156 25 | -6,078,886 41 | -13,730 16 | 0 00 | -13,730 16 | 0 00 |
| 10 Jun 05 | REG SEDOL 2846547 | | | | | | | |
| 02 Jun 05 | | -5,700,000 00 | 6,065,156 25 | -6,078,886 41 | -13,730 16 | 0 00 | -13,730 16 | 0 00 |
| 30 Mar 05 | US TREAS NTS 4 875 DUE 02-15-2012 | -300,000 00 | 308,156 25 | -309,292 74 | -1,136 49 | 0 00 | -1,136 49 | 0 00 |
| 31 Mar 05 | REG SEDOL 2846547 | | | | | | | |
| 18 Mar 05 | | -300,000 00 | 308,156 25 | -309,292 74 | -1,136 49 | 0 00 | -1,136 49 | 0 00 |
| 16 Jun 05 | US TREAS NTS 4 875 DUE 02-15-2012 | -5,700,000 00 | 6,015,281 25 | -6,059,253 40 | -43,972 15 | 0 00 | -43,972 15 | 0 00 |
| 17 Jun 05 | REG SEDOL 2846547 | | | | | | | |
| 09 Jun 05 | | -5,700,000 00 | 6,015,281 25 | -6,059,253 40 | -43,972 15 | 0 00 | -43,972 15 | 0 00 |
| 03 Aug 05 | US TREAS NTS 4 875 DUE 02-15-2012 | -600,000 00 | 622,546 88 | -636,185 76 | -13,638 88 | 0 00 | -13,638 88 | 0 00 |
| 04 Aug 05 | REG SEDOL 2846547 | | | | | | | |
| 23 Jun 05 | | -600,000 00 | 622,546 88 | -636,185 76 | -13,638 88 | 0 00 | -13,638 88 | 0 00 |
| 09 Aug 05 | US TREAS NTS 4 875 DUE 02-15-2012 | -700,000 00 | 721,437 50 | -742,126 23 | -20,688 73 | 0 00 | -20,688 73 | 0 00 |
| 10 Aug 05 | REG SEDOL 2846547 | | | | | | | |
| 23 Jun 05 | | -700,000 00 | 721,437 50 | -742,126 23 | -20,688 73 | 0 00 | -20,688 73 | 0 00 |
| 07 Sep 05 | US TREAS NTS 4 875 DUE 02-15-2012 | -30,000 00 | 31,483 93 | -31,786 12 | -302 19 | 0 00 | -302 19 | 0 00 |
| 08 Sep 05 | REG SEDOL 2846547 | | | | | | | |
| 23 Jun 05 | | -30,000 00 | 31,483 93 | -31,786 12 | -302 19 | 0 00 | -302 19 | 0 00 |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | |
|-------------------------|-----------------------------------|------------------|---------------|--------------|---------------|------------|-----------|-------------|--------------------|-----------|
| | | | | | | Short Term | Long Term | | Short Term | Long Term |
| Sales | | | | | | | | | | |
| Fixed income | | | | | | | | | | |
| Government bonds | | | | | | | | | | |
| United States | | | | | | | | | | |
| 19 May 05 | US TREAS NTS 4 875 DUE 02-15-2012 | | -5,700,000 00 | 6,024,187 50 | -6,001,614 54 | 22,572 96 | 0 00 | 0 00 | 22,572 96 | 0 00 |
| 20 May 05 | REG SEDOL 2846547 | | | | | | | | | |
| 12 May 05 | | | -5,700,000 00 | 6,024,187 50 | -6,001,614 54 | 22,572 96 | 0 00 | 0 00 | 22,572 96 | 0 00 |
| 12 May 05 | US TREAS NTS 4 875 DUE 02-15-2012 | | -5,700,000 00 | 6,004,593 74 | -5,907,132 35 | 97,461 39 | 0 00 | 0 00 | 97,461 39 | 0 00 |
| 13 May 05 | REG SEDOL 2846547 | | | | | | | | | |
| 18 Mar 05 | | | -2,900,000 00 | 3,054,968 74 | -2,988,516 61 | 66,452 13 | 0 00 | 0 00 | 66,452 13 | 0 00 |
| 28 Mar 05 | | | -300,000 00 | 316,031 25 | -307,052 95 | 8,978 30 | 0 00 | 0 00 | 8,978 30 | 0 00 |
| 30 Mar 05 | | | -300,000 00 | 316,031 25 | -307,759 95 | 8,271 30 | 0 00 | 0 00 | 8,271 30 | 0 00 |
| 25 Apr 05 | | | -2,200,000 00 | 2,317,562 50 | -2,303,802 84 | 13,759 66 | 0 00 | 0 00 | 13,759 66 | 0 00 |
| 18 Aug 05 | US TREAS NTS 4 875 DUE 02-15-2012 | | -500,000 00 | 519,785 16 | -529,992 01 | -10,206 85 | 0 00 | 0 00 | -10,206 85 | 0 00 |
| 19 Aug 05 | REG SEDOL 2846547 | | | | | | | | | |
| 23 Jun 05 | | | -500,000 00 | 519,785 16 | -529,992 01 | -10,206 85 | 0 00 | 0 00 | -10,206 85 | 0 00 |
| 04 Aug 05 | US TREAS NTS 4 875 DUE 02-15-2012 | | -600,000 00 | 622,640 63 | -636,172 83 | -13,532 20 | 0 00 | 0 00 | -13,532 20 | 0 00 |
| 05 Aug 05 | REG SEDOL 2846547 | | | | | | | | | |
| 23 Jun 05 | | | -600,000 00 | 622,640 63 | -636,172 83 | -13,532 20 | 0 00 | 0 00 | -13,532 20 | 0 00 |
| 08 Aug 05 | US TREAS NTS 4 875 DUE 02-15-2012 | | -700,000 00 | 722,367 19 | -742,141 32 | -19,774 13 | 0 00 | 0 00 | -19,774 13 | 0 00 |
| 09 Aug 05 | REG SEDOL 2846547 | | | | | | | | | |
| 23 Jun 05 | | | -700,000 00 | 722,367 19 | -742,141 32 | -19,774 13 | 0 00 | 0 00 | -19,774 13 | 0 00 |
| 02 Jun 05 | US TREAS NTS 4 875 DUE 02-15-2012 | | -5,700,000 00 | 6,084,750 00 | -6,032,367 35 | 52,382 65 | 0 00 | 0 00 | 52,382 65 | 0 00 |
| 03 Jun 05 | REG SEDOL 2846547 | | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043678
Account number 8DF03

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | |
|-------------------------|-----------------------------------|------------------|---------------|--------------|---------------|------------|-----------|-------------|--------------------|-----------|
| | | | | | | Short Term | Long Term | | Short Term | Long Term |
| Sales | | | | | | | | | | |
| Fixed income | | | | | | | | | | |
| Government bonds | | | | | | | | | | |
| United States | | | | | | | | | | |
| 26 May 05 | | | -5,700,000 00 | 6,084,750 00 | -6,032,367 35 | 52,382 65 | 0 00 | 0 00 | 52,382 65 | 0 00 |
| 10 Aug 05 | US TREAS NTS 4 875 DUE 02-15-2012 | | -300,000 00 | 309,960 94 | -318,047 64 | -8,086 70 | 0 00 | 0 00 | -8,086 70 | 0 00 |
| 11 Aug 05 | REG SEDOL 2846547 | | | | | | | | | |
| 23 Jun 05 | | | -300,000 00 | 309,960 94 | -318,047 64 | -8,086 70 | 0 00 | 0 00 | -8,086 70 | 0 00 |
| 07 Sep 05 | US TREAS NTS 4 875 DUE 02-15-2012 | | -30,000 00 | 31,467 69 | -31,786 10 | -318 41 | 0 00 | 0 00 | -318 41 | 0 00 |
| 08 Sep 05 | REG SEDOL 2846547 | | | | | | | | | |
| 23 Jun 05 | | | -30,000 00 | 31,467 69 | -31,786 10 | -318 41 | 0 00 | 0 00 | -318 41 | 0 00 |
| 17 Aug 05 | US TREAS NTS 4 875 DUE 02-15-2012 | | -1,000,000 00 | 1,039,062 50 | -1,060,006 36 | -20,943 86 | 0 00 | 0 00 | -20,943 86 | 0 00 |
| 18 Aug 05 | REG SEDOL 2846547 | | | | | | | | | |
| 23 Jun 05 | | | -1,000,000 00 | 1,039,062 50 | -1,060,006 36 | -20,943 86 | 0 00 | 0 00 | -20,943 86 | 0 00 |
| 07 Sep 05 | US TREAS NTS 4 875 DUE 02-15-2012 | | -30,000 00 | 31,494 81 | -31,786 12 | -291 31 | 0 00 | 0 00 | -291 31 | 0 00 |
| 08 Sep 05 | REG SEDOL 2846547 | | | | | | | | | |
| 23 Jun 05 | | | -30,000 00 | 31,494 81 | -31,786 12 | -291 31 | 0 00 | 0 00 | -291 31 | 0 00 |
| 21 Jun 05 | US TREAS NTS 4 875 DUE 02-15-2012 | | -5,700,000 00 | 6,024,187 50 | -6,011,197 06 | 12,990 44 | 0 00 | 0 00 | 12,990 44 | 0 00 |
| 22 Jun 05 | REG SEDOL 2846547 | | | | | | | | | |
| 16 Jun 05 | | | -5,700,000 00 | 6,024,187 50 | -6,011,197 06 | 12,990 44 | 0 00 | 0 00 | 12,990 44 | 0 00 |
| 18 Mar 05 | US TREAS NTS 4 875 DUE 02-15-2012 | | -3,200,000 00 | 3,305,000 00 | -3,341,050 57 | -36,050 57 | 0 00 | 0 00 | -36,050 57 | 0 00 |
| 22 Mar 05 | REG SEDOL 2846547 | | | | | | | | | |
| 09 Dec 04 | | | -1,200,000 00 | 1,239,375 00 | -1,271,777 26 | -32,402 26 | 0 00 | 0 00 | -32,402 26 | 0 00 |

STMT 157

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD-PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | |
|--|--|------------------|---------------|----------------------|-----------------------|--------------------|-------------|-------------|--------------------|-------------|
| | | | | | | Short Term | Long Term | | Short Term | Long Term |
| Sales | | | | | | | | | | |
| Fixed income | | | | | | | | | | |
| Government bonds | | | | | | | | | | |
| United States | | | | | | | | | | |
| 17 Mar 05 | | | -2,000,000 00 | 2,065,625 00 | -2,069,273 31 | -3,648 31 | 0 00 | 0 00 | -3,648 31 | 0 00 |
| Total United States | | | | 84,748,379.51 | -84,959,976.86 | -211,597.35 | 0.00 | 0.00 | -211,597.35 | 0.00 |
| Government mortgage backed securities | | | | | | | | | | |
| United States | | | | | | | | | | |
| 06 Sep 05 | FHLMC MULTICLASS SER T-62 CL | | -1,083,342 31 | 1,090,113 20 | -1,090,113 19 | 0 01 | 0 00 | 0 00 | 0 01 | 0 00 |
| 09 Sep 05 | 1A1 VAR DUE10-25-2044 REG CUSIP 31395HHV5 | | -1,083,342 31 | 1,090,113 20 | -1,090,113 19 | 0 01 | 0 00 | 0 00 | 0 01 | 0 00 |
| 01 Sep 05 | | | -1,900,000 00 | 1,939,558 59 | -1,922,286 27 | 17,272 32 | 0 00 | 0 00 | 17,272 32 | 0 00 |
| 08 Feb 05 | FNMA 30 YEAR PASS-THROUGHS | | -1,900,000 00 | 1,939,558 59 | -1,922,286 27 | 17,272 32 | 0 00 | 0 00 | 17,272 32 | 0 00 |
| 10 Feb 05 | 5 5% 30 YEARSSETTLES FEBRUARY SEDOL 2337803 | | -1,900,000 00 | 1,939,558 59 | -1,922,286 27 | 17,272 32 | 0 00 | 0 00 | 17,272 32 | 0 00 |
| 10 Jan 05 | | | -4,100,000 00 | 4,186,164 06 | -4,147,442 30 | 38,721 76 | 0 00 | 0 00 | 38,721 76 | 0 00 |
| 08 Feb 05 | FNMA 30 YEAR PASS-THROUGHS | | -2,200,000 00 | 2,246,234 37 | -2,225,805 15 | 20,429 22 | 0 00 | 0 00 | 20,429 22 | 0 00 |
| 10 Feb 05 | 5 5% 30 YEARSSETTLES FEBRUARY SEDOL 2337803 | | -2,200,000 00 | 2,246,234 37 | -2,225,805 15 | 20,429 22 | 0 00 | 0 00 | 20,429 22 | 0 00 |
| 10 Jan 05 | | | -1,900,000 00 | 1,939,929 69 | -1,921,637 15 | 18,292 54 | 0 00 | 0 00 | 18,292 54 | 0 00 |
| 07 Feb 05 | FNMA 30 YEAR PASS-THROUGHS | | -1,000,000 00 | 1,021,074 21 | -1,012,007 78 | 9,066 43 | 0 00 | 0 00 | 9,066 43 | 0 00 |
| 10 Feb 05 | 5 5% 30 YEARSSETTLES FEBRUARY SEDOL 2337803 | | -1,000,000 00 | 1,021,074 21 | -1,012,007 78 | 9,066 43 | 0 00 | 0 00 | 9,066 43 | 0 00 |
| 10 Jan 05 | | | -1,000,000 00 | 1,021,074 21 | -1,012,007 78 | 9,066 43 | 0 00 | 0 00 | 9,066 43 | 0 00 |

STMT 1ST

AR3 Additional Checks Doris Duke Charitable Foundation

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Realized gain/loss | | |
|--|------------------------------|------------------|----------------|---------------|----------------|------------|-----------|--------------------|-----------|------|
| | | | | | | Short Term | Long Term | Short Term | Long Term | |
| Sales | | | | | | | | | | |
| Fixed income | | | | | | | | | | |
| Government mortgage backed securities | | | | | | | | | | |
| United States | | | | | | | | | | |
| 10 Jan 05 | FNMA 30 YEAR PASS-THROUGHS | | -1,900,000 00 | 1,926,718 75 | -1,929,784 34 | -3,065 59 | 0 00 | 0 00 | -3,065 59 | 0 00 |
| 13 Jan 05 | 5 5% 30 YEARSSETTLES JANUARY | | | | | | | | | |
| | SEDOL 2186748 | | | | | | | | | |
| 08 Dec 04 | | | -1,000,000 00 | 1,014,062 50 | -1,015,604 21 | -1,541 71 | 0 00 | 0 00 | -1,541 71 | 0 00 |
| 08 Dec 04 | | | -900,000 00 | 912,656 25 | -914,180 13 | -1,523 88 | 0 00 | 0 00 | -1,523 88 | 0 00 |
| 30 Dec 05 | FNMA 30 YEAR PASS-THROUGHS | | -12,500,000 00 | 12,397,460 93 | -12,300,964 97 | 96,495 96 | 0 00 | 0 00 | 96,495 96 | 0 00 |
| 12 Jan 06 | 5 5% 30 YEARSSETTLES JANUARY | | | | | | | | | |
| | SEDOL 2186748 | | | | | | | | | |
| 07 Dec 05 | | | -4,500,000 00 | 4,463,085 93 | -4,425,192 23 | 37,893 70 | 0 00 | 0 00 | 37,893 70 | 0 00 |
| 07 Dec 05 | | | -4,000,000 00 | 3,967,187 50 | -3,933,812 71 | 33,374 79 | 0 00 | 0 00 | 33,374 79 | 0 00 |
| 08 Dec 05 | | | -4,000,000 00 | 3,967,187 50 | -3,941,960 03 | 25,227 47 | 0 00 | 0 00 | 25,227 47 | 0 00 |
| 10 Jan 05 | FNMA 30 YEAR PASS-THROUGHS | | -4,100,000 00 | 4,158,937 50 | -4,160,831 53 | -1,894 03 | 0 00 | 0 00 | -1,894 03 | 0 00 |
| 13 Jan 05 | 5 5% 30 YEARSSETTLES JANUARY | | | | | | | | | |
| | SEDOL 2186748 | | | | | | | | | |
| 07 Dec 04 | | | -1,900,000 00 | 1,927,312 50 | -1,926,168 98 | 1,143 52 | 0 00 | 0 00 | 1,143 52 | 0 00 |
| 08 Dec 04 | | | -2,200,000 00 | 2,231,625 00 | -2,234,662 55 | -3,037 55 | 0 00 | 0 00 | -3,037 55 | 0 00 |
| 10 Jan 05 | FNMA 30 YEAR PASS-THROUGHS | | -1,000,000 00 | 1,014,687 50 | -1,015,755 70 | -1,068 20 | 0 00 | 0 00 | -1,068 20 | 0 00 |
| 13 Jan 05 | 5 5% 30 YEARSSETTLES JANUARY | | | | | | | | | |
| | SEDOL 2186748 | | | | | | | | | |
| 08 Dec 04 | | | -1,000,000 00 | 1,014,687 50 | -1,015,755 70 | -1,068 20 | 0 00 | 0 00 | -1,068 20 | 0 00 |
| 30 Dec 05 | FNMA 30 YEAR PASS-THROUGHS | | -4,500,000 00 | 4,463,085 93 | -4,449,148 00 | 13,937 93 | 0 00 | 0 00 | 13,937 93 | 0 00 |
| 12 Jan 06 | 5 5% 30 YEARSSETTLES JANUARY | | | | | | | | | |
| | SEDOL 2186748 | | | | | | | | | |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | | |
|--|---|------------------|---------------|--------------|---------------|------------|-----------|-------------|--------------------|-----------|--|
| | | | | | | Short Term | Long Term | | Short Term | Long Term | |
| Sales | | | | | | | | | | | |
| Fixed income | | | | | | | | | | | |
| Government mortgage backed securities | | | | | | | | | | | |
| United States | | | | | | | | | | | |
| 08 Dec 05 | | | -2,000,000 00 | 1,983,593 75 | -1,970,980 02 | 12,613 73 | 0 00 | 0 00 | 12,613 73 | 0 00 | |
| 16 Dec 05 | | | -500,000 00 | 495,898 44 | -494,574 24 | 1,324 20 | 0 00 | 0 00 | 1,324 20 | 0 00 | |
| 30 Dec 05 | | | -2,000,000 00 | 1,983,593 74 | -1,983,593 74 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | |
| 10 Mar 05 | FNMA 30 YEAR PASS-THROUGHS | | -4,100,000 00 | 4,112,972 65 | -4,154,853 36 | -41,880 71 | 0 00 | 0 00 | -41,880 71 | 0 00 | |
| 14 Mar 05 | 5 5% 30 YEARSSETTLES MARCH CUSIP 01F052631 | | | | | | | | | | |
| 08 Feb 05 | | | -2,200,000 00 | 2,206,960 93 | -2,238,922 75 | -31,961 82 | 0 00 | 0 00 | -31,961 82 | 0 00 | |
| 03 Mar 05 | | | -1,900,000 00 | 1,906,011 72 | -1,915,930 61 | -9,918 89 | 0 00 | 0 00 | -9,918 89 | 0 00 | |
| 10 Mar 05 | FNMA 30 YEAR PASS-THROUGHS | | -1,900,000 00 | 1,906,828 12 | -1,933,615 11 | -26,786 99 | 0 00 | 0 00 | -26,786 99 | 0 00 | |
| 14 Mar 05 | 5 5% 30 YEARSSETTLES MARCH CUSIP 01F052631 | | | | | | | | | | |
| 08 Feb 05 | | | -1,900,000 00 | 1,906,828 12 | -1,933,615 11 | -26,786 99 | 0 00 | 0 00 | -26,786 99 | 0 00 | |
| 09 May 05 | FNMA 30 YEAR PASS-THROUGHS | | -2,900,000 00 | 2,924,468 75 | -2,897,307 75 | 27,161 00 | 0 00 | 0 00 | 27,161 00 | 0 00 | |
| 12 May 05 | 5 5% 30 YEARSSETTLES MAY CUSIP 01F052656 | | | | | | | | | | |
| 08 Apr 05 | | | -2,900,000 00 | 2,924,468 75 | -2,897,307 75 | 27,161 00 | 0 00 | 0 00 | 27,161 00 | 0 00 | |
| 08 Sep 05 | FNMA 30 YEAR PASS-THROUGHS | | -2,500,000 00 | 2,519,580 07 | -2,509,230 91 | 10,349 16 | 0 00 | 0 00 | 10,349 16 | 0 00 | |
| 14 Sep 05 | 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698 | | | | | | | | | | |
| 22 Aug 05 | | | -2,500,000 00 | 2,519,580 07 | -2,509,230 91 | 10,349 16 | 0 00 | 0 00 | 10,349 16 | 0 00 | |
| 08 Sep 05 | FNMA 30 YEAR PASS-THROUGHS | | -2,500,000 00 | 2,519,580 07 | -2,524,636 43 | -5,056 36 | 0 00 | 0 00 | -5,056 36 | 0 00 | |
| 14 Sep 05 | 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698 | | | | | | | | | | |

AR3 Additional Checks Doris Duke Charitable Foundation

Account number DDF03

DD- PIMCO

01 Jan 05 - 31 Dec 05

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◆ **Realized Gain/Loss Detail - Taxable**

| Trade Date | | Security Description | Realized gain/loss | | Market | | Cost | | Proceeds | | Shares/Par | | Translation | | Total | |
|--|------------------|---|--------------------|-----------|------------|---------------|---------------|---------------|---------------|-----------|------------|-----------|-------------|-----------|------------|-----------|
| Settle Date | Acquisition Date | | Short Term | Long Term | Short Term | Long Term | Short Term | Long Term | Short Term | Long Term | Short Term | Long Term | Short Term | Long Term | Short Term | Long Term |
| Sales | | | | | | | | | | | | | | | | |
| Fixed income | | | | | | | | | | | | | | | | |
| Government mortgage backed securities | | | | | | | | | | | | | | | | |
| United States | | | | | | | | | | | | | | | | |
| 01 Sep 05 | | | -5,056 36 | 0 00 | 0 00 | 0 00 | -2,524,636 43 | 2,519,580 07 | -2,500,000 00 | | | | | | | |
| 25 Aug 05 | 14 Sep 05 | FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698 | 35,855 19 | 0 00 | 0 00 | 0 00 | -6,004,105 74 | 6,039,960 93 | -6,000,000 00 | | | | | | | |
| 05 Aug 05 | | | 33,300 78 | 0 00 | 0 00 | -5,000,000 00 | 5,033,300 78 | -5,000,000 00 | | | | | | | | |
| 15 Aug 05 | | | 2,554 41 | 0 00 | 0 00 | -1,004,105 74 | 1,006,660 15 | -1,000,000 00 | | | | | | | | |
| 25 Aug 05 | 14 Sep 05 | FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698 | 6,660 15 | 0 00 | 0 00 | -1,000,000 00 | 1,006,660 15 | -1,000,000 00 | | | | | | | | |
| 05 Aug 05 | | | 6,660 15 | 0 00 | 0 00 | -1,000,000 00 | 1,006,660 15 | -1,000,000 00 | | | | | | | | |
| 08 Apr 05 | 13 Apr 05 | FNMA 30 YEARS SINGLE FAMILY MTG 5 5 SETTLES APR SEDOL B07WVZ0 | 669 16 | 0 00 | 0 00 | -1,000,737 09 | 1,001,406 25 | -1,000,000 00 | | | | | | | | |
| 10 Mar 05 | 11 Mar 05 | | 56 67 | 0 00 | 0 00 | -100,083 96 | 100,140 63 | -100,000 00 | | | | | | | | |
| 08 Apr 05 | 13 Apr 05 | FNMA 30 YEARS SINGLE FAMILY MTG 5 5 SETTLES APR SEDOL B07WVZ0 | 2,078 61 | 0 00 | 0 00 | -4,104,167 48 | 4,106,248 09 | -4,100,000 00 | | | | | | | | |
| 10 Mar 05 | 10 Mar 05 | | 1,504 44 | 0 00 | 0 00 | -2,201,847 12 | 2,203,351 56 | -2,200,000 00 | | | | | | | | |
| 10 Mar 05 | | | 574 17 | 0 00 | 0 00 | -1,902,320 36 | 1,902,894 53 | -1,900,000 00 | | | | | | | | |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD-PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | Total | |
|--|---|------------------|---------------|--------------|---------------|------------|-----------|-------------|--------------------|------------|-----------|
| | | | | | | Short Term | Long Term | | | Short Term | Long Term |
| Sales | | | | | | | | | | | |
| Fixed income | | | | | | | | | | | |
| Government mortgage backed securities | | | | | | | | | | | |
| United States | | | | | | | | | | | |
| 08 Apr 05 | FNMA 30 YEARS SINGLE FAMILY | | -1,800,000 00 | 1,802,742 18 | -1,801,511 28 | 1,230 90 | 0 00 | 0 00 | 0 00 | 1,230 90 | 0 00 |
| 13 Apr 05 | MTG 5 5 SETTLES APR SEDOL B07WVZ0 | | | | | | | | | | |
| 10 Mar 05 | | | -1,800,000 00 | 1,802,742 18 | -1,801,511 28 | 1,230 90 | 0 00 | 0 00 | 0 00 | 1,230 90 | 0 00 |
| 08 Apr 05 | FNMA 30 YEARS SINGLE FAMILY | | -1,900,000 00 | 1,902,671 87 | -1,906,384 76 | -3,712 89 | 0 00 | 0 00 | 0 00 | -3,712 89 | 0 00 |
| 13 Apr 05 | MTG 5 5 SETTLES APR SEDOL B07WVZ0 | | | | | | | | | | |
| 11 Mar 05 | | | -100,000 00 | 100,140 62 | -100,072 57 | 68 05 | 0 00 | 0 00 | 0 00 | 68 05 | 0 00 |
| 05 Apr 05 | | | -1,800,000 00 | 1,802,531 25 | -1,806,312 19 | -3,780 94 | 0 00 | 0 00 | 0 00 | -3,780 94 | 0 00 |
| 08 Nov 05 | FNMA 30 YR 5 5 SETTLES NOV | | -6,000,000 00 | 5,896,406 25 | -5,880,867 60 | 15,538 65 | 0 00 | 0 00 | 0 00 | 15,538 65 | 0 00 |
| 14 Nov 05 | CUSIP 01F0526B3 | | | | | | | | | | |
| 03 Nov 05 | | | -6,000,000 00 | 5,896,406 25 | -5,880,867 60 | 15,538 65 | 0 00 | 0 00 | 0 00 | 15,538 65 | 0 00 |
| 05 Aug 05 | FNMA 30 YR PASS-THROUGHS 5 5 | | -6,000,000 00 | 6,010,195 31 | -6,066,562 50 | -56,367 19 | 0 00 | 0 00 | 0 00 | -56,367 19 | 0 00 |
| 11 Aug 05 | 30 YEARS SETTLES AUG CUSIP 01F052680 | | | | | | | | | | |
| 23 Jun 05 | | | -6,000,000 00 | 6,010,195 31 | -6,066,562 50 | -56,367 19 | 0 00 | 0 00 | 0 00 | -56,367 19 | 0 00 |
| 09 Mar 05 | FNMA POOL #255497 5% 12-01-2034 | | -67,764 57 | 66,549 57 | -67,044 57 | -495 00 | 0 00 | 0 00 | 0 00 | -495 00 | 0 00 |
| 14 Mar 05 | BEO CUSIP 31371LX20 | | | | | | | | | | |
| 08 Oct 04 | | | -67,764 57 | 66,549 57 | -67,044 57 | -495 00 | 0 00 | 0 00 | 0 00 | -495 00 | 0 00 |
| 09 Mar 05 | FNMA POOL #255497 5% 12-01-2034 | | -925,894 55 | 909,293 54 | -918,056 92 | -6,763 38 | 0 00 | 0 00 | 0 00 | -6,763 38 | 0 00 |
| 14 Mar 05 | BEO CUSIP 31371LX20 | | | | | | | | | | |

STAT 157

AR3 Additional Checks Doris Duke Charitable Foundation

01 Jan 05 - 31 Dec 05

Account number DDF03

DD-PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Settle Date | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | |
|--|-----------------------------------|-------------|------------------|---------------|--------------|---------------|------------|-----------|-------------|--------------------|-----------|
| | | | | | | | Short Term | Long Term | | Short Term | Long Term |
| | | | | | | | | | | | |
| Sales | | | | | | | | | | | |
| Fixed income | | | | | | | | | | | |
| Government mortgage backed securities | | | | | | | | | | | |
| United States | | | | | | | | | | | |
| 08 Oct 04 | | | | -925,894 55 | 909,293 54 | -916,056 92 | -6,763 38 | 0 00 | 0 00 | -6,763 38 | 0 00 |
| 09 Feb 05 | FNMA POOL #357727 5 5% 03-01-2035 | | | -1,000,000 00 | 1,017,968 75 | -1,017,968 75 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 14 Mar 05 | BEO CUSIP 31376KLG9 | | | | | | | | | | |
| 08 Feb 05 | | | | -1,000,000 00 | 1,017,968 75 | -1,017,968 75 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 25 May 05 | FNMA POOL #676248 5% 06-01-2033 | | | -199,999 60 | 199,312 11 | -197,624 61 | 1,687 50 | 0 00 | 0 00 | 1,687 50 | 0 00 |
| 13 Jun 05 | BEO CUSIP 31391THZ4 | | | | | | | | | | |
| 03 May 05 | | | | -199,999 60 | 199,312 11 | -197,624 61 | 1,687 50 | 0 00 | 0 00 | 1,687 50 | 0 00 |
| 25 May 05 | FNMA POOL #725591 5% 07-01-2034 | | | -500,000 23 | 498,281 48 | -494,218 97 | 4,062 51 | 0 00 | 0 00 | 4,062 51 | 0 00 |
| 13 Jun 05 | BEO CUSIP 31402DC40 | | | | | | | | | | |
| 10 May 05 | | | | -500,000 23 | 498,281 48 | -494,218 97 | 4,062 51 | 0 00 | 0 00 | 4,062 51 | 0 00 |
| 08 Apr 05 | FNMA POOL #735480 5 5% 04-01-2035 | | | -999,900 00 | 1,001,345 16 | -992,400 74 | 8,944 42 | 0 00 | 0 00 | 8,944 42 | 0 00 |
| 13 Apr 05 | BEO SEDOL B09K925 | | | | | | | | | | |
| 23 Mar 05 | | | | -84,381 00 | 84,502 96 | -83,748 14 | 754 82 | 0 00 | 0 00 | 754 82 | 0 00 |
| 23 Mar 05 | | | | -915,519 00 | 916,842 20 | -908,652 60 | 8,189 60 | 0 00 | 0 00 | 8,189 60 | 0 00 |
| 08 Apr 05 | FNMA POOL #735480 5 5% 04-01-2035 | | | -560,054 00 | 560,863 45 | -555,853 60 | 5,009 85 | 0 00 | 0 00 | 5,009 85 | 0 00 |
| 13 Apr 05 | BEO SEDOL B09K925 | | | | | | | | | | |
| 23 Mar 05 | | | | -560,054 00 | 560,863 45 | -555,853 60 | 5,009 85 | 0 00 | 0 00 | 5,009 85 | 0 00 |
| 08 Apr 05 | FNMA POOL #735480 5 5% 04-01-2035 | | | -915,519 00 | 916,842 21 | -908,652 60 | 8,189 61 | 0 00 | 0 00 | 8,189 61 | 0 00 |
| 13 Apr 05 | BEO SEDOL B09K925 | | | | | | | | | | |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | Market | | Total | | |
|--|---------------------------------|--------------------|------------|-------------|------------|-----------|------------|-----------|
| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Long Term | Short Term | Long Term |
| Sales | | | | | | | | |
| Fixed income | | | | | | | | |
| Government mortgage backed securities | | | | | | | | |
| United States | | | | | | | | |
| 23 Mar 05 | | -475,673 00 | 476,360 50 | -472,105 45 | 4,255 05 | 0 00 | 4,255 05 | 0 00 |
| 23 Mar 05 | | -439,846 00 | 440,481 71 | -436,547 15 | 3,934 56 | 0 00 | 3,934 56 | 0 00 |
| 25 May 05 | FNMA POOL #757191 5% 12-01-2033 | -999,900 61 | 996,463 45 | -988,026 79 | 8,436 66 | 0 00 | 8,436 66 | 0 00 |
| 13 Jun 05 | BEO CUSIP 31403TF82 | | | | | | | |
| 03 May 05 | | -999,900 61 | 996,463 45 | -988,026 79 | 8,436 66 | 0 00 | 8,436 66 | 0 00 |
| 25 May 05 | FNMA POOL #757191 5% 12-01-2033 | -299,970 41 | 298,939 26 | -296,408 26 | 2,531 00 | 0 00 | 2,531 00 | 0 00 |
| 13 Jun 05 | BEO CUSIP 31403TF82 | | | | | | | |
| 03 May 05 | | -299,970 41 | 298,939 26 | -296,408 26 | 2,531 00 | 0 00 | 2,531 00 | 0 00 |
| 07 Jun 05 | FNMA POOL #771193 5% 04-01-2034 | -265,508 94 | 266,027 51 | -262,729 38 | 3,298 13 | 0 00 | 3,298 13 | 0 00 |
| 13 Jun 05 | BEO SEDOL B04BLN8 | | | | | | | |
| 08 Oct 04 | | -264,927 67 | 265,445 10 | -262,154 20 | 3,290 90 | 0 00 | 3,290 90 | 0 00 |
| 08 Oct 04 | | -581 27 | 582 41 | -575 18 | 7 23 | 0 00 | 7 23 | 0 00 |
| 10 May 05 | FNMA POOL #771193 5% 04-01-2034 | -499,950 29 | 495,751 48 | -494,716 44 | 1,035 04 | 0 00 | 1,035 04 | 0 00 |
| 12 May 05 | BEO SEDOL B04BLN8 | | | | | | | |
| 08 Oct 04 | | -499,950 29 | 495,751 48 | -494,716 44 | 1,035 04 | 0 00 | 1,035 04 | 0 00 |
| 25 May 05 | FNMA POOL #776758 5% 05-01-2034 | -610,715 39 | 608,616 05 | -601,363 81 | 7,252 24 | 0 00 | 7,252 24 | 0 00 |
| 13 Jun 05 | BEO SEDOL B02GGN0 | | | | | | | |
| 26 Apr 05 | | -610,715 39 | 608,616 05 | -601,363 81 | 7,252 24 | 0 00 | 7,252 24 | 0 00 |
| 09 Mar 05 | FNMA POOL #781798 5% 11-01-2034 | -74,005 79 | 72,678 88 | -73,219 48 | -540 60 | 0 00 | -540 60 | 0 00 |
| 14 Mar 05 | BEO CUSIP 31404XRT3 | | | | | | | |

STMT 157

AR3 Additional Checks Doris Duke Charitable Foundation

Account number DDF03

DD-PIMCO

01 Jan 05 - 31 Dec 05

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◆ Realized Gain/Loss Detail - Taxable

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

Sales

Fixed income

Government mortgage backed securities

United States

| | | | | | | | | | | |
|-----------|---------------------------------|--|-------------|------------|-------------|-----------|------|------|-----------|------|
| 08 Oct 04 | | | -74,005 79 | 72,678 88 | -73,219 48 | -540 60 | 0 00 | 0 00 | -540 60 | 0 00 |
| 09 Mar 05 | FNMA POOL #781798 5% 11-01-2034 | | -877,808 54 | 862,069 70 | -868,481 83 | -6,412 13 | 0 00 | 0 00 | -6,412 13 | 0 00 |
| 14 Mar 05 | BEO CUSIP 31404XRT3 | | | | | | | | | |
| 08 Oct 04 | | | -877,808 54 | 862,069 70 | -868,481 83 | -6,412 13 | 0 00 | 0 00 | -6,412 13 | 0 00 |
| 07 Apr 05 | FNMA POOL #781798 5% 11-01-2034 | | -43,270 80 | 42,347 91 | -42,811 04 | -463 13 | 0 00 | 0 00 | -463 13 | 0 00 |
| 13 Apr 05 | BEO CUSIP 31404XRT3 | | | | | | | | | |
| 08 Oct 04 | | | -43,270 80 | 42,347 91 | -42,811 04 | -463 13 | 0 00 | 0 00 | -463 13 | 0 00 |
| 09 Mar 05 | FNMA POOL #800203 5% 12-01-2034 | | -955,450 07 | 938,319 14 | -945,447 70 | -7,128 56 | 0 00 | 0 00 | -7,128 56 | 0 00 |
| 14 Mar 05 | BEO CUSIP 31405VAC1 | | | | | | | | | |
| 08 Oct 04 | | | -955,450 07 | 938,319 14 | -945,447 70 | -7,128 56 | 0 00 | 0 00 | -7,128 56 | 0 00 |
| 09 Mar 05 | FNMA POOL #800328 5% 12-01-2034 | | -44,450 87 | 43,653 87 | -43,978 58 | -324 71 | 0 00 | 0 00 | -324 71 | 0 00 |
| 14 Mar 05 | BEO CUSIP 31405VD95 | | | | | | | | | |
| 08 Oct 04 | | | -44,450 87 | 43,653 87 | -43,978 58 | -324 71 | 0 00 | 0 00 | -324 71 | 0 00 |
| 09 Mar 05 | FNMA POOL #800328 5% 12-01-2034 | | -942,140 38 | 925,248 09 | -932,130 13 | -6,882 04 | 0 00 | 0 00 | -6,882 04 | 0 00 |
| 14 Mar 05 | BEO CUSIP 31405VD95 | | | | | | | | | |
| 08 Oct 04 | | | -942,140 38 | 925,248 09 | -932,130 13 | -6,882 04 | 0 00 | 0 00 | -6,882 04 | 0 00 |
| 09 Mar 05 | FNMA POOL #801039 5% 11-01-2034 | | -932,135 83 | 915,422 92 | -922,377 54 | -6,954 62 | 0 00 | 0 00 | -6,954 62 | 0 00 |
| 14 Mar 05 | BEO CUSIP 31405V4Y0 | | | | | | | | | |

STMT 157

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | Total | |
|--|-----------------------------------|------------------|-------------|--------------|---------------|------------|-----------|-------------|--------------------|------------|-----------|
| | | | | | | Short Term | Long Term | | | Short Term | Long Term |
| Sales | | | | | | | | | | | |
| Fixed income | | | | | | | | | | | |
| Government mortgage backed securities | | | | | | | | | | | |
| United States | | | | | | | | | | | |
| 08 Oct 04 | | | -932,135 83 | 915,422 92 | -922,377 54 | -6,954 62 | 0 00 | 0 00 | 0 00 | -6,954 62 | 0 00 |
| 09 Mar 05 | FNMA POOL #801038 5% 11-01-2034 | | -57,760 45 | 56,724 82 | -57,155 77 | -430 95 | 0 00 | 0 00 | 0 00 | -430 95 | 0 00 |
| 14 Mar 05 | BEO CUSIP 31405V4Y0 | | | | | | | | | | |
| 08 Oct 04 | | | -57,760 45 | 56,724 82 | -57,155 77 | -430 95 | 0 00 | 0 00 | 0 00 | -430 95 | 0 00 |
| 07 Apr 05 | FNMA POOL #801714 5% 10-01-2034 | | -753,633 57 | 737,559 98 | -745,626 21 | -8,066 23 | 0 00 | 0 00 | 0 00 | -8,066 23 | 0 00 |
| 13 Apr 05 | BEO CUSIP 31405WVF9 | | | | | | | | | | |
| 08 Oct 04 | | | -753,633 57 | 737,559 98 | -745,626 21 | -8,066 23 | 0 00 | 0 00 | 0 00 | -8,066 23 | 0 00 |
| 09 Mar 05 | FNMA POOL #801714 5% 10-01-2034 | | -122,091 68 | 119,902 61 | -120,794 46 | -891 85 | 0 00 | 0 00 | 0 00 | -891 85 | 0 00 |
| 14 Mar 05 | BEO CUSIP 31405WVF9 | | | | | | | | | | |
| 08 Oct 04 | | | -122,091 68 | 119,902 61 | -120,794 46 | -891 85 | 0 00 | 0 00 | 0 00 | -891 85 | 0 00 |
| 09 Feb 05 | FNMA POOL #809941 5 5% 03-01-2035 | | -999,999 53 | 1,017,968 27 | -1,018,124 52 | -156 25 | 0 00 | 0 00 | 0 00 | -156 25 | 0 00 |
| 14 Mar 05 | BEO CUSIP 31406GZE2 | | | | | | | | | | |
| 07 Feb 05 | | | -999,999 53 | 1,017,968 27 | -1,018,124 52 | -156 25 | 0 00 | 0 00 | 0 00 | -156 25 | 0 00 |
| 09 Feb 05 | FNMA POOL #814476 5 5% 03-01-2035 | | -100,010 00 | 101,807 05 | -101,807 05 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 14 Mar 05 | BEO CUSIP 31406M2H8 | | | | | | | | | | |
| 09 Feb 05 | FNMA POOL #816231 5 5% 03-01-2035 | | -900,090 00 | 916,263 49 | -916,263 49 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 14 Mar 05 | BEO CUSIP 31406PY45 | | | | | | | | | | |
| 08 Feb 05 | | | -900,090 00 | 916,263 49 | -916,263 49 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |

AR3 Additional Checks Doris Duke Charitable Foundation

01 Jan 05 - 31 Dec 05

Account number DDF03

DD-PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | Market | | Total | |
|--|---------------------------------|--------------------|--------------|-------------|------------|-----------|-------------|------------|-----------|
| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term |
| Sales | | | | | | | | | |
| Fixed income | | | | | | | | | |
| Government mortgage backed securities | | | | | | | | | |
| United States | | | | | | | | | |
| 08 Apr 05 | FNMA POOL #820963 5 5% DUE | -439,846 00 | 440,481 71 | -436,547 15 | 3,934 56 | 0 00 | 0 00 | 3,934 56 | 0 00 |
| 13 Apr 05 | 04-01-2035 REG CUSIP 31406VB88 | | | | | | | | |
| 23 Mar 05 | | -439,846 00 | 440,481 71 | -436,547 15 | 3,934 56 | 0 00 | 0 00 | 3,934 56 | 0 00 |
| 08 Apr 05 | FNMA POOL #820963 5 5% DUE | -84,381 00 | 84,502 95 | -83,748 14 | 754 81 | 0 00 | 0 00 | 754 81 | 0 00 |
| 13 Apr 05 | 04-01-2035 REG CUSIP 31406VB88 | | | | | | | | |
| 23 Mar 05 | | -84,381 00 | 84,502 95 | -83,748 14 | 754 81 | 0 00 | 0 00 | 754 81 | 0 00 |
| 08 Apr 05 | FNMA POOL #820963 5 5% DUE | -999,900 00 | 1,001,345 16 | -992,400 75 | 8,944 41 | 0 00 | 0 00 | 8,944 41 | 0 00 |
| 13 Apr 05 | 04-01-2035 REG CUSIP 31406VB88 | | | | | | | | |
| 23 Mar 05 | | -999,900 00 | 1,001,345 16 | -992,400 75 | 8,944 41 | 0 00 | 0 00 | 8,944 41 | 0 00 |
| 25 May 05 | FNMA POOL #827182 5% 06-01-2035 | -389,185 00 | 387,847 17 | -383,225 60 | 4,621 57 | 0 00 | 0 00 | 4,621 57 | 0 00 |
| 13 Jun 05 | BEO CUSIP 31407C6T9 | | | | | | | | |
| 26 Apr 05 | | -389,185 00 | 387,847 17 | -383,225 60 | 4,621 57 | 0 00 | 0 00 | 4,621 57 | 0 00 |
| 23 Jun 05 | FNMA POOL #828543 5% 07-01-2035 | -700,069 71 | 697,881 99 | -693,725 33 | 4,156 66 | 0 00 | 0 00 | 4,156 66 | 0 00 |
| 11 Aug 05 | BEO CUSIP 31407EP49 | | | | | | | | |
| 14 Jun 05 | | -688,219 95 | 686,069 26 | -681,982 96 | 4,086 30 | 0 00 | 0 00 | 4,086 30 | 0 00 |
| 14 Jun 05 | | -11,849 76 | 11,812 73 | -11,742 37 | 70 36 | 0 00 | 0 00 | 70 36 | 0 00 |
| 23 Jun 05 | FNMA POOL #828543 5% 07-01-2035 | -688,219 96 | 686,069 27 | -681,982 97 | 4,086 30 | 0 00 | 0 00 | 4,086 30 | 0 00 |
| 11 Aug 05 | BEO CUSIP 31407EP49 | | | | | | | | |
| 14 Jun 05 | | -688,219 96 | 686,069 27 | -681,982 97 | 4,086 30 | 0 00 | 0 00 | 4,086 30 | 0 00 |

STMT 657

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Settle Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | Total | |
|--|-------------|--|------------------|---------------|--------------|---------------|------------|-----------|-------------|--------------------|------------|-----------|
| | | | | | | | Short Term | Long Term | | | Short Term | Long Term |
| Sales | | | | | | | | | | | | |
| Fixed income | | | | | | | | | | | | |
| Government mortgage backed securities | | | | | | | | | | | | |
| United States | | | | | | | | | | | | |
| 23 Jun 05 | 11 Aug 05 | FNMA POOL #828543 5% 07-01-2035 BEO CUSIP 31407EP49 | | -1,000,099 15 | 996,973 85 | -991,035 75 | 5,938 10 | 0 00 | 0 00 | 0 00 | 5,938 10 | 0 00 |
| | | 14 Jun 05 | | -686,219 95 | 686,069 27 | -681,982 96 | 4,086 31 | 0 00 | 0 00 | 0 00 | 4,086 31 | 0 00 |
| | | 14 Jun 05 | | -311,879 20 | 310,904 58 | -309,052 79 | 1,851 79 | 0 00 | 0 00 | 0 00 | 1,851 79 | 0 00 |
| 23 Jun 05 | 11 Aug 05 | FNMA POOL #828543 5% 07-01-2035 BEO CUSIP 31407EP49 | | -1,000,099 16 | 996,973 85 | -991,035 76 | 5,938 09 | 0 00 | 0 00 | 0 00 | 5,938 09 | 0 00 |
| | | 14 Jun 05 | | -1,000,099 16 | 996,973 85 | -991,035 76 | 5,938 09 | 0 00 | 0 00 | 0 00 | 5,938 09 | 0 00 |
| 23 Jun 05 | 11 Aug 05 | FNMA POOL #830861 5% 07-01-2035 BEO CUSIP 31407HB62 | | -311,880 00 | 310,905 37 | -309,053 58 | 1,851 79 | 0 00 | 0 00 | 0 00 | 1,851 79 | 0 00 |
| | | 14 Jun 05 | | -311,880 00 | 310,905 37 | -309,053 58 | 1,851 79 | 0 00 | 0 00 | 0 00 | 1,851 79 | 0 00 |
| 23 Jun 05 | 11 Aug 05 | FNMA POOL #832348 5% 08-01-2035 BEO CUSIP 31407JWH1 | | -300,030 00 | 299,092 40 | -297,404 74 | 1,687 66 | 0 00 | 0 00 | 0 00 | 1,687 66 | 0 00 |
| | | 14 Jun 05 | | -300,030 00 | 299,092 40 | -297,404 74 | 1,687 66 | 0 00 | 0 00 | 0 00 | 1,687 66 | 0 00 |
| 23 Jun 05 | 11 Aug 05 | FNMA POOL #832348 5% 08-01-2035 BEO CUSIP 31407JWH1 | | -200,020 00 | 199,394 93 | -198,269 82 | 1,125 11 | 0 00 | 0 00 | 0 00 | 1,125 11 | 0 00 |
| | | 14 Jun 05 | | -200,020 00 | 199,394 93 | -198,269 82 | 1,125 11 | 0 00 | 0 00 | 0 00 | 1,125 11 | 0 00 |
| 29 Sep 05 | 13 Oct 05 | FNMA POOL #838532 5 5% 09-01-2035 BEO CUSIP 31407RSV7 | | -999,900 88 | 1,001,853 81 | -1,005,212 85 | -3,359 04 | 0 00 | 0 00 | 0 00 | -3,359 04 | 0 00 |
| | | 25 Aug 05 | | -999,900 88 | 1,001,853 81 | -1,005,212 85 | -3,359 04 | 0 00 | 0 00 | 0 00 | -3,359 04 | 0 00 |

13-7043679

Account number DDF03
DD-PIMCO

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AR3 Additional Checks Doris Duke Charitable Foundation

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | | |
|--|--|------------------|---------------|--------------|---------------|------------|-----------|-------------|--------------------|------------|-------|
| | | | | | | Short Term | Long Term | | Short Term | Long Term | Total |
| Sales | | | | | | | | | | | |
| Fixed income | | | | | | | | | | | |
| Government mortgage backed securities | | | | | | | | | | | |
| United States | | | | | | | | | | | |
| 29 Sep 05 | FNMA POOL #838601 5 5% 09-01-2035 | | -999,900.83 | 1,001,853.77 | -1,005,212.81 | -3,359.04 | 0.00 | 0.00 | 0.00 | -3,359.04 | 0.00 |
| 13 Oct 05 | BEO CUSIP 31407RU28 | | | | | | | | | | |
| | 25 Aug 05 | | -999,900.83 | 1,001,853.77 | -1,005,212.81 | -3,359.04 | 0.00 | 0.00 | 0.00 | -3,359.04 | 0.00 |
| 22 Mar 05 | FNMA SINGLE FAMILY MORTGAGE | | -5,000,000.00 | 4,894,140.62 | -4,900,851.08 | -6,710.46 | 0.00 | 0.00 | 0.00 | -6,710.46 | 0.00 |
| 13 Apr 05 | 5% 30 YEARS SETTLES APRIL SEDOL B07WW02 | | | | | | | | | | |
| | 09 Mar 05 | | -5,000,000.00 | 4,894,140.62 | -4,900,851.08 | -6,710.46 | 0.00 | 0.00 | 0.00 | -6,710.46 | 0.00 |
| 07 Apr 05 | FNMA SINGLE FAMILY MORTGAGE | | -200,000.00 | 196,296.87 | -196,129.64 | 167.23 | 0.00 | 0.00 | 0.00 | 167.23 | 0.00 |
| 13 Apr 05 | 5% 30 YEARS SETTLES APRIL SEDOL B07WW02 | | | | | | | | | | |
| | 05 Apr 05 | | -200,000.00 | 196,296.87 | -196,129.64 | 167.23 | 0.00 | 0.00 | 0.00 | 167.23 | 0.00 |
| 14 Jun 05 | FNMA SINGLE FAMILY MORTGAGE | | -500,000.00 | 496,972.65 | -499,380.21 | -2,407.56 | 0.00 | 0.00 | 0.00 | -2,407.56 | 0.00 |
| 14 Jul 05 | 5% 30 YEARS SETTLES JULY SEDOL B01DWZ6 | | | | | | | | | | |
| | 07 Jun 05 | | -500,000.00 | 496,972.65 | -499,380.21 | -2,407.56 | 0.00 | 0.00 | 0.00 | -2,407.56 | 0.00 |
| 14 Jun 05 | FNMA SINGLE FAMILY MORTGAGE | | -3,700,000.00 | 3,676,296.87 | -3,699,448.21 | -23,151.34 | 0.00 | 0.00 | 0.00 | -23,151.34 | 0.00 |
| 14 Jul 05 | 5% 30 YEARS SETTLES JULY SEDOL B01DWZ6 | | | | | | | | | | |
| | 02 Jun 05 | | -3,700,000.00 | 3,676,296.87 | -3,699,448.21 | -23,151.34 | 0.00 | 0.00 | 0.00 | -23,151.34 | 0.00 |
| 02 Jun 05 | FNMA SINGLE FAMILY MORTGAGE | | -3,700,000.00 | 3,709,972.65 | -3,657,113.82 | 52,858.83 | 0.00 | 0.00 | 0.00 | 52,858.83 | 0.00 |
| 13 Jun 05 | 5% 30 YEARS SETTLES JUNE SEDOL B011V86 | | | | | | | | | | |

STMT 1ST

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | |
|--|---|--------------------|--------------------|---------------|-----------|-------------|------------|------------|-----------|
| Trade Date | Security Description | Market | Realized gain/loss | Short Term | Long Term | Translation | Short Term | Long Term | Total |
| Settle Date | Acquisition Date | Short Term | Long Term | Short Term | Long Term | Short Term | Long Term | Short Term | Long Term |
| | | | | | | | | | |
| Sales | | | | | | | | | |
| Fixed income | | | | | | | | | |
| Government mortgage backed securities | | | | | | | | | |
| United States | | | | | | | | | |
| 03 May 05 | | -3,700,000 00 | 3,709,972 65 | -3,657,113 82 | 0 00 | 0 00 | 52,858 83 | 0 00 | 52,858 83 |
| 26 Apr 05 | FNMA SINGLE FAMILY MORTGAGE | -1,000,000 00 | 987,187 50 | -976,728 32 | 0 00 | 0 00 | 10,459 18 | 0 00 | 10,459 18 |
| 12 May 05 | 5% 30 YEARS SETTLES MAY SEDOL B00P3J4 | | | | | | | | |
| 22 Mar 05 | | -1,000,000 00 | 987,187 50 | -976,728 32 | 0 00 | 0 00 | 10,459 18 | 0 00 | 10,459 18 |
| 03 May 05 | FNMA SINGLE FAMILY MORTGAGE | -200,000 00 | 198,125 00 | -195,303 86 | 0 00 | 0 00 | 2,821 14 | 0 00 | 2,821 14 |
| 12 May 05 | 5% 30 YEARS SETTLES MAY SEDOL B00P3J4 | | | | | | | | |
| 07 Apr 05 | | -200,000 00 | 198,125 00 | -195,303 86 | 0 00 | 0 00 | 2,821 14 | 0 00 | 2,821 14 |
| 03 May 05 | FNMA SINGLE FAMILY MORTGAGE | -5,000,000 00 | 4,953,125 00 | -4,884,763 70 | 0 00 | 0 00 | 68,361 30 | 0 00 | 68,361 30 |
| 12 May 05 | 5% 30 YEARS SETTLES MAY SEDOL B00P3J4 | | | | | | | | |
| 22 Mar 05 | | -4,000,000 00 | 3,962,500 00 | -3,907,691 81 | 0 00 | 0 00 | 54,808 19 | 0 00 | 54,808 19 |
| 07 Apr 05 | | -200,000 00 | 198,125 00 | -195,856 44 | 0 00 | 0 00 | 2,268 56 | 0 00 | 2,268 56 |
| 07 Apr 05 | | -800,000 00 | 792,500 00 | -781,215 45 | 0 00 | 0 00 | 11,284 55 | 0 00 | 11,284 55 |
| 07 Dec 05 | FNMA SINGLE FAMILY MORTGAGE | -4,000,000 00 | 3,937,187 50 | -3,926,950 39 | 0 00 | 0 00 | 10,237 11 | 0 00 | 10,237 11 |
| 13 Dec 05 | 5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4 | | | | | | | | |
| 08 Nov 05 | | -4,000,000 00 | 3,937,187 50 | -3,926,950 39 | 0 00 | 0 00 | 10,237 11 | 0 00 | 10,237 11 |
| 07 Dec 05 | FNMA SINGLE FAMILY MORTGAGE | -4,500,000 00 | 4,428,632 81 | -4,416,080 62 | 0 00 | 0 00 | 12,552 19 | 0 00 | 12,552 19 |
| 13 Dec 05 | 5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4 | | | | | | | | |

AR3 Additional Checks

Doris Duke Charitable Foundation

01 Jan 05 - 31 Dec 05

13-7043679
Account Number DDF03

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◆ **Realized Gain/Loss Detail - Taxable**

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | |
|--|------------------------------|------------------|---------------|-----------------------|------------------------|-------------------|-------------|-------------|--------------------|-------------|
| | | | | | | Short Term | Long Term | | Short Term | Long Term |
| Sales | | | | | | | | | | |
| Fixed income | | | | | | | | | | |
| Government mortgage backed securities | | | | | | | | | | |
| United States | | | | | | | | | | |
| 08 Nov 05 | FNMA SINGLE FAMILY MORTGAGE | | -2,000,000 00 | 1,968,281 25 | -1,963,475 19 | 4,806 06 | 0 00 | 0 00 | 4,806 06 | 0 00 |
| 15 Nov 05 | 5 5% 30 YEARS SETTLES | | -2,500,000 00 | 2,460,351 56 | -2,452,605 43 | 7,746 13 | 0 00 | 0 00 | 7,746 13 | 0 00 |
| 08 Dec 05 | FNMA SINGLE FAMILY MORTGAGE | | -6,000,000 00 | 5,917,988 75 | -5,884,591 10 | 33,377 65 | 0 00 | 0 00 | 33,377 65 | 0 00 |
| 13 Dec 05 | 5 5% 30 YEARS SETTLES | | | | | | | | | |
| | DECEMBER SEDOL B03P1G4 | | | | | | | | | |
| 15 Nov 05 | FNMA SINGLE FAMILY MORTGAGE | | -1,500,000 00 | 1,479,492 19 | -1,471,581 04 | 7,911 15 | 0 00 | 0 00 | 7,911 15 | 0 00 |
| 15 Nov 05 | 5 5% 30 YEARS SETTLES | | -4,500,000 00 | 4,438,476 56 | -4,413,010 06 | 25,466 50 | 0 00 | 0 00 | 25,466 50 | 0 00 |
| 04 Oct 05 | FNMA SINGLE FAMILY MORTGAGE | | -3,500,000 00 | 3,494,531 25 | -3,518,593 75 | -24,062 50 | 0 00 | 0 00 | -24,062 50 | 0 00 |
| 13 Oct 05 | 5 5% 30 YEARS SETTLES | | | | | | | | | |
| | OCTOBER SEDOL B02WJB7 | | | | | | | | | |
| 25 Aug 05 | | | -3,500,000 00 | 3,494,531 25 | -3,518,593 75 | -24,062 50 | 0 00 | 0 00 | -24,062 50 | 0 00 |
| Total United States | | | | 133,529,353.81 | -133,218,387.28 | 310,966.53 | 0.00 | 0.00 | 310,966.53 | 0.00 |
| Index linked government bonds | | | | | | | | | | |
| United States | | | | | | | | | | |
| 17 Mar 05 | UNITED STATES TREAS NTS BD | | -1,040,000 00 | 1,218,817 75 | -1,185,723 59 | -1,607 19 | 34,701 35 | 0 00 | -1,607 19 | 34,701 35 |
| 21 Mar 05 | INFLATION INDEXED 3 DUE | | | | | | | | | |
| | 07-15-2012 REG SEDOL 2967835 | | | | | | | | | |
| 22 Dec 03 | | | -530,000 00 | 621,128 28 | -586,426 93 | 0 00 | 34,701 35 | 0 00 | 0 00 | 34,701 35 |
| 22 Nov 04 | | | -510,000 00 | 597,689 47 | -599,296 66 | -1,607 19 | 0 00 | 0 00 | -1,607 19 | 0 00 |

STMT 157

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Settle Date | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | |
|--------------------------------------|---|-------------|------------------|-------------|------------|-------------|------------|-----------|-------------|--------------------|-----------|
| | | | | | | | Short Term | Long Term | | Short Term | Long Term |
| Sales | | | | | | | | | | | |
| Fixed income | | | | | | | | | | | |
| Index linked government bonds | | | | | | | | | | | |
| United States | | | | | | | | | | | |
| 19 May 05 | UNITED STATES TREAS NTS | | | -600,000 00 | 631,144 01 | -626,520 97 | 4,623 04 | 0 00 | 0 00 | 4,623 04 | 0 00 |
| 23 May 05 | INFLATION INDEXED 2 10826% DUE 07-15-2014 REG SEDOL B01VPK6 | | | -600,000 00 | 631,144 01 | -626,520 97 | 4,623 04 | 0 00 | 0 00 | 4,623 04 | 0 00 |
| 28 Mar 05 | US TREAS INFL INDEXED BONDS | | | -150,000 00 | 156,753 53 | -158,788 61 | -2,035 08 | 0 00 | 0 00 | -2,035 08 | 0 00 |
| 30 Mar 05 | 1 875 DUE 07-15-2013 BEO SEDOL 2914206 | | | -150,000 00 | 156,753 53 | -158,788 61 | -2,035 08 | 0 00 | 0 00 | -2,035 08 | 0 00 |
| 20 May 05 | US TREAS INFL INDEXED BONDS | | | -250,000 00 | 279,904 11 | -246,992 18 | 32,911 93 | 0 00 | 0 00 | 32,911 93 | 0 00 |
| 24 May 05 | 2 375 DUE 01-15-2025 BEO SEDOL B021PJ4 | | | -250,000 00 | 279,904 11 | -246,992 18 | 32,911 93 | 0 00 | 0 00 | 32,911 93 | 0 00 |
| 20 May 05 | US TREAS NTS INFLATION INDEX | | | -500,000 00 | 638,307 09 | -647,994 10 | -9,687 01 | 0 00 | 0 00 | -9,687 01 | 0 00 |
| 24 May 05 | 3 625 TIPS DUE 01-15-2008 REG SEDOL 2139601 | | | -500,000 00 | 638,307 09 | -647,994 10 | -9,687 01 | 0 00 | 0 00 | -9,687 01 | 0 00 |
| 28 Mar 05 | US TREAS NTS INFLATION INDEX | | | -183,000 00 | 233,476 29 | -233,221 49 | 0 00 | 254 80 | 0 00 | 0 00 | 254 80 |
| 30 Mar 05 | 3 875 DUE 01-15-2009 REG SEDOL 2372086 | | | -183,000 00 | 233,476 29 | -233,221 49 | 0 00 | 254 80 | 0 00 | 0 00 | 254 80 |
| 29 Dec 03 | | | | -183,000 00 | 233,476 29 | -233,221 49 | 0 00 | 254 80 | 0 00 | 0 00 | 254 80 |

AR3 Additional Checks Doris Duke Charitable Foundation

13-7043679

Account number DDF03

01 Jan 05 - 31 Dec 05

DD-PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | Market | | Total | | |
|--------------------------------------|--|--------------------|---------------------|----------------------|------------------|------------------|------------------|------------------|
| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Long Term | Short Term | Long Term |
| Settle Date | Acquisition Date | | | | | | | |
| Sales | | | | | | | | |
| Fixed income | | | | | | | | |
| Index linked government bonds | | | | | | | | |
| United States | | | | | | | | |
| 13 Apr 05 | US TREAS NTS INFLATION INDEXED | -2,500,000.00 | 3,166,984.90 | -3,168,465.30 | -1,480.40 | 0.00 | -1,480.40 | 0.00 |
| 14 Apr 05 | 3 375 DUE01-15-2007 REG SEDOL 2894944 | | | | | | | |
| 25 Jan 05 | | -2,500,000.00 | 3,166,984.90 | -3,168,465.30 | -1,480.40 | 0.00 | -1,480.40 | 0.00 |
| 17 Mar 05 | US TREAS NTS INFLATION-INDEXED | -1,200,000.00 | 1,474,854.68 | -1,499,486.49 | -24,631.81 | 0.00 | -24,631.81 | 0.00 |
| 21 Mar 05 | NT 3 5 DUE 01-15-2011 BEO SEDOL 2710794 | | | | | | | |
| 04 Nov 04 | | -1,200,000.00 | 1,474,854.68 | -1,499,486.49 | -24,631.81 | 0.00 | -24,631.81 | 0.00 |
| 25 Apr 05 | US TREAS NTS TREAS INFL INDEXED NOTES 2 DUE 01-15-2014 REG SEDOL 2308315 | -1,900,000.00 | 2,048,180.81 | -2,021,867.99 | 26,312.82 | 0.00 | 26,312.82 | 0.00 |
| 13 Apr 05 | | -1,100,000.00 | 1,185,788.89 | -1,170,405.96 | 15,382.93 | 0.00 | 15,382.93 | 0.00 |
| 13 Apr 05 | | -800,000.00 | 862,391.92 | -851,462.03 | 10,929.89 | 0.00 | 10,929.89 | 0.00 |
| Total United States | | | 9,848,423.17 | -9,789,060.72 | 24,406.30 | 34,956.15 | 24,406.30 | 34,956.15 |
| Municipal/provincial bonds | | | | | | | | |
| United States | | | | | | | | |
| 24 Mar 05 | CA ST ECON RECOVERY 5 | -60,000.00 | 65,327.40 | -64,135.52 | 1,191.88 | 0.00 | 1,191.88 | 0.00 |
| 24 Mar 05 | 07-01-2012 BEO SEDOL B012GB7 | | | | | | | |
| 06 May 04 | | -60,000.00 | 65,327.40 | -64,135.52 | 1,191.88 | 0.00 | 1,191.88 | 0.00 |
| 11 Jan 05 | CA ST ECON RECOVERY 5 25 | -30,000.00 | 33,280.80 | -32,398.70 | 882.10 | 0.00 | 882.10 | 0.00 |
| 14 Jan 05 | 01-01-2010 BEO SEDOL B030XV8 | | | | | | | |

STMT 1ST

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | |
|--|--|------------------|-------------|------------|-------------|------------------|-----------------|-------------|--------------------|-----------------|
| | | | | | | Short Term | Long Term | | Short Term | Long Term |
| 06 May 04 | | | -30,000 00 | 33,280 80 | -32,398 70 | 882 10 | 0 00 | 0 00 | 882 10 | 0 00 |
| 29 Apr 05 | CALIFORNIA ST ECONOMIC | | -30,000 00 | 32,994 00 | -32,164 39 | 829 61 | 0 00 | 0 00 | 829 61 | 0 00 |
| 05 May 05 | RECOVERY 5% 07-01-2011 BEO SEDOL B06VC55 | | -30,000 00 | 32,994 00 | -32,164 39 | 829 61 | 0 00 | 0 00 | 829 61 | 0 00 |
| 06 May 04 | | | -170,000 00 | 190,683 90 | -183,296 23 | 7,387 67 | 0 00 | 0 00 | 7,387 67 | 0 00 |
| 29 Apr 05 | CALIFORNIA ST ECONOMIC | | -140,000 00 | 157,033 80 | -150,967 73 | 6,066 07 | 0 00 | 0 00 | 6,066 07 | 0 00 |
| 05 May 05 | RECOVERY 5 25% 07-01-2013 BEO CUSIP 13067JBC4 | | -30,000 00 | 33,650 10 | -32,328 50 | 1,321 60 | 0 00 | 0 00 | 1,321 60 | 0 00 |
| 05 May 05 | L A CAL DEPT WTR & PWR REV 5 | | -260,000 00 | 270,738 00 | -268,555 27 | 0 00 | 2,182 73 | 0 00 | 0 00 | 2,182 73 |
| 12 May 05 | 07-01-2030 BEO CUSIP 544495ER1 | | -260,000 00 | 270,738 00 | -268,555 27 | 0 00 | 2,182 73 | 0 00 | 0 00 | 2,182 73 |
| | 31 Mar 04 | | -260,000 00 | 270,738 00 | -268,555 27 | 0 00 | 2,182 73 | 0 00 | 0 00 | 2,182 73 |
| Total United States | | | | | | 10,291.26 | 2,182.73 | 0.00 | 10,291.26 | 2,182.73 |
| Total S/T translation gain/loss for fixed income | | | | | | | | -153,074.47 | | |
| Total L/T translation gain/loss for fixed income | | | | | | | | 81,103.26 | | |
| Total realized gains for fixed income | | | | | | 1,066,389.31 | 209,867.77 | 81,103.26 | 1,053,146.56 | 290,971.03 |
| Total realized losses for fixed income | | | | | | -739,484.99 | -123,678.76 | -153,074.47 | -879,316.71 | -123,678.76 |
| Total Fixed Income | | | | | | 326,904.32 | 86,189.01 | -71,971.21 | 173,829.85 | 167,292.27 |
| Other assets | | | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679

Account number DDF03

DD- PIMCO

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◆ **Realized Gain/Loss Detail - Taxable**

| | | Realized gain/loss | | Market | | Total | | |
|----------------------------|---|--------------------|-------------------|--------------------|-------------|-------------|-------------|-------------|
| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Long Term | Short Term | Long Term |
| Settle Date | Acquisition Date | | | | | | | |
| Sales | | | | | | | | |
| Other assets | | | | | | | | |
| Other options | | | | | | | | |
| United States | | | | | | | | |
| 11 Oct 05 | OTC ECAL 3ML-4 30 SWP5@4 30 | -6,000,000 00 | 44,850 70 | -44,850 70 | 0 00 | 0 00 | 0 00 | 0 00 |
| 14 Oct 05 | GOLDMAN 11/10/06 317503G38 SEDOL 921076U | | | | | | | |
| 05 Oct 05 | OTC ECAL 3ML-4 54 SWP@4 54 | -4,000,000 00 | 29,800 00 | -29,800 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 07 Oct 05 | LEHMAN 04/APR/06 317503HT0 SEDOL 920815U | | | | | | | |
| 06 Oct 05 | OTC ECAL 3ML-4 54 SWP5@4 54 | -6,000,000 00 | 45,450 00 | -45,450 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 12 Oct 05 | GOLDMAN 06/APR/06 317503HZ6 SEDOL 920981U | | | | | | | |
| 05 Oct 05 | OTC ECAL 3MLIB-4 54 SWP5@4 54 | -3,000,000 00 | 35,529 07 | -35,529 07 | 0 00 | 0 00 | 0 00 | 0 00 |
| 07 Oct 05 | CITI 04/OCT/06 317503HV5 SEDOL 920817U | | | | | | | |
| 06 Oct 05 | OTC ECAL 3MLIB-4 54 SWP5@4 54 | -2,000,000 00 | 23,162 79 | -23,162 79 | 0 00 | 0 00 | 0 00 | 0 00 |
| 11 Oct 05 | CITI 04/OCT/06 317503HV5 SEDOL 920817U | | | | | | | |
| Total United States | | | 178,792.56 | -178,792.56 | 0.00 | 0.00 | 0.00 | 0.00 |
| Swaps | | | | | | | | |
| Europe Region | | | | | | | | |
| 01 Sep 05 | EUR FIX6 0 6ML JPM | -100,000 00 | 23,000 17 | -4,037 68 | 18,973 71 | 0 00 | 18,962 49 | 0 00 |
| 08 Sep 05 | IRS EUR 6 0 FIXED 18/06/2034 (SWP041106) SEDOL 912392W | | | | | | -11 22 | |

STMT 157

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | Total | |
|----------------------------|---|--------------------|-------------------|-------------------|-------------|-------------------|-------------|
| Trade Date | Security Description | Market | | Short Term | Long Term | Short Term | Long Term |
| Settle Date | Acquisition Date | Shares/Par | Proceeds | Cost | | | |
| Sales | | | | | | | |
| Other assets | | | | | | | |
| Swaps | | | | | | | |
| Europe Region | | | | | | | |
| 01 Sep 05 | EUR FIX6 0 6ML JPM | -300,000 00 | 69,000 55 | -12,113 04 | 0 00 | 56,887 51 | 0 00 |
| 08 Sep 05 | IRS EUR 6 0 FIXED 18/06/2034 (SWP041106) SEDOL 912392W | | | | | | |
| 03 Dec 04 | IRS EUR R 6ML/4 0% 17/06/2010 UAG | 500,000 00 | -16,732 57 | 4,031 62 | 0 00 | -12,328 20 | -12,700 95 |
| 10 Dec 04 | IRS EUR R 6ML 17 JUN 2010 - SWP038771 SEDOL 911629W | | | | | | |
| 03 Dec 04 | IRS EUR R 6ML/4 0% 17/06/2010 UAG | -500,000 00 | 16,599 88 | -4,031 62 | 0 00 | 12,195 51 | 0 00 |
| 10 Dec 04 | IRS EUR R 6ML 17 JUN 2010 - SWP038771 SEDOL 911629W | | | | | | |
| 21 Mar 05 | IRS EUR R 6ML/4 0% 17/06/2010 UAG | -1,500,000 00 | 57,370 30 | -12,094 88 | 0 00 | 44,139 27 | 0 00 |
| 30 Mar 05 | IRS EUR R 6ML 17 JUN 2010 - SWP038771 SEDOL 911629W | | | | | | |
| 11 Mar 05 | IRS EUR R 6ML/4 0% 17/06/2010 UAG | -1,400,000 00 | 57,156 78 | -11,288 55 | 0 00 | 44,694 45 | 0 00 |
| 18 Mar 05 | IRS EUR R 6ML 17 JUN 2010 - SWP038771 SEDOL 911629W | | | | | | |
| Total Europe Region | | | 206,395.11 | -39,534.15 | 0.00 | 164,595.89 | 0.00 |
| United Kingdom | | | | | | | |
| 01 Sep 05 | 5 0 FIX/GBP6MLIBOR | -200,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 08 Sep 05 | IRS GBP 6M LIBOR 18/06/2034 SWP041171 SEDOL 912688W | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

13-7043679

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Doris Duke Charitable Foundation

◆ Realized Gain/Loss Detail - Taxable

| Trade Date Settle Date | Security Description Acquisition Date | Shares/Par | Proceeds | Cost | Market | | | Realized gain/loss | | |
|-----------------------------|---|---------------|-----------|-------------------|------------------|-------------|----------------|--------------------|-------------|-------------|
| | | | | | Short Term | Long Term | Total | Short Term | Translation | Long Term |
| Sales | | | | | | | | | | |
| Other assets | | | | | | | | | | |
| Swaps | | | | | | | | | | |
| United Kingdom | | | | | | | | | | |
| 01 Sep 05 | GBP FIX5 0 6ML BRC | -200,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 08 Sep 05 | IRS GBP 6ML 18/06/2034 (SWP041098) SEDOL 912393W | | | -36,635.63 | 0.00 | 0.00 | -1,110.61 | 0.00 | -875.20 | -1,985.81 |
| 06 Oct 05 | IRSGBP5 0%/6ML | -1,000,000.00 | 34,649.82 | | | | | | | |
| 13 Oct 05 | IRSGBP5%BRC 15/09/2010 SEDOL 920412W | | | | | | | | | |
| 16 Sep 05 | IRSGBP5 0%/P/6ML 09-15-2010 | -1,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 23 Sep 05 | SEDOL 920412L | | | | | | | | | |
| Total United Kingdom | | | | -36,635.63 | -1,110.61 | 0.00 | -875.20 | -1,985.81 | 0.00 | 0.00 |
| United States | | | | | | | | | | |
| 02 Dec 05 | IRS USD P 5 3ML 21/06/16 BOA | -100,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 06 Dec 05 | SWP047822 SEDOL 922541L | | | | | | | | | |
| 02 Dec 05 | IRS USD P 5 3ML 6/21/16 LEHMAN | -1,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 06 Dec 05 | SWP048143 SEDOL 922589L | | | | | | | | | |
| 02 Dec 05 | IRS USD P 5 0-3ML | -100,000.00 | 766.00 | 0.00 | 0.00 | 766.00 | 0.00 | 0.00 | 0.00 | 766.00 |
| 06 Dec 05 | 15/12/15 BOA SWP027238 SEDOL 916980U | | | | | | | | | |

STMT 157

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | |
|----------------------|--|--------------------|-----------|------------|------------|--------|-----------|-------------|------------|-------|--|
| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Market | Long Term | Translation | Short Term | Total | |
| Settle Date | Acquisition Date | | | | | | | | | | |
| Sales | | | | | | | | | | | |
| Other assets | | | | | | | | | | | |
| Swaps | | | | | | | | | | | |
| United States | | | | | | | | | | | |
| 10 Aug 05 | IRS USD P 5 0-3ML | -400,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |
| 15 Aug 05 | 15/12/15 GLM SWP027295 SEDOL 916984U | | | | | | | | | | |
| 02 Dec 05 | IRS USD P 5 0-3ML | -800,000.00 | 6,128.00 | 0.00 | 6,128.00 | 0.00 | 0.00 | 0.00 | 6,128.00 | 0.00 | |
| 07 Dec 05 | 15/12/15 GLM SWP027295 SEDOL 916984U | | | | | | | | | | |
| 02 Dec 05 | IRS USD P 5 0-3ML | -1,000,000.00 | 7,860.00 | 0.00 | 7,860.00 | 0.00 | 0.00 | 0.00 | 7,860.00 | 0.00 | |
| 06 Dec 05 | 15/12/15 LEHMAN SWP027394 SEDOL 917161U | | | | | | | | | | |
| 02 Jun 05 | IRS USD P 5 0-3ML | -100,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |
| 07 Jun 05 | BOA SWP023385 5 0% 15/06/2015 SEDOL 914259U | | | | | | | | | | |
| 05 Apr 05 | IRS USD P 5 0-3ML | -1,500,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |
| 07 Apr 05 | BOA SWP023385 5 0% 15/06/2015 SEDOL 914259U | | | | | | | | | | |
| 02 Jun 05 | IRS USD P 5 0-3ML 15/12/15 GLM SWP027295 SEDOL 916984L | -200,000.00 | 9,852.00 | -9,852.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |
| 07 Jun 05 | | | | | | | | | | | |
| 06 Jun 05 | IRS USD P 5 0-3ML 15/12/15 GLM SWP027295 SEDOL 916984L | -1,000,000.00 | 42,820.00 | -42,820.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |
| 09 Jun 05 | | | | | | | | | | | |

AR3 Additional Checks
 Doris Duke Charitable Foundation

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

| Market | | Total | |
|------------|-----------|------------|-----------|
| Short Term | Long Term | Short Term | Long Term |

| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term |
|----------------------|---|---------------|-----------|------------|------------|-----------|-------------|------------|-----------|
| Sales | | | | | | | | | |
| Other assets | | | | | | | | | |
| Swaps | | | | | | | | | |
| United States | | | | | | | | | |
| 06 Jun 05 | IRS USD P 5 0-3ML 15/12/15 LEHMAN | -1,000,000.00 | 42,820.00 | -42,820.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 08 Jun 05 | SWP027394 SEDOL 917161L | | | | | | | | |
| 02 Jun 05 | IRS USD P 5 0-3ML 15/6/15 | -200,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 07 Jun 05 | GSC SWP023401 5 0% 15/06/2015 SEDOL 914208U | | | | | | | | |
| 06 Jun 05 | IRS USD P 5 0-3ML 15/6/15 | -1,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 09 Jun 05 | MORGAN SWP023310 5 0% 15/06/2015 SEDOL 914160U | | | | | | | | |
| 06 Jun 05 | IRS USD P 5 0-3ML 15-6-15 | -1,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 08 Jun 05 | LEHMAN SWP023518 5 0% 15-06-2015 SEDOL 914234U | | | | | | | | |
| 02 Dec 05 | IRS USD P 5 0-3ML 21/06/16 GSC | -800,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 07 Dec 05 | SWP048002 SEDOL 922596L | | | | | | | | |
| 07 Dec 05 | IRS USD R 3ML 5 21/06/11 GOLDMAN | -400,000.00 | 164.00 | -164.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 12 Dec 05 | SWP047897 SEDOL 922728L | | | | | | | | |
| 10 Aug 05 | IRS USD R 3ML-4 12/15/10 GSC | -400,000.00 | 12,660.00 | -12,660.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 15 Aug 05 | SWP027675 SEDOL 917448L | | | | | | | | |
| 07 Dec 05 | IRS USD R 3ML-4 0 | -2,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 09 Dec 05 | 15/12/05 SWP075096 SEDOL 919380U | | | | | | | | |

STMT 157

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | | |
|---|---|------------------|---------------|----------|-----------|--------------------|-------------------|-----------------|--------------------|-------------------|-------------|
| | | | | | | Short Term | Long Term | | Short Term | Long Term | |
| Sales | | | | | | | | | | | |
| Other assets | | | | | | | | | | | |
| Swaps | | | | | | | | | | | |
| United States | | | | | | | | | | | |
| 07 Dec 05 | IRS USD R 3ML-4 0 | | -400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | |
| 12 Dec 05 | 15/12/10 GSC SWP027675 SEDOL 917448U | | | | | | | | | | |
| 07 Dec 05 | IRS USD R 3ML-5 21/06/11 BOA | | -2,000,000 00 | 1,000 00 | -1,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | |
| 09 Dec 05 | SWP047871 SEDOL 922824L | | | | | | | | | | |
| Total United States | | | | | | -109,316.00 | 14,554.00 | 0.00 | 0.00 | 14,554.00 | 0.00 |
| Total S/T translation gain/loss for other assets | | | | | | | | 1,389.87 | | | |
| Total L/T translation gain/loss for other assets | | | | | | | | 0.00 | | | |
| Total realized gains for other assets | | | | | | | 191,478.09 | 0.00 | 2,682.68 | 194,115.91 | 0.00 |
| Total realized losses for other assets | | | | | | | -13,438.81 | 0.00 | -1,292.81 | -14,686.76 | 0.00 |
| Total Other Assets | | | | | | -364,278.34 | 178,039.28 | 0.00 | 1,389.87 | 179,429.15 | 0.00 |
| Liabilities | | | | | | | | | | | |
| Other liabilities | | | | | | | | | | | |
| United States | | | | | | | | | | | |
| 02 Jun 05 | IRS USD P 5 0-3ML | | -100,000 00 | 4,928 00 | -4,928 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | |
| 06 Jun 05 | 15/12/15 BOA SWP027238 SEDOL 916980L | | | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

◆ Realized Gain/Loss Detail - Taxable

13-7043679

Account number DDF03

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Realized gain/loss

| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
|------------|----------------------|------------|----------|------|------------|-----------|-------------|------------|-----------|-------|
|------------|----------------------|------------|----------|------|------------|-----------|-------------|------------|-----------|-------|

Sales

Liabilities

Other liabilities

United States

| | | | | | | | | | | |
|-----------|----------------------------------|---------------|-----------|------------|------|------|------|------|------|------|
| 29 Nov 05 | IRS USD R 3ML-4 0 | -2,000,000 00 | 78,400 00 | -78,400 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 01 Dec 05 | 15/12/05 SWP075096 SEDOL 919380L | | | | | | | | | |

| | | | | | | | | | | |
|----------------------------|--|--|------------------|-------------------|-------------|-------------|-------------|-------------|-------------|-------------|
| Total United States | | | 83,328.00 | -83,328.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
|----------------------------|--|--|------------------|-------------------|-------------|-------------|-------------|-------------|-------------|-------------|

Total S/T translation gain/loss for liabilities

Total L/T translation gain/loss for liabilities

Total realized gains for liabilities

Total realized losses for liabilities

Total Liabilities

Cash and cash equivalents

Repurchase agreements

United States

| | | | | | | | | | | |
|-----------|---|---------------|--------------|---------------|------|------|------|------|------|------|
| 23 Nov 05 | REPO W/CR SUISSE 0 DTD | -3,800,000 00 | 3,800,000 00 | -3,800,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 28 Nov 05 | 11-23-2005 11-25-2005 11-23-2005 CUSIP 77799NOV9 | | | | | | | | | |

12 Jan 05 REPO W/CREDIT SUISSE F 2 03%

13 Jan 05 DTD 01-12-2005 01-13-2005

01-12-2005 CUSIP 77799JAN1

11 Jan 05 REPO W/CREDIT SUISSE F 2 05%

12 Jan 05 DTD 01-11-2005 01-12-2005

01-11-2005 CUSIP 77799JAN1

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | |
|----------------------------------|------------------------------|--------------------|--------------------|------------|-----------|-------------|------------|-----------|-------|
| Trade Date | Security Description | Market | Realized gain/loss | Short Term | Long Term | Translation | Short Term | Long Term | Total |
| Settle Date | Acquisition Date | Short Term | | | | | | | |
| Sales | | | | | | | | | |
| Cash and cash equivalents | | | | | | | | | |
| Repurchase agreements | | | | | | | | | |
| United States | | | | | | | | | |
| 21 Jan 05 | REPO W/CREDIT SUISSE F 2 06% | | | | | | | | |
| 24 Jan 05 | DTD 01-21-2005 01-24-2005 | 0 00 | -11,400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 01-21-2005 CUSIP 77799JAN1 | | | | | | | | |
| 05 Jan 05 | REPO W/CREDIT SUISSE F 2 07% | | | | | | | | |
| 06 Jan 05 | DTD 01-05-2005 01-06-2005 | 0 00 | -6,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 01-05-2005 CUSIP 77799JAN1 | | | | | | | | |
| 10 Jan 05 | REPO W/CREDIT SUISSE F 2 08% | | | | | | | | |
| 11 Jan 05 | DTD 01-10-2005 01-11-2005 | 0 00 | -3,700,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 01-10-2005 CUSIP 77799JAN1 | | | | | | | | |
| 03 Jan 05 | REPO W/CREDIT SUISSE F 2 09% | | | | | | | | |
| 04 Jan 05 | DTD 01-03-2005 01-04-2005 | 0 00 | -8,100,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 01-03-2005 CUSIP 77799JAN1 | | | | | | | | |
| 04 Jan 05 | REPO W/CREDIT SUISSE F 2 1% | | | | | | | | |
| 05 Jan 05 | DTD 01-04-2005 01-05-2005 | 0 00 | -6,600,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 01-04-2005 CUSIP 77799JAN1 | | | | | | | | |
| 06 Jan 05 | REPO W/CREDIT SUISSE F 2 1% | | | | | | | | |
| 07 Jan 05 | DTD 01-06-2005 01-07-2005 | 0 00 | -6,400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 01-06-2005 CUSIP 77799JAN1 | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

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◆ Realized Gain/Loss Detail - DP&A Charitable Foundation

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

Sales

Cash and cash equivalents

Repurchase agreements

United States

| | | | | | | | | | | | |
|-----------|-----------------------------|--|----------------|---------------|----------------|------|------|------|------|------|------|
| 19 Jan 05 | REPO W/CREDIT SUISSE F 2.1% | | -10,300,000.00 | 10,300,000.00 | -10,300,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 20 Jan 05 | DTD 01-19-2005 01-20-2005 | | | | | | | | | | |
| | 01-19-2005 CUSIP 77799JAN1 | | | | | | | | | | |

| | | | | | | | | | | | |
|-----------|-----------------------------|--|----------------|---------------|----------------|------|------|------|------|------|------|
| 20 Jan 05 | REPO W/CREDIT SUISSE F 2.1% | | -10,400,000.00 | 10,400,000.00 | -10,400,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 21 Jan 05 | DTD 01-20-2005 01-21-2005 | | | | | | | | | | |
| | 01-20-2005 CUSIP 77799JAN1 | | | | | | | | | | |

| | | | | | | | | | | | |
|-----------|-----------------------------|--|----------------|---------------|----------------|------|------|------|------|------|------|
| 24 Jan 05 | REPO W/CREDIT SUISSE F 2.1% | | -13,800,000.00 | 13,800,000.00 | -13,800,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 25 Jan 05 | DTD 01-24-2005 01-25-2005 | | | | | | | | | | |
| | 01-24-2005 CUSIP 77799JAN1 | | | | | | | | | | |

| | | | | | | | | | | | |
|-----------|-----------------------------|--|---------------|--------------|---------------|------|------|------|------|------|------|
| 25 Jan 05 | REPO W/CREDIT SUISSE F 2.1% | | -8,600,000.00 | 8,600,000.00 | -8,600,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 26 Jan 05 | DTD 01-25-2005 01-26-2005 | | | | | | | | | | |
| | 01-25-2005 CUSIP 77799JAN1 | | | | | | | | | | |

| | | | | | | | | | | | |
|-----------|------------------------------|--|---------------|--------------|---------------|------|------|------|------|------|------|
| 07 Jan 05 | REPO W/CREDIT SUISSE F 2.11% | | -6,500,000.00 | 6,500,000.00 | -6,500,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10 Jan 05 | DTD 01-07-2005 01-10-2005 | | | | | | | | | | |
| | 01-07-2005 CUSIP 77799JAN1 | | | | | | | | | | |

| | | | | | | | | | | | |
|-----------|------------------------------|--|---------------|--------------|---------------|------|------|------|------|------|------|
| 13 Jan 05 | REPO W/CREDIT SUISSE F 2.11% | | -6,400,000.00 | 6,400,000.00 | -6,400,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 14 Jan 05 | DTD 01-13-2005 01-14-2005 | | | | | | | | | | |
| | 01-13-2005 CUSIP 77799JAN1 | | | | | | | | | | |

| | | | | | | | | | | | |
|-----------|------------------------------|--|----------------|---------------|----------------|------|------|------|------|------|------|
| 14 Jan 05 | REPO W/CREDIT SUISSE F 2.11% | | -10,500,000.00 | 10,500,000.00 | -10,500,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 18 Jan 05 | DTD 01-13-2005 01-14-2005 | | | | | | | | | | |
| | 01-13-2005 CUSIP 77799JAN1 | | | | | | | | | | |

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

STMT 1ST

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | |
|----------------------------------|---|--------------------|--------------------|----------------|------------|-------------|------------|-----------|-------|
| Trade Date | Security Description | Market | Realized gain/loss | Short Term | Long Term | Translation | Short Term | Long Term | Total |
| Settle Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Long Term | Short Term | Long Term | |
| Sales | | | | | | | | | |
| Cash and cash equivalents | | | | | | | | | |
| Repurchase agreements | | | | | | | | | |
| United States | | | | | | | | | |
| 18 Jan 05 | REPO W/CREDIT SUISSE F 2 2% | -10,200,000 00 | 10,200,000 00 | -10,200,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 19 Jan 05 | DTD 01-18-2005 01-19-2005 01-18-2005 CUSIP 77799JAN1 | | | | | | | | |
| 27 Jan 05 | REPO W/CREDIT SUISSE F 2 21% | -8,300,000 00 | 8,300,000 00 | -8,300,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 28 Jan 05 | DTD 01-27-2005 01-28-2005 01-27-2005 CUSIP 77799JAN1 | | | | | | | | |
| 02 Feb 05 | REPO W/CREDIT SUISSE F 2 36% | -6,900,000 00 | 6,900,000 00 | -6,900,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 03 Feb 05 | DTD 02-02-2005 02-03-2005 02-02-2005 CUSIP 77799FEB1 | | | | | | | | |
| 08 Feb 05 | REPO W/CREDIT SUISSE F 2 37% | -1,500,000 00 | 1,500,000 00 | -1,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 09 Feb 05 | DTD 02-08-2005 02-09-2005 02-08-2005 CUSIP 77799FEB1 | | | | | | | | |
| 02 Mar 05 | REPO W/CREDIT SUISSE F 2 39% | -10,500,000 00 | 10,500,000 00 | -10,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 03 Mar 05 | DTD 03-02-2005 03-03-2005 03-02-2005 CUSIP 77799MAR5 | | | | | | | | |
| 01 Feb 05 | REPO W/CREDIT SUISSE F 2 4% | -9,400,000 00 | 9,400,000 00 | -9,400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 02 Feb 05 | DTD 02-01-2005 02-02-2005 02-01-2005 CUSIP 77799FEB1 | | | | | | | | |
| 07 Feb 05 | REPO W/CREDIT SUISSE F 2 4% | -3,500,000 00 | 3,500,000 00 | -3,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 08 Feb 05 | DTD 02-07-2005 02-08-2005 02-07-2005 CUSIP 77799FEB1 | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679
Account number DDF03

DD- PIMCO

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◆ **Realized Gain/Loss Detail - Taxable**

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

Sales

Cash and cash equivalents

Repurchase agreements

United States

| | | | | | | | | | | | |
|-----------|---|---------------|--------------|---------------|------|------|------|------|------|------|------|
| 16 Feb 05 | REPO W/CREDIT SUISSE F 2.42% | -7,700,000.00 | 7,700,000.00 | -7,700,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 17 Feb 05 | DTD 02-16-2005 02-17-2005 02-16-2005 CUSIP 77799FEB1 | | | | | | | | | | |

| | | | | | | | | | | | |
|-----------|---|---------------|--------------|---------------|------|------|------|------|------|------|------|
| 18 Feb 05 | REPO W/CREDIT SUISSE F 2.4% | -5,200,000.00 | 5,200,000.00 | -5,200,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 22 Feb 05 | DTD 02-18-2005 02-22-2005 02-18-2005 CUSIP 77799FEB1 | | | | | | | | | | |

| | | | | | | | | | | | |
|-----------|---|---------------|--------------|---------------|------|------|------|------|------|------|------|
| 22 Mar 05 | REPO W/CREDIT SUISSE F 2.42% | -2,800,000.00 | 2,800,000.00 | -2,800,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 23 Mar 05 | DTD 02-22-2005 03-23-2005 02-22-2005 CUSIP 77799FEB1 | | | | | | | | | | |

| | | | | | | | | | | | |
|-----------|---|----------------|---------------|----------------|------|------|------|------|------|------|------|
| 08 Mar 05 | REPO W/CREDIT SUISSE F 2.42% | -12,500,000.00 | 12,500,000.00 | -12,500,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 09 Mar 05 | DTD 03-08-2005 03-09-2005 03-08-2005 CUSIP 77799MAR5 | | | | | | | | | | |

| | | | | | | | | | | | |
|-----------|---|---------------|--------------|---------------|------|------|------|------|------|------|------|
| 23 Feb 05 | REPO W/CREDIT SUISSE F 2.43% | -8,000,000.00 | 8,000,000.00 | -8,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 24 Feb 05 | DTD 02-23-2005 02-24-2005 02-23-2005 CUSIP 77799FEB1 | | | | | | | | | | |

| | | | | | | | | | | | |
|-----------|---|---------------|--------------|---------------|------|------|------|------|------|------|------|
| 01 Mar 05 | REPO W/CREDIT SUISSE F 2.45% | -6,200,000.00 | 6,200,000.00 | -6,200,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 02 Mar 05 | DTD 03-01-2005 03-02-2005 03-01-2005 CUSIP 77799MAR5 | | | | | | | | | | |

| | | | | | | | | | | | |
|-----------|---|---------------|--------------|---------------|------|------|------|------|------|------|------|
| 14 Feb 05 | REPO W/CREDIT SUISSE F 2.47% | -4,200,000.00 | 4,200,000.00 | -4,200,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 15 Feb 05 | DTD 02-14-2005 02-15-2005 02-14-2005 CUSIP 77799FEB1 | | | | | | | | | | |

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

STMT 157

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

◆ Realized Gain/Loss Detail - Taxable

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| | | | | Realized gain/loss | | | |
|----------------------------------|---|----------------|---------------|--------------------|-----------|------------|-----------|
| Trade Date | Security Description | Market | Cost | Short Term | Long Term | Short Term | Long Term |
| Settle Date | Acquisition Date | Shares/Par | Proceeds | Translation | Total | | |
| Sales | | | | | | | |
| Cash and cash equivalents | | | | | | | |
| Repurchase agreements | | | | | | | |
| United States | | | | | | | |
| 11 Mar 05 | REPO W/CREDIT SUISSE F 2.47% | -14,700,000 00 | 14,700,000 00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 14 Mar 05 | DTD 03-11-2005 03-14-2005 03-11-2005 CUSIP 77799MARS | | | | | | |
| 16 Mar 05 | REPO W/CREDIT SUISSE F 2.47% | -1,400,000 00 | 1,400,000 00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 17 Mar 05 | DTD 03-16-2005 03-17-2005 03-16-2005 CUSIP 77799MARS | | | | | | |
| 10 Mar 05 | REPO W/CREDIT SUISSE F 2.48% | -14,100,000 00 | 14,100,000 00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 11 Mar 05 | DTD 03-10-2005 03-11-2005 03-10-2005 CUSIP 77799MARS | | | | | | |
| 28 Feb 05 | REPO W/CREDIT SUISSE F 2.5% | -3,900,000 00 | 3,900,000 00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 01 Mar 05 | DTD 02-28-2005 03-01-2005 02-28-2005 CUSIP 77799FEB1 | | | | | | |
| 14 Mar 05 | REPO W/CREDIT SUISSE F 2.5% | -1,100,000 00 | 1,100,000 00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 15 Mar 05 | DTD 03-14-2005 03-15-2005 03-14-2005 CUSIP 77799MARS | | | | | | |
| 31 Mar 05 | REPO W/CREDIT SUISSE F 2.5% | -20,900,000 00 | 20,900,000 00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 01 Apr 05 | DTD 03-31-2005 04-01-2005 03-31-2005 CUSIP 77799MARS | | | | | | |

STMT 15J

AR3 Additional Checks | Doris Duke Charitable Foundation

01 Jan 05 - 31 Dec 05

◆ **Realized Gain/Loss Detail - Taxable**

Realized gain/loss _____

Market _____ Total _____

Short Term _____ Long Term _____

| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term |
|------------|----------------------|------------|----------|------|------------|-----------|-------------|------------|-----------|
|------------|----------------------|------------|----------|------|------------|-----------|-------------|------------|-----------|

Sales

Cash and cash equivalents

Repurchase agreements

United States

| | | | | | | | | | |
|-----------|---|---------------|--------------|---------------|------|------|------|------|------|
| 25 Feb 05 | REPO W/CREDIT SUISSE F 2 51% | -8,200,000 00 | 8,200,000 00 | -8,200,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 28 Feb 05 | DTD 02-25-2005 02-28-2005 02-25-2005 CUSIP 77799FEB1 | | | | | | | | |

| | | | | | | | | | |
|-----------|---|-------------|------------|-------------|------|------|------|------|------|
| 17 Mar 05 | REPO W/CREDIT SUISSE F 2 55% | -800,000 00 | 800,000 00 | -800,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 18 Mar 05 | DTD 03-17-2005 03-18-2005 03-17-2005 CUSIP 77799MAR5 | | | | | | | | |

| | | | | | | | | | |
|-----------|---|----------------|---------------|----------------|------|------|------|------|------|
| 15 Mar 05 | REPO W/CREDIT SUISSE F 2 58% | -18,500,000 00 | 18,500,000 00 | -18,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 16 Mar 05 | DTD 03-15-2005 03-16-2005 03-15-2005 CUSIP 77799MAR5 | | | | | | | | |

| | | | | | | | | | |
|-----------|---|-------------|------------|-------------|------|------|------|------|------|
| 24 Mar 05 | REPO W/CREDIT SUISSE F 2 58% | -400,000 00 | 400,000 00 | -400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 28 Mar 05 | DTD 03-24-2005 03-28-2005 03-24-2005 CUSIP 77799MAR5 | | | | | | | | |

| | | | | | | | | | |
|-----------|---|----------------|---------------|----------------|------|------|------|------|------|
| 21 Apr 05 | REPO W/CREDIT SUISSE F 2 58% | -14,000,000 00 | 14,000,000 00 | -14,000,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 22 Apr 05 | DTD 04-21-2005 04-22-2005 04-21-2005 CUSIP 77799APR5 | | | | | | | | |

| | | | | | | | | | |
|-----------|---|----------------|---------------|----------------|------|------|------|------|------|
| 30 Mar 05 | REPO W/CREDIT SUISSE F 2 6% | -18,400,000 00 | 18,400,000 00 | -18,400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 31 Mar 05 | DTD 03-30-2005 03-31-2005 03-30-2005 CUSIP 77799MAR5 | | | | | | | | |

| | | | | | | | | | |
|-----------|---|----------------|---------------|----------------|------|------|------|------|------|
| 18 Apr 05 | REPO W/CREDIT SUISSE F 2 6% | -13,600,000 00 | 13,600,000 00 | -13,600,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 19 Apr 05 | DTD 04-18-2005 04-19-2005 04-18-2005 CUSIP 77799APR5 | | | | | | | | |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | | Security Description | Realized gain/loss | | Market | | Total | |
|----------------------------------|------------------|---|--------------------|----------------|------------|-----------|------------|-----------|
| Settle Date | Acquisition Date | | Short Term | Long Term | Short Term | Long Term | Short Term | Long Term |
| Sales | | | | | | | | |
| Cash and cash equivalents | | | | | | | | |
| Repurchase agreements | | | | | | | | |
| United States | | | | | | | | |
| 18 Mar 05 | | REPO W/CREDIT SUISSE F 2 61% | | | | | | |
| 21 Mar 05 | 03-18-2005 | DTD 03-18-2005 03-21-2005 03-18-2005 CUSIP 77799MAR5 | 17,200,000 00 | -17,200,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 22 Apr 05 | | REPO W/CREDIT SUISSE F 2 62% | | | | | | |
| 25 Apr 05 | 04-22-2005 | DTD 04-22-2005 04-25-2005 04-22-2005 CUSIP 77799APR5 | 11,600,000 00 | -11,600,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 19 Apr 05 | | REPO W/CREDIT SUISSE F 2 63% | | | | | | |
| 20 Apr 05 | 04-19-2005 | DTD 04-19-2005 04-20-2005 04-19-2005 CUSIP 77799APR5 | 14,200,000 00 | -14,200,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 20 Apr 05 | | REPO W/CREDIT SUISSE F 2 63% | | | | | | |
| 21 Apr 05 | 04-20-2005 | DTD 04-20-2005 04-21-2005 04-20-2005 CUSIP 77799APR5 | 13,800,000 00 | -13,800,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 25 Apr 05 | | REPO W/CREDIT SUISSE F 2 63% | | | | | | |
| 26 Apr 05 | 04-25-2005 | DTD 04-25-2005 04-26-2005 04-25-2005 CUSIP 77799APR5 | 13,000,000 00 | -13,000,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 21 Mar 05 | | REPO W/CREDIT SUISSE F 2 65% | | | | | | |
| 22 Mar 05 | 03-21-2005 | DTD 03-21-2005 03-22-2005 03-21-2005 CUSIP 77799MAR5 | 1,100,000 00 | -1,100,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 06 Apr 05 | | REPO W/CREDIT SUISSE F 2 66% | | | | | | |
| 07 Apr 05 | 04-06-2005 | DTD 04-06-2005 04-07-2005 04-06-2005 CUSIP 77799APR5 | 18,400,000 00 | -18,400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

Account Number **13-7043678**

DD-PIMCO

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◆ **Realized Gain/Loss Detail - Taxable**

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | |
|----------------------------------|------------------------------|------------------|----------------|---------------|----------------|------------|-----------|-------------|--------------------|-------|
| | | | | | | Short Term | Long Term | | | |
| Settle Date | | | | | | Short Term | Long Term | Short Term | Long Term | Total |
| Sales | | | | | | | | | | |
| Cash and cash equivalents | | | | | | | | | | |
| Repurchase agreements | | | | | | | | | | |
| United States | | | | | | | | | | |
| 08 Apr 05 | REPO W/CREDIT SUISSE F 2.67% | | -18,400,000 00 | 18,400,000 00 | -18,400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 11 Apr 05 | DTD 04-08-2005 04-11-2005 | | | | | | | | | |
| | 04-08-2005 CUSIP 77799APR5 | | | | | | | | | |
| 07 Apr 05 | REPO W/CREDIT SUISSE F 2.68% | | -4,000,000 00 | 4,000,000 00 | -4,000,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 08 Apr 05 | DTD 04-07-2005 04-08-2005 | | | | | | | | | |
| | 04-07-2005 CUSIP 77799APR5 | | | | | | | | | |
| 04 Apr 05 | REPO W/CREDIT SUISSE F 2.69% | | -4,100,000 00 | 4,100,000 00 | -4,100,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 05 Apr 05 | DTD 04-04-2005 04-05-2005 | | | | | | | | | |
| | 04-04-2005 CUSIP 77799APR5 | | | | | | | | | |
| 28 Mar 05 | REPO W/CREDIT SUISSE F 2.7% | | -18,400,000 00 | 18,400,000 00 | -18,400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 29 Mar 05 | DTD 03-28-2005 03-29-2005 | | | | | | | | | |
| | 03-28-2005 CUSIP 77799MAR5 | | | | | | | | | |
| 11 Apr 05 | REPO W/CREDIT SUISSE F 2.7% | | -2,600,000 00 | 2,600,000 00 | -2,600,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 12 Apr 05 | DTD 04-11-2005 04-12-2005 | | | | | | | | | |
| | 04-11-2005 CUSIP 77799APR5 | | | | | | | | | |
| 12 Apr 05 | REPO W/CREDIT SUISSE F 2.7% | | -2,600,000 00 | 2,600,000 00 | -2,600,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 13 Apr 05 | DTD 04-12-2005 04-13-2005 | | | | | | | | | |
| | 04-12-2005 CUSIP 77799APR5 | | | | | | | | | |
| 28 Apr 05 | REPO W/CREDIT SUISSE F 2.7% | | -13,100,000 00 | 13,100,000 00 | -13,100,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 27 Apr 05 | DTD 04-26-2005 04-27-2005 | | | | | | | | | |
| | 04-26-2005 CUSIP 77799APR5 | | | | | | | | | |

STMT 1ST

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | Market | | Total | |
|----------------------------------|------------------------------|--------------------|---------------|----------------|------------|-----------|------------|
| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Long Term | Total |
| Settle Date | Acquisition Date | | | | Short Term | Long Term | Short Term |
| Sales | | | | | | | |
| Cash and cash equivalents | | | | | | | |
| Repurchase agreements | | | | | | | |
| United States | | | | | | | |
| 01 Apr 05 | REPO W/CREDIT SUISSE F 2 71% | -18,400,000 00 | 18,400,000 00 | -18,400,000 00 | 0 00 | 0 00 | 0 00 |
| 04 Apr 05 | DTD 04-01-2005 04-04-2005 | | | | | | |
| | 04-01-2005 CUSIP 77799APR5 | | | | | | |
| 01 Apr 05 | REPO W/CREDIT SUISSE F 2 71% | -3,000,000 00 | 3,000,000 00 | -3,000,000 00 | 0 00 | 0 00 | 0 00 |
| 01 Apr 05 | DTD 04-01-2005 04-04-2005 | | | | | | |
| | 04-01-2005 CUSIP 77799APR5 | | | | | | |
| 13 Apr 05 | REPO W/CREDIT SUISSE F 2 71% | -18,500,000 00 | 18,500,000 00 | -18,500,000 00 | 0 00 | 0 00 | 0 00 |
| 14 Apr 05 | DTD 04-13-2005 04-14-2005 | | | | | | |
| | 04-13-2005 CUSIP 77799APR5 | | | | | | |
| 27 Apr 05 | REPO W/CREDIT SUISSE F 2 71% | -12,700,000 00 | 12,700,000 00 | -12,700,000 00 | 0 00 | 0 00 | 0 00 |
| 28 Apr 05 | DTD 04-27-2005 04-28-2005 | | | | | | |
| | 04-27-2005 CUSIP 77799APR5 | | | | | | |
| 14 Apr 05 | REPO W/CREDIT SUISSE F 2 77% | -17,000,000 00 | 17,000,000 00 | -17,000,000 00 | 0 00 | 0 00 | 0 00 |
| 15 Apr 05 | DTD 04-14-2005 04-15-2005 | | | | | | |
| | 04-14-2005 CUSIP 77799APR5 | | | | | | |
| 28 Apr 05 | REPO W/CREDIT SUISSE F 2 77% | -12,700,000 00 | 12,700,000 00 | -12,700,000 00 | 0 00 | 0 00 | 0 00 |
| 29 Apr 05 | DTD 04-28-2005 04-29-2005 | | | | | | |
| | 04-28-2005 CUSIP 77799APR5 | | | | | | |

AR3 Additional Checks Doris Duke Charitable Foundation

Account number DDF03

DD- PIMCO

01 Jan 05 - 31 Dec 05

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◆ **Realized Gain/Loss Detail - Taxable**

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

Sales

Cash and cash equivalents

Repurchase agreements

United States

| | | | | | | | | |
|-----------|---|----------------|---------------|----------------|------|------|------|------|
| 29 Apr 05 | REPO W/CREDIT SUISSE F 2 8% | -12,400,000 00 | 12,400,000 00 | -12,400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 02 May 05 | DTD 04-29-2005 05-02-2005 04-29-2005 CUSIP 77799APR5 | | | | | | | |

| | | | | | | | | |
|-----------|---|----------------|---------------|----------------|------|------|------|------|
| 04 May 05 | REPO W/CREDIT SUISSE F 2 85% | -13,300,000 00 | 13,300,000 00 | -13,300,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 05 May 05 | DTD 05-04-2005 05-05-2005 05-04-2005 CUSIP 77799MAY0 | | | | | | | |

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|-----------|---|----------------|---------------|----------------|------|------|------|------|
| 10 May 05 | REPO W/CREDIT SUISSE F 2 85% | -10,500,000 00 | 10,500,000 00 | -10,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 11 May 05 | DTD 05-10-2005 05-11-2005 05-10-2005 CUSIP 77799MAY0 | | | | | | | |

| | | | | | | | | |
|-----------|---|----------------|---------------|----------------|------|------|------|------|
| 02 May 05 | REPO W/CREDIT SUISSE F 2 86% | -13,200,000 00 | 13,200,000 00 | -13,200,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 03 May 05 | DTD 05-02-2005 05-03-2005 05-02-2005 CUSIP 77799MAY0 | | | | | | | |

| | | | | | | | | |
|-----------|---|----------------|---------------|----------------|------|------|------|------|
| 03 May 05 | REPO W/CREDIT SUISSE F 2 86% | -13,100,000 00 | 13,100,000 00 | -13,100,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 04 May 05 | DTD 05-03-2005 05-04-2005 05-03-2005 CUSIP 77799MAY0 | | | | | | | |

| | | | | | | | | |
|-----------|---|---------------|--------------|---------------|------|------|------|------|
| 11 May 05 | REPO W/CREDIT SUISSE F 2 87% | -8,500,000 00 | 8,500,000 00 | -8,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 12 May 05 | DTD 05-11-2005 05-12-2005 05-11-2005 CUSIP 77799MAY0 | | | | | | | |

| | | | | | | | | |
|-----------|---|----------------|---------------|----------------|------|------|------|------|
| 09 May 05 | REPO W/CREDIT SUISSE F 2 88% | -11,600,000 00 | 11,600,000 00 | -11,600,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 10 May 05 | DTD 05-09-2005 05-10-2005 05-09-2005 CUSIP 77799MAY0 | | | | | | | |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

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

Sales

Cash and cash equivalents

Repurchase agreements

United States

| | | | | | | | | | |
|-----------|------------------------------|--|---------------|--------------|---------------|------|------|------|------|
| 18 May 05 | REPO W/CREDIT SUISSE F 2 88% | | | | | | | | |
| 19 May 05 | DTD 05-18-2005 05-19-2005 | | -3,500,000 00 | 3,500,000 00 | -3,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 05-18-2005 CUSIP 77799MAY0 | | | | | | | | |

| | | | | | | | | | |
|-----------|------------------------------|--|---------------|--------------|---------------|------|------|------|------|
| 25 May 05 | REPO W/CREDIT SUISSE F 2 88% | | | | | | | | |
| 26 May 05 | DTD 05-25-2005 05-26-2005 | | -3,200,000 00 | 3,200,000 00 | -3,200,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 05-25-2005 CUSIP 77799MAY0 | | | | | | | | |

| | | | | | | | | | |
|-----------|------------------------------|--|---------------|--------------|---------------|------|------|------|------|
| 13 May 05 | REPO W/CREDIT SUISSE F 2 89% | | | | | | | | |
| 16 May 05 | DTD 05-13-2005 05-16-2005 | | -7,300,000 00 | 7,300,000 00 | -7,300,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 05-13-2005 CUSIP 77799MAY0 | | | | | | | | |

| | | | | | | | | | |
|-----------|------------------------------|--|---------------|--------------|---------------|------|------|------|------|
| 17 May 05 | REPO W/CREDIT SUISSE F 2 89% | | | | | | | | |
| 18 May 05 | DTD 05-17-2005 05-18-2005 | | -5,700,000 00 | 5,700,000 00 | -5,700,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 05-17-2005 CUSIP 77799MAY0 | | | | | | | | |

| | | | | | | | | | |
|-----------|------------------------------|--|---------------|--------------|---------------|------|------|------|------|
| 24 May 05 | REPO W/CREDIT SUISSE F 2 89% | | | | | | | | |
| 25 May 05 | DTD 05-24-2005 05-25-2005 | | -4,500,000 00 | 4,500,000 00 | -4,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 05-24-2005 CUSIP 77799MAY0 | | | | | | | | |

| | | | | | | | | | |
|-----------|-----------------------------|--|----------------|---------------|----------------|------|------|------|------|
| 05 May 05 | REPO W/CREDIT SUISSE F 2 9% | | | | | | | | |
| 06 May 05 | DTD 05-05-2005 05-06-2005 | | -12,400,000 00 | 12,400,000 00 | -12,400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 05-05-2005 CUSIP 77799MAY0 | | | | | | | | |

| | | | | | | | | | |
|-----------|-----------------------------|--|---------------|--------------|---------------|------|------|------|------|
| 27 May 05 | REPO W/CREDIT SUISSE F 2 9% | | | | | | | | |
| 31 May 05 | DTD 05-27-2005 05-31-2005 | | -4,100,000 00 | 4,100,000 00 | -4,100,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 05-27-2005 CUSIP 77799MAY0 | | | | | | | | |

AR3 Additional Checks

Doris Duke Charitable Foundation

13-7043679

Account number DDF03

DD- PIMCO

01 Jan 05 - 31 Dec 05

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◆ **Realized Gain/Loss Detail - Taxable**

| | | Realized gain/loss | | | | | | | |
|----------------------------------|------------------------------|--------------------|--------------|---------------|-------------|------------|-----------|-------|------|
| Trade Date | Security Description | Market | Short Term | Long Term | Translation | Short Term | Long Term | Total | |
| Settle Date | Acquisition Date | Cost | Proceeds | Shares/Par | | | | | |
| Sales | | | | | | | | | |
| Cash and cash equivalents | | | | | | | | | |
| Repurchase agreements | | | | | | | | | |
| United States | | | | | | | | | |
| 20 May 05 | REPO W/CREDIT SUISSE F 2 91% | | | | | | | | |
| 23 May 05 | DTD 05-20-2005 05-23-2005 | -5,700,000 00 | 5,700,000 00 | -5,700,000 00 | | 0 00 | 0 00 | 0 00 | 0 00 |
| | 05-20-2005 CUSIP 77799MAY0 | | | | | | | | |
| 23 May 05 | REPO W/CREDIT SUISSE F 2 91% | | | | | | | | |
| 24 May 05 | DTD 05-23-2005 05-24-2005 | -3,500,000 00 | 3,500,000 00 | -3,500,000 00 | | 0 00 | 0 00 | 0 00 | 0 00 |
| | 05-23-2005 CUSIP 77799MAY0 | | | | | | | | |
| 03 Jun 05 | REPO W/CREDIT SUISSE F 2 91% | | | | | | | | |
| 06 Jun 05 | DTD 06-03-2005 06-06-2005 | -3,700,000 00 | 3,700,000 00 | -3,700,000 00 | | 0 00 | 0 00 | 0 00 | 0 00 |
| | 06-03-2005 CUSIP 77799JUN9 | | | | | | | | |
| 17 Jun 05 | REPO W/CREDIT SUISSE F 2 91% | | | | | | | | |
| 20 Jun 05 | DTD 06-17-2005 06-20-2005 | -3,600,000 00 | 3,600,000 00 | -3,600,000 00 | | 0 00 | 0 00 | 0 00 | 0 00 |
| | 06-17-2005 CUSIP 77799JUN9 | | | | | | | | |
| 01 Jun 05 | REPO W/CREDIT SUISSE F 2 92% | | | | | | | | |
| 02 Jun 05 | DTD 06-01-2005 06-02-2005 | -6,200,000 00 | 6,200,000 00 | -6,200,000 00 | | 0 00 | 0 00 | 0 00 | 0 00 |
| | 06-01-2005 CUSIP 77799JUN9 | | | | | | | | |
| 06 Jun 05 | REPO W/CREDIT SUISSE F 2 92% | | | | | | | | |
| 07 Jun 05 | DTD 06-06-2005 06-07-2005 | -6,500,000 00 | 6,500,000 00 | -6,500,000 00 | | 0 00 | 0 00 | 0 00 | 0 00 |
| | 06-06-2005 CUSIP 77799JUN9 | | | | | | | | |
| 31 May 05 | REPO W/CREDIT SUISSE F 2 94% | | | | | | | | |
| 01 Jun 05 | DTD 05-31-2005 06-01-2005 | -3,100,000 00 | 3,100,000 00 | -3,100,000 00 | | 0 00 | 0 00 | 0 00 | 0 00 |
| | 05-31-2005 CUSIP 77799MAY0 | | | | | | | | |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | | Translation | Realized gain/loss |
|----------------------------------|------------------------------|------------------|---------------|--------------|---------------|------------|-----------|-------|-------------|--------------------|
| | | | | | | Short Term | Long Term | Total | | |
| Sales | | | | | | | | | | |
| Cash and cash equivalents | | | | | | | | | | |
| Repurchase agreements | | | | | | | | | | |
| United States | | | | | | | | | | |
| 07 Jun 05 | REPO W/CREDIT SUISSE F 2 95% | | | | | | | | | |
| 08 Jun 05 | DTD 06-07-2005 06-08-2005 | | -4,700,000 00 | 4,700,000 00 | -4,700,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 06-07-2005 CUSIP 77799JUN9 | | | | | | | | | |
| 16 May 05 | REPO W/CREDIT SUISSE F 2 96% | | | | | | | | | |
| 17 May 05 | DTD 05-16-2005 05-17-2005 | | -3,500,000 00 | 3,500,000 00 | -3,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 05-16-2005 CUSIP 77799MAY0 | | | | | | | | | |
| 08 Jun 05 | REPO W/CREDIT SUISSE F 2 96% | | | | | | | | | |
| 09 Jun 05 | DTD 06-08-2005 06-09-2005 | | -3,500,000 00 | 3,500,000 00 | -3,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 06-08-2005 CUSIP 77799JUN9 | | | | | | | | | |
| 02 Aug 05 | REPO W/CREDIT SUISSE F 3 18% | | | | | | | | | |
| 03 Aug 05 | DTD 08-02-2005 08-03-2005 | | -1,300,000 00 | 1,300,000 00 | -1,300,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 08-02-2005 CUSIP 77799AUG3 | | | | | | | | | |
| 01 Aug 05 | REPO W/CREDIT SUISSE F 3 23% | | | | | | | | | |
| 02 Aug 05 | DTD 08-01-2005 08-02-2005 | | -1,400,000 00 | 1,400,000 00 | -1,400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 08-01-2005 CUSIP 77799AUG3 | | | | | | | | | |
| 30 Sep 05 | REPO W/CREDIT SUISSE F 3 25% | | | | | | | | | |
| 03 Oct 05 | DTD 09-30-2005 10-03-2005 | | -4,400,000 00 | 4,400,000 00 | -4,400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 09-30-2005 CUSIP 77799SEP2 | | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679

Account number DDF03

DD-PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | Total | |
|----------------------------------|------------------------------|------------------|---------------|--------------|---------------|------------|-----------|-------------|--------------------|------------|-----------|
| | | | | | | Short Term | Long Term | | | Short Term | Long Term |
| Sales | | | | | | | | | | | |
| Cash and cash equivalents | | | | | | | | | | | |
| Repurchase agreements | | | | | | | | | | | |
| United States | | | | | | | | | | | |
| 10 Aug 05 | REPO W/CREDIT SUISSE F 3 31% | | | | | | | | | | |
| 11 Aug 05 | DTD 08-10-2005 08-11-2005 | | -7,200,000 00 | 7,200,000 00 | -7,200,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 08-10-2005 CUSIP 77799AUG3 | | | | | | | | | | |
| 09 Aug 05 | REPO W/CREDIT SUISSE F 3 33% | | | | | | | | | | |
| 10 Aug 05 | DTD 08-09-2005 08-10-2005 | | -4,300,000 00 | 4,300,000 00 | -4,300,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 08-09-2005 CUSIP 77799AUG3 | | | | | | | | | | |
| 11 Aug 05 | REPO W/CREDIT SUISSE F 3 37% | | | | | | | | | | |
| 12 Aug 05 | DTD 08-11-2005 08-12-2005 | | -6,400,000 00 | 6,400,000 00 | -6,400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 08-11-2005 CUSIP 77799AUG3 | | | | | | | | | | |
| 16 Aug 05 | REPO W/CREDIT SUISSE F 3 38% | | | | | | | | | | |
| 17 Aug 05 | DTD 08-16-2005 08-17-2005 | | -2,500,000 00 | 2,500,000 00 | -2,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 08-16-2005 CUSIP 77799AUG3 | | | | | | | | | | |
| 12 Sep 05 | REPO W/CREDIT SUISSE F 3 4% | | | | | | | | | | |
| 13 Sep 05 | DTD 09-12-2005 09-13-2005 | | -5,600,000 00 | 5,600,000 00 | -5,600,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 09-12-2005 CUSIP 77799SEP2 | | | | | | | | | | |
| 30 Dec 05 | REPO W/CREDIT SUISSE F 3 4% | | | | | | | | | | |
| 03 Jan 06 | DTD 12-30-2005 01-03-2006 | | -1,500,000 00 | 1,500,000 00 | -1,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 12-30-2005 CUSIP 77799DEC4 | | | | | | | | | | |
| 09 Sep 05 | REPO W/CREDIT SUISSE F 3 41% | | | | | | | | | | |
| 12 Sep 05 | DTD 09-09-2005 09-12-2005 | | -6,300,000 00 | 6,300,000 00 | -6,300,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 09-09-2005 CUSIP 77799SEP2 | | | | | | | | | | |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Settle Date | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | |
|----------------------------------|------------------------------|-------------|------------------|---------------|--------------|---------------|------------|-----------|-------------|--------------------|-----------|
| | | | | | | | Short Term | Long Term | | Short Term | Long Term |
| Sales | | | | | | | | | | | |
| Cash and cash equivalents | | | | | | | | | | | |
| Repurchase agreements | | | | | | | | | | | |
| United States | | | | | | | | | | | |
| 14 Sep 05 | REPO W/CREDIT SUISSE F 3 41% | | | | | | | | | | |
| 15 Sep 05 | DTD 09-14-2005 09-15-2005 | | | -4,200,000 00 | 4,200,000 00 | -4,200,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 09-14-2005 CUSIP 77799SEP2 | | | | | | | | | | |
| 13 Sep 05 | REPO W/CREDIT SUISSE F 3 42% | | | | | | | | | | |
| 14 Sep 05 | DTD 09-13-2005 09-14-2005 | | | -4,100,000 00 | 4,100,000 00 | -4,100,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 09-13-2005 CUSIP 77799SEP2 | | | | | | | | | | |
| 08 Aug 05 | REPO W/CREDIT SUISSE F 3 43% | | | | | | | | | | |
| 09 Aug 05 | DTD 08-08-2005 08-09-2005 | | | -2,600,000 00 | 2,600,000 00 | -2,600,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 08-08-2005 CUSIP 77799AUG3 | | | | | | | | | | |
| 12 Aug 05 | REPO W/CREDIT SUISSE F 3 43% | | | | | | | | | | |
| 15 Aug 05 | DTD 08-12-2005 08-15-2005 | | | -3,700,000 00 | 3,700,000 00 | -3,700,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 08-12-2005 CUSIP 77799AUG3 | | | | | | | | | | |
| 19 Aug 05 | REPO W/CREDIT SUISSE F 3 44% | | | | | | | | | | |
| 22 Aug 05 | DTD 08-19-2005 08-22-2005 | | | -4,200,000 00 | 4,200,000 00 | -4,200,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 08-19-2005 CUSIP 77799AUG3 | | | | | | | | | | |
| 22 Aug 05 | REPO W/CREDIT SUISSE F 3 45% | | | | | | | | | | |
| 23 Aug 05 | DTD 08-22-2005 08-23-2005 | | | -4,300,000 00 | 4,300,000 00 | -4,300,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 08-22-2005 CUSIP 77799AUG3 | | | | | | | | | | |
| 24 Aug 05 | REPO W/CREDIT SUISSE F 3 45% | | | | | | | | | | |
| 25 Aug 05 | DTD 08-24-2005 08-25-2005 | | | -2,000,000 00 | 2,000,000 00 | -2,000,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 08-24-2005 CUSIP 77799AUG3 | | | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

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

Sales

Cash and cash equivalents

Repurchase agreements

United States

| | | | | | | | | | | | | |
|-----------|---|---------------|--------------|---------------|------|------|------|------|------|------|------|------|
| 02 Sep 05 | REPO W/CREDIT SUISSE F 3.45% | -6,200,000.00 | 6,200,000.00 | -6,200,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 06 Sep 05 | DTD 09-02-2005 09-06-2005 09-02-2005 CUSIP 77799SEP2 | | | | | | | | | | | |
| 07 Sep 05 | REPO W/CREDIT SUISSE F 3.45% | -4,800,000.00 | 4,800,000.00 | -4,800,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 08 Sep 05 | DTD 09-07-2005 09-08-2005 09-07-2005 CUSIP 77799SEP2 | | | | | | | | | | | |
| 08 Sep 05 | REPO W/CREDIT SUISSE F 3.45% | -4,800,000.00 | 4,800,000.00 | -4,800,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 09 Sep 05 | DTD 09-08-2005 09-09-2005 09-08-2005 CUSIP 77799SEP2 | | | | | | | | | | | |
| 23 Aug 05 | REPO W/CREDIT SUISSE F 3.46% | -2,700,000.00 | 2,700,000.00 | -2,700,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 24 Aug 05 | DTD 08-23-2005 08-24-2005 08-23-2005 CUSIP 77799AUG3 | | | | | | | | | | | |
| 20 Sep 05 | REPO W/CREDIT SUISSE F 3.46% | -4,000,000.00 | 4,000,000.00 | -4,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 21 Sep 05 | DTD 09-20-2005 09-21-2005 09-20-2005 CUSIP 77799SEP2 | | | | | | | | | | | |
| 30 Aug 05 | REPO W/CREDIT SUISSE F 3.47% | -2,500,000.00 | 2,500,000.00 | -2,500,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 31 Aug 05 | DTD 08-30-2005 08-31-2005 08-30-2005 CUSIP 77799AUG3 | | | | | | | | | | | |
| 06 Sep 05 | REPO W/CREDIT SUISSE F 3.47% | -6,600,000.00 | 6,600,000.00 | -6,600,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 07 Sep 05 | DTD 09-06-2005 09-07-2005 09-06-2005 CUSIP 77799SEP2 | | | | | | | | | | | |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD - PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | | Translation | Realized gain/loss |
|----------------------------------|------------------------------|------------------|---------------|--------------|---------------|------------|-----------|-------|-------------|--------------------|
| | | | | | | Short Term | Long Term | Total | | |
| Sales | | | | | | | | | | |
| Cash and cash equivalents | | | | | | | | | | |
| Repurchase agreements | | | | | | | | | | |
| United States | | | | | | | | | | |
| 18 Aug 05 | REPO W/CREDIT SUISSE F 3 5% | | -1,100,000 00 | 1,100,000 00 | -1,100,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 19 Aug 05 | DTD 08-18-2005 08-19-2005 | | | | | | | | | |
| | 08-18-2005 CUSIP 77799AUG3 | | | | | | | | | |
| 26 Aug 05 | REPO W/CREDIT SUISSE F 3 5% | | -1,400,000 00 | 1,400,000 00 | -1,400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 29 Aug 05 | DTD 08-26-2005 08-29-2005 | | | | | | | | | |
| | 08-26-2005 CUSIP 77799AUG3 | | | | | | | | | |
| 31 Aug 05 | REPO W/CREDIT SUISSE F 3 5% | | -5,900,000 00 | 5,900,000 00 | -5,900,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 01 Sep 05 | DTD 08-31-2005 09-01-2005 | | | | | | | | | |
| | 08-31-2005 CUSIP 77799AUG3 | | | | | | | | | |
| 01 Sep 05 | REPO W/CREDIT SUISSE F 3 5% | | -6,100,000 00 | 6,100,000 00 | -6,100,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 02 Sep 05 | DTD 09-01-2005 09-02-2005 | | | | | | | | | |
| | 09-01-2005 CUSIP 77799SEP2 | | | | | | | | | |
| 19 Sep 05 | REPO W/CREDIT SUISSE F 3 51% | | -7,100,000 00 | 7,100,000 00 | -7,100,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 20 Sep 05 | DTD 09-19-2005 09-20-2005 | | | | | | | | | |
| | 09-19-2005 CUSIP 77799SEP2 | | | | | | | | | |
| 29 Aug 05 | REPO W/CREDIT SUISSE F 3 52% | | -2,600,000 00 | 2,600,000 00 | -2,600,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 30 Aug 05 | DTD 08-29-2005 08-30-2005 | | | | | | | | | |
| | 08-29-2005 CUSIP 77799AUG3 | | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03
DD- PIMCO

Doris Duke Charitable Foundation

◆ **Realized Gain/Loss Detail - Taxable**

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Market | Long Term | Translation | Realized gain/loss | Short Term | Long Term | Total |
|----------------------------------|-------------------------------|----------------------------|----------------|---------------|----------------|------------|--------|-----------|-------------|--------------------|------------|-----------|-------|
| Sales | | | | | | | | | | | | | |
| Cash and cash equivalents | | | | | | | | | | | | | |
| Repurchase agreements | | | | | | | | | | | | | |
| United States | | | | | | | | | | | | | |
| 16 Sep 05 | REPO W/CREDIT SUISSSE F 3 56% | | | | | | | | | | | | |
| 19 Sep 05 | DTD 09-16-2005 09-19-2005 | 09-16-2005 CUSIP 77799SEP2 | -7,000,000 00 | 7,000,000 00 | -7,000,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 28 Sep 05 | REPO W/CREDIT SUISSSE F 3 58% | | | | | | | | | | | | |
| 29 Sep 05 | DTD 09-28-2005 09-29-2005 | 09-28-2005 CUSIP 77799SEP2 | -4,700,000 00 | 4,700,000 00 | -4,700,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 15 Sep 05 | REPO W/CREDIT SUISSSE F 3 6% | | | | | | | | | | | | |
| 16 Sep 05 | DTD 09-15-2005 09-16-2005 | 09-15-2005 CUSIP 77799SEP2 | -6,700,000 00 | 6,700,000 00 | -6,700,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 22 Sep 05 | REPO W/CREDIT SUISSSE F 3 61% | | | | | | | | | | | | |
| 23 Sep 05 | DTD 09-22-2005 09-23-2005 | 09-22-2005 CUSIP 77799SEP2 | -10,000,000 00 | 10,000,000 00 | -10,000,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 23 Sep 05 | REPO W/CREDIT SUISSSE F 3 61% | | | | | | | | | | | | |
| 26 Sep 05 | DTD 09-23-2005 09-26-2005 | 09-23-2005 CUSIP 77799SEP2 | -11,700,000 00 | 11,700,000 00 | -11,700,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 21 Sep 05 | REPO W/CREDIT SUISSSE F 3 62% | | | | | | | | | | | | |
| 22 Sep 05 | DTD 09-21-2005 09-22-2005 | 09-21-2005 CUSIP 77799SEP2 | -8,000,000 00 | 8,000,000 00 | -8,000,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 26 Sep 05 | REPO W/CREDIT SUISSSE F 3 62% | | | | | | | | | | | | |
| 27 Sep 05 | DTD 09-26-2005 09-27-2005 | 09-26-2005 CUSIP 77799SEP2 | -10,000,000 00 | 10,000,000 00 | -10,000,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Settle Date | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss |
|----------------------------------|-------------------------------|-------------|-----------------------|---------------|--------------|---------------|------------|-----------|-------------|--------------------|
| | | | | | | | Short Term | Long Term | | |
| Total | | | | | | | | | | |
| Sales | | | | | | | | | | |
| Cash and cash equivalents | | | | | | | | | | |
| Repurchase agreements | | | | | | | | | | |
| United States | | | | | | | | | | |
| 03 Oct 05 | REPO W/CREDIT SUISSE F 3 625% | 04 Oct 05 | 10-03-2005 10-04-2005 | -2,300,000 00 | 2,300,000 00 | -2,300,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 10-03-2005 CUSIP 77799OCT5 | | | | | | | | | | |
| 27 Sep 05 | REPO W/CREDIT SUISSE F 3 65% | 28 Sep 05 | 09-27-2005 09-28-2005 | -9,300,000 00 | 9,300,000 00 | -9,300,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 09-27-2005 CUSIP 77799SEP2 | | | | | | | | | | |
| 04 Oct 05 | REPO W/CREDIT SUISSE F 3 65% | 05 Oct 05 | 10-04-2005 10-05-2005 | -3,500,000 00 | 3,500,000 00 | -3,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 10-04-2005 CUSIP 77799OCT5 | | | | | | | | | | |
| 20 Oct 05 | REPO W/CREDIT SUISSE F 3 67% | 21 Oct 05 | 10-20-2005 10-21-2005 | -1,800,000 00 | 1,800,000 00 | -1,800,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 10-20-2005 CUSIP 77799OCT5 | | | | | | | | | | |
| 21 Oct 05 | REPO W/CREDIT SUISSE F 3 67% | 24 Oct 05 | 10-21-2005 10-24-2005 | -1,400,000 00 | 1,400,000 00 | -1,400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 10-21-2005 CUSIP 77799OCT5 | | | | | | | | | | |
| 05 Oct 05 | REPO W/CREDIT SUISSE F 3 7% | 06 Oct 05 | 10-05-2005 10-06-2005 | -4,100,000 00 | 4,100,000 00 | -4,100,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 10-05-2005 CUSIP 77799OCT5 | | | | | | | | | | |
| 11 Oct 05 | REPO W/CREDIT SUISSE F 3 7% | 12 Oct 05 | 10-11-2005 10-12-2005 | -3,000,000 00 | 3,000,000 00 | -3,000,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 10-11-2005 CUSIP 77799OCT5 | | | | | | | | | | |

STMT 157

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679
Account number 6DF03

DD-PIMCO

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◆ **Realized Gain/Loss Detail - Taxable**

| Trade Date | Settle Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | Total | |
|----------------------------------|-------------|---|----------------------------|---------------|--------------|---------------|------------|-----------|-------------|--------------------|------------|-----------|
| | | | | | | | Short Term | Long Term | | | Short Term | Long Term |
| Sales | | | | | | | | | | | | |
| Cash and cash equivalents | | | | | | | | | | | | |
| Repurchase agreements | | | | | | | | | | | | |
| United States | | | | | | | | | | | | |
| 06 Oct 05 | 07 Oct 05 | REPO W/CREDIT SUISSE F 3 72% DTD 10-06-2005 10-07-2005 | 10-06-2005 CUSIP 77799OCT5 | -3,100,000 00 | 3,100,000 00 | -3,100,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 04 Nov 05 | 07 Nov 05 | REPO W/CREDIT SUISSE F 3 91% DTD 11-04-2005 11-07-2005 | 11-04-2005 CUSIP 77799NOV9 | -1,200,000 00 | 1,200,000 00 | -1,200,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 09 Nov 05 | 10 Nov 05 | REPO W/CREDIT SUISSE F 3 91% DTD 11-09-2005 11-10-2005 | 11-09-2005 CUSIP 77799NOV9 | -2,000,000 00 | 2,000,000 00 | -2,000,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 07 Nov 05 | 08 Nov 05 | REPO W/CREDIT SUISSE F 3 92% DTD 11-07-2005 11-08-2005 | 11-07-2005 CUSIP 77799NOV9 | -1,900,000 00 | 1,900,000 00 | -1,900,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 16 Nov 05 | 17 Nov 05 | REPO W/CREDIT SUISSE F 3 93% DTD 11-16-2005 11-17-2005 | 11-16-2005 CUSIP 77799NOV9 | -2,800,000 00 | 2,800,000 00 | -2,800,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 08 Nov 05 | 09 Nov 05 | REPO W/CREDIT SUISSE F 3 94% DTD 11-08-2005 11-09-2005 | 11-08-2005 CUSIP 77799NOV9 | -2,100,000 00 | 2,100,000 00 | -2,100,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 22 Nov 05 | 23 Nov 05 | REPO W/CREDIT SUISSE F 3 94% DTD 11-22-2005 11-23-2005 | 11-22-2005 CUSIP 77799NOV9 | -5,800,000 00 | 5,800,000 00 | -5,800,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | Total | |
|----------------------------------|------------------------------|------------------|---------------|--------------|---------------|------------|-----------|-------------|--------------------|------------|-----------|
| | | | | | | Short Term | Long Term | | | Short Term | Long Term |
| Sales | | | | | | | | | | | |
| Cash and cash equivalents | | | | | | | | | | | |
| Repurchase agreements | | | | | | | | | | | |
| United States | | | | | | | | | | | |
| 14 Nov 05 | REPO W/CREDIT SUISSE F 3 95% | | | | | | | | | | |
| 15 Nov 05 | DTD 11-14-2005 11-15-2005 | | -1,100,000 00 | 1,100,000 00 | -1,100,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 11-14-2005 CUSIP 77799NOV9 | | | | | | | | | | |
| 21 Nov 05 | REPO W/CREDIT SUISSE F 3 95% | | | | | | | | | | |
| 22 Nov 05 | DTD 11-21-2005 11-22-2005 | | -4,200,000 00 | 4,200,000 00 | -4,200,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 11-21-2005 CUSIP 77799NOV9 | | | | | | | | | | |
| 29 Dec 05 | REPO W/CREDIT SUISSE F 4 04% | | | | | | | | | | |
| 30 Dec 05 | DTD 12-29-2005 12-30-2005 | | -3,500,000 00 | 3,500,000 00 | -3,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 12-29-2005 CUSIP 77799DEC4 | | | | | | | | | | |
| 15 Nov 05 | REPO W/CREDIT SUISSE F 4 05% | | | | | | | | | | |
| 16 Nov 05 | DTD 11-15-2005 11-16-2005 | | -1,900,000 00 | 1,900,000 00 | -1,900,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 11-15-2005 CUSIP 77799NOV9 | | | | | | | | | | |
| 28 Dec 05 | REPO W/CREDIT SUISSE F 4 11% | | | | | | | | | | |
| 29 Dec 05 | DTD 12-28-2005 12-29-2005 | | -2,800,000 00 | 2,800,000 00 | -2,800,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 12-28-2005 CUSIP 77799DEC4 | | | | | | | | | | |
| 27 Dec 05 | REPO W/CREDIT SUISSE F 4 14% | | | | | | | | | | |
| 28 Dec 05 | DTD 12-27-2005 12-28-2005 | | -3,500,000 00 | 3,500,000 00 | -3,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 12-27-2005 CUSIP 77799DEC4 | | | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679
Account number DDF03
DD-PIMCO
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◆ **Realized Gain/Loss Detail - Taxable**

| Trade Date | | Security Description | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
|----------------------------------|------------------|-------------------------------|---------------|--------------|---------------|------------|-----------|-------------|------------|-----------|-------|
| Settle Date | Acquisition Date | | | | | | | | | | |
| Sales | | | | | | | | | | | |
| Cash and cash equivalents | | | | | | | | | | | |
| Repurchase agreements | | | | | | | | | | | |
| United States | | | | | | | | | | | |
| 09 Dec 05 | | REPO W/CREDIT SUISSSE F 4 15% | | | | | | | | | |
| 12 Dec 05 | 12-09-2005 | DTD 12-12-2005 | -3,300,000 00 | 3,300,000 00 | -3,300,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | | 12-09-2005 CUSIP 77799DEC4 | | | | | | | | | |
| 16 Dec 05 | | REPO W/CREDIT SUISSSE F 4 18% | | | | | | | | | |
| 19 Dec 05 | 12-16-2005 | DTD 12-19-2005 | -1,000,000 00 | 1,000,000 00 | -1,000,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | | 12-16-2005 CUSIP 77799DEC4 | | | | | | | | | |
| 13 Dec 05 | | REPO W/CREDIT SUISSSE F 4 2% | | | | | | | | | |
| 14 Dec 05 | 12-13-2005 | DTD 12-14-2005 | -3,800,000 00 | 3,800,000 00 | -3,800,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | | 12-13-2005 CUSIP 77799DEC4 | | | | | | | | | |
| 12 Dec 05 | | REPO W/CREDIT SUISSSE F 4 21% | | | | | | | | | |
| 13 Dec 05 | 12-12-2005 | DTD 12-13-2005 | -2,500,000 00 | 2,500,000 00 | -2,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | | 12-12-2005 CUSIP 77799DEC4 | | | | | | | | | |
| 10 Jan 05 | | REPO W/LEHMAN BROTHERS 2 1% | | | | | | | | | |
| 11 Jan 05 | 01-10-2005 | DTD 01-11-2005 | -2,700,000 00 | 2,700,000 00 | -2,700,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | | 01-10-2005 CUSIP 77799JAN1 | | | | | | | | | |
| 26 Jan 05 | | REPO W/LEHMAN BROTHERS 2 19% | | | | | | | | | |
| 27 Jan 05 | 01-26-2005 | DTD 01-27-2005 | -6,900,000 00 | 6,900,000 00 | -6,900,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | | 01-26-2005 CUSIP 77799JAN1 | | | | | | | | | |
| 28 Jan 05 | | REPO W/LEHMAN BROTHERS 2 34% | | | | | | | | | |
| 31 Jan 05 | 01-28-2005 | DTD 01-31-2005 | -8,300,000 00 | 8,300,000 00 | -8,300,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | | 01-28-2005 CUSIP 77799JAN1 | | | | | | | | | |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Settle Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | Total | |
|----------------------------------|-------------|------------------------------|----------------------------|----------------|---------------|----------------|------------|-----------|-------------|--------------------|------------|-----------|
| | | | | | | | Short Term | Long Term | | | Short Term | Long Term |
| Sales | | | | | | | | | | | | |
| Cash and cash equivalents | | | | | | | | | | | | |
| Repurchase agreements | | | | | | | | | | | | |
| United States | | | | | | | | | | | | |
| 03 Feb 05 | | REPO W/LEHMAN BROTHERS 2 37% | | -7,400,000 00 | 7,400,000 00 | -7,400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 04 Feb 05 | | DTD 02-03-2005 02-04-2005 | 02-03-2005 CUSIP 77799FEB1 | | | | | | | | | |
| 04 Feb 05 | | REPO W/LEHMAN BROTHERS 2 37% | | -1,400,000 00 | 1,400,000 00 | -1,400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 07 Feb 05 | | DTD 02-04-2005 02-07-2005 | 02-04-2005 CUSIP 77799FEB1 | | | | | | | | | |
| 04 Mar 05 | | REPO W/LEHMAN BROTHERS 2 42% | | -10,900,000 00 | 10,900,000 00 | -10,900,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 07 Mar 05 | | DTD 03-04-2005 03-07-2005 | 03-04-2005 CUSIP 77799MAR5 | | | | | | | | | |
| 09 Mar 05 | | REPO W/LEHMAN BROTHERS 2 43% | | -14,200,000 00 | 14,200,000 00 | -14,200,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 10 Mar 05 | | DTD 03-09-2005 03-10-2005 | 03-09-2005 CUSIP 77799MAR5 | | | | | | | | | |
| 10 Feb 05 | | REPO W/LEHMAN BROTHERS 2 44% | | -4,200,000 00 | 4,200,000 00 | -4,200,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 11 Feb 05 | | DTD 02-10-2005 02-11-2005 | 02-10-2005 CUSIP 77799FEB1 | | | | | | | | | |
| 11 Feb 05 | | REPO W/LEHMAN BROTHERS 2 44% | | -4,300,000 00 | 4,300,000 00 | -4,300,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 14 Feb 05 | | DTD 02-11-2005 02-14-2005 | 02-11-2005 CUSIP 77799FEB1 | | | | | | | | | |
| 17 Feb 05 | | REPO W/LEHMAN BROTHERS 2 46% | | -7,700,000 00 | 7,700,000 00 | -7,700,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 18 Feb 05 | | DTD 02-17-2005 02-18-2005 | 02-17-2005 CUSIP 77799FEB1 | | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679

Account number DDF03

DD-PIMCO

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◆ **Realized Gain/Loss Detail - Taxable**

| Trade Date | Security Description | Settle Date | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | Total | |
|----------------------------------|------------------------------|-------------|------------------|----------------|---------------|----------------|------------|-----------|-------------|--------------------|------------|-----------|
| | | | | | | | Short Term | Long Term | | | Short Term | Long Term |
| Sales | | | | | | | | | | | | |
| Cash and cash equivalents | | | | | | | | | | | | |
| Repurchase agreements | | | | | | | | | | | | |
| United States | | | | | | | | | | | | |
| 22 Feb 05 | REPO W/LEHMAN BROTHERS 2 46% | | | | | | | | | | | |
| 23 Feb 05 | DTD 02-22-2005 02-23-2005 | | | -10,000,000.00 | 10,000,000.00 | -10,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| | 02-22-2005 CUSIP 77799FEB1 | | | | | | | | | | | |
| 01 Mar 05 | REPO W/LEHMAN BROTHERS 2 46% | | | | | | | | | | | |
| 02 Mar 05 | DTD 03-01-2005 03-02-2005 | | | -100,000.00 | 100,000.00 | -100,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| | 03-01-2005 CUSIP 77799MAR5 | | | | | | | | | | | |
| 03 Mar 05 | REPO W/LEHMAN BROTHERS 2 46% | | | | | | | | | | | |
| 04 Mar 05 | DTD 03-03-2005 03-04-2005 | | | -8,800,000.00 | 8,800,000.00 | -8,800,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| | 03-03-2005 CUSIP 77799MAR5 | | | | | | | | | | | |
| 07 Mar 05 | REPO W/LEHMAN BROTHERS 2 46% | | | | | | | | | | | |
| 08 Mar 05 | DTD 03-07-2005 03-08-2005 | | | -13,200,000.00 | 13,200,000.00 | -13,200,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| | 03-07-2005 CUSIP 77799MAR5 | | | | | | | | | | | |
| 24 Feb 05 | REPO W/LEHMAN BROTHERS 2 49% | | | | | | | | | | | |
| 25 Feb 05 | DTD 02-24-2005 02-25-2005 | | | -8,100,000.00 | 8,100,000.00 | -8,100,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| | 02-24-2005 CUSIP 77799FEB1 | | | | | | | | | | | |
| 15 Feb 05 | REPO W/LEHMAN BROTHERS 2 5% | | | | | | | | | | | |
| 16 Feb 05 | DTD 02-15-2005 02-16-2005 | | | -5,700,000.00 | 5,700,000.00 | -5,700,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| | 02-15-2005 CUSIP 77799FEB1 | | | | | | | | | | | |
| 14 Mar 05 | REPO W/LEHMAN BROTHERS 2 5% | | | | | | | | | | | |
| 15 Mar 05 | DTD 03-14-2005 03-15-2005 | | | -18,500,000.00 | 18,500,000.00 | -18,500,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| | 03-14-2005 CUSIP 77799MAR5 | | | | | | | | | | | |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD-PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Settle Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | |
|----------------------------------|-------------|--|----------------------------|----------------|---------------|----------------|------------|-----------|-------------|--------------------|-----------|
| | | | | | | | Short Term | Long Term | | Short Term | Long Term |
| Sales | | | | | | | | | | | |
| Cash and cash equivalents | | | | | | | | | | | |
| Repurchase agreements | | | | | | | | | | | |
| United States | | | | | | | | | | | |
| 16 Mar 05 | 17 Mar 05 | REPO WLEHMAN BROTHERS 2 52% DTD 03-16-2005 03-17-2005 | 03-16-2005 CUSIP 77799MAR5 | -18,500,000 00 | 18,500,000 00 | -18,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 17 Mar 05 | 18 Mar 05 | REPO WLEHMAN BROTHERS 2 55% DTD 03-17-2005 03-18-2005 | 03-17-2005 CUSIP 77799MAR5 | -18,500,000 00 | 18,500,000 00 | -18,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 23 Mar 05 | 24 Mar 05 | REPO WLEHMAN BROTHERS 2 57% DTD 03-23-2005 03-24-2005 | 03-23-2005 CUSIP 77799MAR5 | -18,400,000 00 | 18,400,000 00 | -18,400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 23 Mar 05 | 24 Mar 05 | REPO WLEHMAN BROTHERS 2 57% DTD 03-23-2005 03-24-2005 | 03-23-2005 CUSIP 77799MAR5 | -900,000 00 | 900,000 00 | -900,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 15 Mar 05 | 16 Mar 05 | REPO WLEHMAN BROTHERS 2 58% DTD 03-15-2005 03-16-2005 | 03-15-2005 CUSIP 77799MAR5 | -1,100,000 00 | 1,100,000 00 | -1,100,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 30 Mar 05 | 31 Mar 05 | REPO WLEHMAN BROTHERS 2 59% DTD 03-30-2005 03-31-2005 | 03-30-2005 CUSIP 77799MAR5 | -2,500,000 00 | 2,500,000 00 | -2,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |

STMT 157

◆ Realized Gain/Loss Detail - Taxable

| | | | | | | | | Realized gain/loss | |
|----------------------------------|---|----------------|---------------|----------------|------------|--------|-----------|--------------------|-------|
| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Market | Long Term | Translation | Total |
| Settle Date | Acquisition Date | | | | | | | | |
| Sales | | | | | | | | | |
| Cash and cash equivalents | | | | | | | | | |
| Repurchase agreements | | | | | | | | | |
| United States | | | | | | | | | |
| 22 Mar 05 | REPO WILEHMAN BROTHERS 2 61% | -18,500,000 00 | 18,500,000 00 | -18,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 23 Mar 05 | DTD 03-22-2005 03-23-2005 03-22-2005 CUSIP 77799MAR5 | | | | | | | | |
| 24 Mar 05 | REPO WILEHMAN BROTHERS 2 64% | -18,400,000 00 | 18,400,000 00 | -18,400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 28 Mar 05 | DTD 03-24-2005 03-28-2005 03-24-2005 CUSIP 77799MAR5 | | | | | | | | |
| 21 Mar 05 | REPO WILEHMAN BROTHERS 2 65% | -18,500,000 00 | 18,500,000 00 | -18,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 22 Mar 05 | DTD 03-21-2005 03-22-2005 03-21-2005 CUSIP 77799MAR5 | | | | | | | | |
| 29 Mar 05 | REPO WILEHMAN BROTHERS 2 66% | -2,400,000 00 | 2,400,000 00 | -2,400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 30 Mar 05 | DTD 03-29-2005 03-30-2005 03-29-2005 CUSIP 77799MAR5 | | | | | | | | |
| 29 Mar 05 | REPO WILEHMAN BROTHERS 2 66% | -18,400,000 00 | 18,400,000 00 | -18,400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 30 Mar 05 | DTD 03-29-2005 03-30-2005 03-29-2005 CUSIP 77799MAR5 | | | | | | | | |
| 06 Apr 05 | REPO WILEHMAN BROTHERS 2 66% | -4,100,000 00 | 4,100,000 00 | -4,100,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 07 Apr 05 | DTD 04-06-2005 04-07-2005 04-06-2005 CUSIP 77799APR5 | | | | | | | | |
| 08 Apr 05 | REPO WILEHMAN BROTHERS 2 68% | -2,500,000 00 | 2,500,000 00 | -2,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| 11 Apr 05 | DTD 04-08-2005 04-11-2005 04-08-2005 CUSIP 77799APR5 | | | | | | | | |

STMT 157

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | | Realized gain/loss |
|----------------------------------|------------------------------|------------------|----------------|---------------|----------------|------------|-----------|-------|--------------------|
| | | | | | | Short Term | Long Term | Total | |
| Sales | | | | | | | | | |
| Cash and cash equivalents | | | | | | | | | |
| Repurchase agreements | | | | | | | | | |
| United States | | | | | | | | | |
| 15 Apr 05 | REPO W/LEHMAN BROTHERS 2 68% | | | | | | | | |
| 18 Apr 05 | DTD 04-15-2005 04-18-2005 | | -11,600,000 00 | 11,600,000 00 | -11,600,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 04-15-2005 CUSIP 77799APR5 | | | | | | | | |
| 28 Mar 05 | REPO W/LEHMAN BROTHERS 2 7% | | | | | | | | |
| 29 Mar 05 | DTD 03-28-2005 03-29-2005 | | -2,500,000 00 | 2,500,000 00 | -2,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 03-28-2005 CUSIP 77799MAR5 | | | | | | | | |
| 07 Apr 05 | REPO W/LEHMAN BROTHERS 2 7% | | | | | | | | |
| 08 Apr 05 | DTD 04-07-2005 04-08-2005 | | -18,500,000 00 | 18,500,000 00 | -18,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 04-07-2005 CUSIP 77799APR5 | | | | | | | | |
| 12 Apr 05 | REPO W/LEHMAN BROTHERS 2 7% | | | | | | | | |
| 13 Apr 05 | DTD 04-12-2005 04-13-2005 | | -18,400,000 00 | 18,400,000 00 | -18,400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 04-12-2005 CUSIP 77799APR5 | | | | | | | | |
| 13 Apr 05 | REPO W/LEHMAN BROTHERS 2 72% | | | | | | | | |
| 14 Apr 05 | DTD 04-13-2005 04-14-2005 | | -1,300,000 00 | 1,300,000 00 | -1,300,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 04-13-2005 CUSIP 77799APR5 | | | | | | | | |
| 04 Apr 05 | REPO W/LEHMAN BROTHERS 2 73% | | | | | | | | |
| 05 Apr 05 | DTD 04-04-2005 04-05-2005 | | -18,400,000 00 | 18,400,000 00 | -18,400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 04-04-2005 CUSIP 77799APR5 | | | | | | | | |
| 11 Apr 05 | REPO W/LEHMAN BROTHERS 2 73% | | | | | | | | |
| 12 Apr 05 | DTD 04-11-2005 04-12-2005 | | -18,400,000 00 | 18,400,000 00 | -18,400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 04-11-2005 CUSIP 77799APR5 | | | | | | | | |

STMT 157

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

◆ **Realized Gain/Loss Detail - Taxable**

13-7043679
Account number DDF03
DD-PIMCO
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| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Realized gain/loss |
|------------|----------------------|------------|----------|------|------------|-----------|-------------|------------|-----------|--------------------|
|------------|----------------------|------------|----------|------|------------|-----------|-------------|------------|-----------|--------------------|

Sales

Cash and cash equivalents

Repurchase agreements

United States

| | | | | | | | | | | |
|-----------|------------------------------|----------------|---------------|----------------|------|------|------|------|------|------|
| 05 Apr 05 | REPO W/LEHMAN BROTHERS 2 74% | | | | | | | | | |
| 06 Apr 05 | DTD 04-05-2005 04-06-2005 | -4,100,000 00 | 4,100,000 00 | -4,100,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 04-05-2005 CUSIP 77799APR5 | | | | | | | | | |
| 05 Apr 05 | REPO W/LEHMAN BROTHERS 2 74% | | | | | | | | | |
| 06 Apr 05 | DTD 04-05-2005 04-06-2005 | -18,400,000 00 | 18,400,000 00 | -18,400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 04-05-2005 CUSIP 77799APR5 | | | | | | | | | |
| 20 Jun 05 | REPO W/LEHMAN BROTHERS 2 92% | | | | | | | | | |
| 21 Jun 05 | DTD 06-20-2005 06-21-2005 | -3,500,000 00 | 3,500,000 00 | -3,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 06-20-2005 CUSIP 77799JUN9 | | | | | | | | | |
| 22 Jun 05 | REPO W/LEHMAN BROTHERS 2 97% | | | | | | | | | |
| 23 Jun 05 | DTD 06-22-2005 06-23-2005 | -3,700,000 00 | 3,700,000 00 | -3,700,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 06-22-2005 CUSIP 77799JUN9 | | | | | | | | | |
| 10 Jun 05 | REPO W/LEHMAN BROTHERS 2 98% | | | | | | | | | |
| 13 Jun 05 | DTD 06-10-2005 06-13-2005 | -1,900,000 00 | 1,900,000 00 | -1,900,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 06-10-2005 CUSIP 77799JUN9 | | | | | | | | | |
| 24 Jun 05 | REPO W/LEHMAN BROTHERS 3 03% | | | | | | | | | |
| 27 Jun 05 | DTD 06-24-2005 06-27-2005 | -3,800,000 00 | 3,800,000 00 | -3,800,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 06-24-2005 CUSIP 77799JUN9 | | | | | | | | | |
| 27 Jun 05 | REPO W/LEHMAN BROTHERS 3 07% | | | | | | | | | |
| 28 Jun 05 | DTD 06-27-2005 06-28-2005 | -3,900,000 00 | 3,900,000 00 | -3,900,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 06-27-2005 CUSIP 77799JUN9 | | | | | | | | | |

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

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

Sales

Cash and cash equivalents

Repurchase agreements

United States

| | | | | | | | | | | | | | |
|-----------|------------------------------|--|-------------|------------|-------------|------|------|------|------|------|------|------|------|
| 28 Jul 05 | REPO W/LEHMAN BROTHERS 3 22% | | | | | | | | | | | | |
| 29 Jul 05 | DTD 07-28-2005 07-29-2005 | | -400,000 00 | 400,000 00 | -400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 07-28-2005 CUSIP 77799JUL3 | | | | | | | | | | | | |
| 04 Aug 05 | REPO W/LEHMAN BROTHERS 3 25% | | | | | | | | | | | | |
| 05 Aug 05 | DTD 08-04-2005 08-05-2005 | | -400,000 00 | 400,000 00 | -400,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 08-04-2005 CUSIP 77799AUG3 | | | | | | | | | | | | |
| 09 Aug 05 | REPO W/LEHMAN BROTHERS 3 38% | | | | | | | | | | | | |
| 10 Aug 05 | DTD 08-09-2005 08-10-2005 | | -800,000 00 | 800,000 00 | -800,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 08-09-2005 CUSIP 77799AUG3 | | | | | | | | | | | | |
| 05 Aug 05 | REPO W/LEHMAN BROTHERS 3 39% | | | | | | | | | | | | |
| 08 Aug 05 | DTD 08-05-2005 08-08-2005 | | -500,000 00 | 500,000 00 | -500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 08-05-2005 CUSIP 77799AUG3 | | | | | | | | | | | | |
| 15 Aug 05 | REPO W/LEHMAN BROTHERS 3 5% | | | | | | | | | | | | |
| 16 Aug 05 | DTD 08-15-2005 08-16-2005 | | -900,000 00 | 900,000 00 | -900,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 08-15-2005 CUSIP 77799AUG3 | | | | | | | | | | | | |
| 29 Sep 05 | REPO W/LEHMAN BROTHERS 3 57% | | | | | | | | | | | | |
| 30 Sep 05 | DTD 09-29-2005 09-30-2005 | | -800,000 00 | 800,000 00 | -800,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 09-29-2005 CUSIP 77799SEP2 | | | | | | | | | | | | |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | Market | | Total | | | |
|-----------------------------------|------------------------------|--------------------|-------------------------|--------------------------|-------------|-------------|-------------|-------------|-------------|
| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term |
| Sales | | | | | | | | | |
| Cash and cash equivalents | | | | | | | | | |
| Repurchase agreements | | | | | | | | | |
| United States | | | | | | | | | |
| 10 Nov 05 | REPO WILEHMAN BROTHERS 3 93% | | | | | | | | |
| 14 Nov 05 | DTD 11-10-2005 11-14-2005 | -300,000 00 | 300,000 00 | -300,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 11-10-2005 CUSIP 77799NOV9 | | | | | | | | |
| 17 Nov 05 | REPO WILEHMAN BROTHERS 3 94% | | | | | | | | |
| 18 Nov 05 | DTD 11-17-2005 11-18-2005 | -4,700,000 00 | 4,700,000 00 | -4,700,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 11-17-2005 CUSIP 77799NOV9 | | | | | | | | |
| 18 Nov 05 | REPO WILEHMAN BROTHERS 3 96% | | | | | | | | |
| 21 Nov 05 | DTD 11-18-2005 11-21-2005 | -4,500,000 00 | 4,500,000 00 | -4,500,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 11-18-2005 CUSIP 77799NOV9 | | | | | | | | |
| 19 Dec 05 | REPO WILEHMAN BROTHERS 4 19% | | | | | | | | |
| 20 Dec 05 | DTD 12-19-2005 12-20-2005 | -600,000 00 | 600,000 00 | -600,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 12-19-2005 CUSIP 77799DECA | | | | | | | | |
| 15 Dec 05 | REPO WILEHMAN BROTHERS 4 2% | | | | | | | | |
| 16 Dec 05 | DTD 12-15-2005 12-16-2005 | -900,000 00 | 900,000 00 | -900,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 12-15-2005 CUSIP 77799DECA | | | | | | | | |
| 14 Dec 05 | REPO WILEHMAN BROTHERS 4 23% | | | | | | | | |
| 15 Dec 05 | DTD 12-14-2005 12-15-2005 | -700,000 00 | 700,000 00 | -700,000 00 | 0 00 | 0 00 | 0 00 | 0 00 | 0 00 |
| | 12-14-2005 CUSIP 77799DECA | | | | | | | | |
| Total United States | | | 1,425,600,000.00 | -1,425,600,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Short term bills and notes | | | | | | | | | |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD-PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date Settle Date | Security Description Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | |
|-----------------------------------|--|---------------|--------------|---------------|------------|-----------|-------------|--------------------|-----------|
| | | | | | Short Term | Long Term | | Short Term | Long Term |
| Sales | | | | | | | | | |
| Cash and cash equivalents | | | | | | | | | |
| Short term bills and notes | | | | | | | | | |
| United States | | | | | | | | | |
| 13 Oct 05 | FEDERAL HOME LN BK CONS DISC | -600,000 00 | 594,360 00 | -598,080 00 | -3,720 00 | 0 00 | 0 00 | -3,720 00 | 0 00 |
| 13 Oct 05 | NTS 11-14-2005 CUSIP 313385PF7 | -600,000 00 | 594,360 00 | -598,080 00 | -3,720 00 | 0 00 | 0 00 | -3,720 00 | 0 00 |
| 12 May 05 | FHLB DISC NT 05-13-2005 CUSIP | -1,300,000 00 | 1,297,220 46 | -1,299,904 15 | -2,683 69 | 0 00 | 0 00 | -2,683 69 | 0 00 |
| 12 May 05 | 313385FN1 | -1,300,000 00 | 1,297,220 46 | -1,299,904 15 | -2,683 69 | 0 00 | 0 00 | -2,683 69 | 0 00 |
| 13 Jun 05 | FHLMC 06-15-2005 CUSIP 313397GX3 | -1,600,000 00 | 1,586,161 78 | -1,599,755 08 | -13,593 30 | 0 00 | 0 00 | -13,593 30 | 0 00 |
| 13 Jun 05 | | -1,600,000 00 | 1,586,161 78 | -1,599,755 08 | -13,593 30 | 0 00 | 0 00 | -13,593 30 | 0 00 |
| 15 Jul 05 | FHLMC DISC NT 07-19-2005 CUSIP | -100,000 00 | 99,244 83 | -99,966 81 | -721 98 | 0 00 | 0 00 | -721 98 | 0 00 |
| 15 Jul 05 | 313397JH5 | -100,000 00 | 99,244 83 | -99,966 81 | -721 98 | 0 00 | 0 00 | -721 98 | 0 00 |
| 13 Oct 05 | FHLMC DISC NT 10-25-2005 CUSIP | -1,200,000 00 | 1,189,336 86 | -1,198,602 83 | -9,265 97 | 0 00 | 0 00 | -9,265 97 | 0 00 |
| 13 Oct 05 | 313397NK3 | -1,200,000 00 | 1,189,336 86 | -1,198,602 83 | -9,265 97 | 0 00 | 0 00 | -9,265 97 | 0 00 |
| 25 Jul 05 | | -700,000 00 | 693,779 84 | -699,184 50 | -5,404 66 | 0 00 | 0 00 | -5,404 66 | 0 00 |
| 26 Jul 05 | | -500,000 00 | 495,557 02 | -499,418 33 | -3,861 31 | 0 00 | 0 00 | -3,861 31 | 0 00 |
| 13 Oct 05 | FHLMC DISC NT 11-01-2005 CUSIP | -800,000 00 | 788,746 00 | -798,649 52 | -9,903 52 | 0 00 | 0 00 | -9,903 52 | 0 00 |
| 13 Oct 05 | 313397NS6 | -800,000 00 | 788,746 00 | -798,649 52 | -9,903 52 | 0 00 | 0 00 | -9,903 52 | 0 00 |

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

STMT 157

AR3 Additional Checks Doris Duke Charitable Foundation

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

| Trade Date | | Security Description | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
|-----------------------------------|------------------|---|---------------|----------------------|-----------------------|-------------------|-------------|--------------------|-------------------|-------------|-------------|
| Settle Date | Acquisition Date | | | | | | | Realized gain/loss | | | |
| Sales | | | | | | | | | | | |
| Cash and cash equivalents | | | | | | | | | | | |
| Short term bills and notes | | | | | | | | | | | |
| United States | | | | | | | | | | | |
| 15 Jul 05 | | FNMA 07-20-2005 CUSIP 313589JJ3 | -1,000,000 00 | 992,467 22 | -999,586 11 | -7,118 89 | 0 00 | 0 00 | -7,118 89 | 0 00 | 0 00 |
| 15 Jul 05 | | 20 Apr 05 | -1,000,000 00 | 992,467 22 | -999,586 11 | -7,118 89 | 0 00 | 0 00 | -7,118 89 | 0 00 | 0 00 |
| 26 Jan 05 | | FNMA DISC NT 03-09-2005 CUSIP 313589CV3 | -1,300,000 00 | 1,292,317 00 | -1,295,716 50 | -3,399 50 | 0 00 | 0 00 | -3,399 50 | 0 00 | 0 00 |
| 27 Jan 05 | | 08 Dec 04 | -400,000 00 | 397,636 00 | -398,232 00 | -596 00 | 0 00 | 0 00 | -596 00 | 0 00 | 0 00 |
| | | 08 Dec 04 | -800,000 00 | 795,272 00 | -797,764 00 | -2,492 00 | 0 00 | 0 00 | -2,492 00 | 0 00 | 0 00 |
| | | 09 Dec 04 | -100,000 00 | 99,409 00 | -99,720 50 | -311 50 | 0 00 | 0 00 | -311 50 | 0 00 | 0 00 |
| 25 Jan 05 | | FNMA DISC NT 03-16-2005 SEDOL B068SS1 | -1,500,000 00 | 1,490,970 67 | -1,493,642 34 | -2,671 67 | 0 00 | 0 00 | -2,671 67 | 0 00 | 0 00 |
| 26 Jan 05 | | 15 Dec 04 | -600,000 00 | 596,388 27 | -597,968 50 | -1,580 23 | 0 00 | 0 00 | -1,580 23 | 0 00 | 0 00 |
| | | 15 Dec 04 | -800,000 00 | 795,184 36 | -796,016 67 | -832 31 | 0 00 | 0 00 | -832 31 | 0 00 | 0 00 |
| | | 21 Dec 04 | -100,000 00 | 99,398 04 | -99,657 17 | -259 13 | 0 00 | 0 00 | -259 13 | 0 00 | 0 00 |
| 13 Oct 05 | | FNMA DISC NT 10-19-2005 CUSIP 313589ND1 | -2,000,000 00 | 1,982,842 78 | -1,998,843 33 | -16,000 55 | 0 00 | 0 00 | -16,000 55 | 0 00 | 0 00 |
| 13 Oct 05 | | 22 Jul 05 | -2,000,000 00 | 1,982,842 78 | -1,998,843 33 | -16,000 55 | 0 00 | 0 00 | -16,000 55 | 0 00 | 0 00 |
| 13 Oct 05 | | FNMA DISC NT 10-26-2005 CUSIP 313589NL3 | -500,000 00 | 495,563 75 | -499,366 25 | -3,802 50 | 0 00 | 0 00 | -3,802 50 | 0 00 | 0 00 |
| 13 Oct 05 | | 27 Jul 05 | -500,000 00 | 495,563 75 | -499,366 25 | -3,802 50 | 0 00 | 0 00 | -3,802 50 | 0 00 | 0 00 |
| Total United States | | | | 11,809,231.35 | -11,882,112.92 | -72,881.57 | 0.00 | 0.00 | -72,881.57 | 0.00 | 0.00 |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | | Realized gain/loss | | | |
|--------------|--|------------------|------------|------------------|-------------------|------------|-----------|-------|--------------------|-------------|------------|------------|
| | | | | | | Short Term | Long Term | Total | Short Term | Translation | Long Term | |
| Sales | | | | | | | | | | | | |
| | Total S/T translation gain/loss for cash and cash equivalent | | | | | | | | | | 0.00 | |
| | Total LT translation gain/loss for cash and cash equivalent | | | | | | | | | | 0.00 | |
| | Total realized gains for cash and cash equivalents | | | | | 0.00 | 0.00 | | | | 0.00 | 0.00 |
| | Total realized losses for cash and cash equivalents | | | | | -72,881.57 | 0.00 | | | | -72,881.57 | 0.00 |
| | Total Cash and Cash Equivalents | | | 1,437,409,231.35 | -1,437,482,112.92 | -72,881.57 | 0.00 | | | | -72,881.57 | 0.00 |
| | Total Sales | | | 1,680,173,862.00 | -1,679,726,192.30 | 432,062.03 | 86,189.01 | | | -70,581.34 | 280,377.43 | 167,292.27 |

Mark-to-Markets

Futures

Futures

Euro

| | | | | | | | | | | |
|-----------|-----------------|-----|------|---------|------|---------|---------|------|---------|---------|
| 02 Feb 05 | Mark-to-Markets | EUR | 0.00 | -260.13 | 0.00 | -104.05 | -156.08 | 0.00 | -104.05 | -156.08 |
| 02 Feb 05 | | | | | | | | | | |
| 01 Feb 05 | Mark-to-Markets | EUR | 0.00 | 26.07 | 0.00 | 10.43 | 15.64 | 0.00 | 10.43 | 15.64 |
| 01 Feb 05 | | | | | | | | | | |
| 14 Feb 05 | Mark-to-Markets | EUR | 0.00 | -231.77 | 0.00 | -92.71 | -139.06 | 0.00 | -92.71 | -139.06 |
| 14 Feb 05 | | | | | | | | | | |
| 27 Jan 05 | Mark-to-Markets | EUR | 0.00 | -470.57 | 0.00 | -188.23 | -282.34 | 0.00 | -188.23 | -282.34 |
| 27 Jan 05 | | | | | | | | | | |
| 03 Feb 05 | Mark-to-Markets | EUR | 0.00 | -234.60 | 0.00 | -93.84 | -140.76 | 0.00 | -93.84 | -140.76 |
| 03 Feb 05 | | | | | | | | | | |

STMT 157

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679

Account number DDF03

DD-PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | |
|------------------------|----------------------|--------------------|-----------|
| Trade Date | Security Description | Market | Total |
| Value Date | Acquisition Date | Short Term | Long Term |
| Mark-to-Markets | | | |
| Futures | | | |
| Futures | | | |
| Euro | | | |
| 13 Jan 05 | Mark-to-Markets EUR | 5,101 63 | 7,652 45 |
| 13 Jan 05 | | 0 00 | 0 00 |
| | | 5,101 63 | 7,652 45 |
| 09 Feb 05 | Mark-to-Markets EUR | 81 72 | 122 59 |
| 09 Feb 05 | | 0 00 | 0 00 |
| | | 81 72 | 122 59 |
| 10 Jan 05 | Mark-to-Markets EUR | 1,002 04 | 1,503 07 |
| 10 Jan 05 | | 0 00 | 0 00 |
| | | 1,002 04 | 1,503 07 |
| 19 Jan 05 | Mark-to-Markets EUR | 114 60 | 171 91 |
| 19 Jan 05 | | 0 00 | 0 00 |
| | | 114 60 | 171 91 |
| 18 Jan 05 | Mark-to-Markets EUR | -512 87 | -769 31 |
| 18 Jan 05 | | 0 00 | 0 00 |
| | | -512 87 | -769 31 |
| 24 Jan 05 | Mark-to-Markets EUR | 51 99 | 77 99 |
| 24 Jan 05 | | 0 00 | 0 00 |
| | | 51 99 | 77 99 |
| 10 Feb 05 | Mark-to-Markets EUR | 61 39 | 92 08 |
| 10 Feb 05 | | 0 00 | 0 00 |
| | | 61 39 | 92 08 |
| 14 Jan 05 | Mark-to-Markets EUR | -506 98 | -760 46 |
| 14 Jan 05 | | 0 00 | 0 00 |
| | | -506 98 | -760 46 |

STMT 15T

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD-FIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | Total | |
|------------------------|----------------------|--------------------|-----------|-------------|------------|------------|-----------|
| Trade Date | Security Description | Market | Cost | Proceeds | Shares/Par | Short Term | Long Term |
| Value Date | Acquisition Date | Short Term | Long Term | Translation | Short Term | Long Term | |
| <i>Mark-to-Markets</i> | | | | | | | |
| Futures | | | | | | | |
| Futures | | | | | | | |
| Euro | | | | | | | |
| 05 Jan 05 | Mark-to-Markets EUR | 1,701 44 | 2,552 16 | 0 00 | 0 00 | 1,701 44 | 2,552 16 |
| 05 Jan 05 | | | | | | | |
| 06 Jan 05 | Mark-to-Markets EUR | 2,209 21 | 3,313 81 | 0 00 | 0 00 | 2,209 21 | 3,313 81 |
| 06 Jan 05 | | | | | | | |
| 07 Feb 05 | Mark-to-Markets EUR | -20 70 | -31 06 | 0 00 | 0 00 | -20 70 | -31 06 |
| 07 Feb 05 | | | | | | | |
| 12 Jan 05 | Mark-to-Markets EUR | -673 30 | -1,009 96 | 0 00 | 0 00 | -673 30 | -1,009 96 |
| 12 Jan 05 | | | | | | | |
| 28 Jan 05 | Mark-to-Markets EUR | 323 35 | 485 03 | 0 00 | 0 00 | 323 35 | 485 03 |
| 28 Jan 05 | | | | | | | |
| 17 Jan 05 | Mark-to-Markets EUR | 167 61 | 251 41 | 0 00 | 0 00 | 167 61 | 251 41 |
| 17 Jan 05 | | | | | | | |
| 21 Jan 05 | Mark-to-Markets EUR | 72 53 | 108 79 | 0 00 | 0 00 | 72 53 | 108 79 |
| 21 Jan 05 | | | | | | | |
| 20 Jan 05 | Mark-to-Markets EUR | -177 25 | -265 88 | 0 00 | 0 00 | -177 25 | -265 88 |
| 20 Jan 05 | | | | | | | |

STMT 157

AR3 Additional Checks

Doris Duke Charitable Foundation

01 Jan 05 - 31 Dec 05

13-7043679

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss _____

Market _____ Total _____

Short Term _____ Long Term _____

Translation _____

| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
|------------|----------------------|------------|----------|------|------------|-----------|-------------|------------|-----------|-------|
|------------|----------------------|------------|----------|------|------------|-----------|-------------|------------|-----------|-------|

Mark-to-Markets

Futures

Futures

Euro

| | | | | | | | | | | |
|-----------|---------------------|------|----------|------|----------|----------|------|----------|----------|----------|
| 11 Jan 05 | Mark-to-Markets EUR | 0.00 | 838.11 | 0.00 | 335.24 | 502.87 | 0.00 | 335.24 | 502.87 | 502.87 |
| 11 Jan 05 | | | | | | | | | | |
| 31 Jan 05 | Mark-to-Markets EUR | 0.00 | -52.03 | 0.00 | -20.81 | -31.22 | 0.00 | -20.81 | -31.22 | -31.22 |
| 31 Jan 05 | | | | | | | | | | |
| 04 Feb 05 | Mark-to-Markets EUR | 0.00 | 569.99 | 0.00 | 228.00 | 341.99 | 0.00 | 228.00 | 341.99 | 341.99 |
| 04 Feb 05 | | | | | | | | | | |
| 07 Jan 05 | Mark-to-Markets EUR | 0.00 | 2,529.02 | 0.00 | 1,011.61 | 1,517.41 | 0.00 | 1,011.61 | 1,517.41 | 1,517.41 |
| 07 Jan 05 | | | | | | | | | | |
| 25 Jan 05 | Mark-to-Markets EUR | 0.00 | -156.52 | 0.00 | -62.61 | -93.91 | 0.00 | -62.61 | -93.91 | -93.91 |
| 25 Jan 05 | | | | | | | | | | |
| 08 Feb 05 | Mark-to-Markets EUR | 0.00 | 307.95 | 0.00 | 123.18 | 184.77 | 0.00 | 123.18 | 184.77 | 184.77 |
| 08 Feb 05 | | | | | | | | | | |
| 11 Feb 05 | Mark-to-Markets EUR | 0.00 | -77.35 | 0.00 | -30.94 | -46.41 | 0.00 | -30.94 | -46.41 | -46.41 |
| 11 Feb 05 | | | | | | | | | | |
| 26 Jan 05 | Mark-to-Markets EUR | 0.00 | -155.47 | 0.00 | -62.19 | -93.28 | 0.00 | -62.19 | -93.28 | -93.28 |
| 26 Jan 05 | | | | | | | | | | |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | |
|-----------------------------|----------------------|--------------------|------------------|-------------|------------------|------------------|
| Trade Date | Security Description | Market | Total | Short Term | Long Term | |
| Value Date | Acquisition Date | Short Term | Long Term | Translation | Short Term | Long Term |
| <i>Mark-to-Markets</i> | | | | | | |
| Futures | | | | | | |
| Futures | | | | | | |
| Total Euro | | 10,049.49 | 15,074.24 | 0.00 | 10,049.49 | 15,074.24 |
| United States dollar | | | | | | |
| 09 Nov 05 | Mark-to-Markets USD | -1,070.00 | -1,605.00 | 0.00 | -1,070.00 | -1,605.00 |
| 09 Nov 05 | | | | | | |
| 03 Nov 05 | Mark-to-Markets USD | 1,500.00 | 2,250.00 | 0.00 | 1,500.00 | 2,250.00 |
| 03 Nov 05 | | | | | | |
| 22 Jul 05 | Mark-to-Markets USD | -3,150.05 | -4,725.07 | 0.00 | -3,150.05 | -4,725.07 |
| 22 Jul 05 | | | | | | |
| 28 Jun 05 | Mark-to-Markets USD | -420.00 | -630.00 | 0.00 | -420.00 | -630.00 |
| 28 Jun 05 | | | | | | |
| 20 Jun 05 | Mark-to-Markets USD | 1,800.00 | 2,700.00 | 0.00 | 1,800.00 | 2,700.00 |
| 20 Jun 05 | | | | | | |
| 23 Nov 05 | Mark-to-Markets USD | -9,625.00 | -14,437.50 | 0.00 | -9,625.00 | -14,437.50 |
| 23 Nov 05 | | | | | | |
| 01 Sep 05 | Mark-to-Markets USD | -3,062.50 | -4,593.75 | 0.00 | -3,062.50 | -4,593.75 |
| 01 Sep 05 | | | | | | |
| 06 May 05 | Mark-to-Markets USD | -35,815.00 | -53,722.50 | 0.00 | -35,815.00 | -53,722.50 |
| 06 May 05 | | | | | | |

STMT 157

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

Account 317043679

DD - PIMCO

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◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
|------------|----------------------|------------|------------------|------------|----------|------|------------|-----------|-------------|------------|-----------|-------|
|------------|----------------------|------------|------------------|------------|----------|------|------------|-----------|-------------|------------|-----------|-------|

Mark-to-Markets

Futures

Futures

United States dollar

| | | | | | | | | | | | | |
|-----------|---------------------|-----------|--|------|------------|------|-----------|-----------|------|-----------|-----------|-----------|
| 19 Aug 05 | Mark-to-Markets USD | 19 Aug 05 | | 0.00 | -262.50 | 0.00 | -105.00 | -157.50 | 0.00 | -105.00 | -157.50 | -157.50 |
| 09 May 05 | Mark-to-Markets USD | 09 May 05 | | 0.00 | -12,350.00 | 0.00 | -4,940.00 | -7,410.00 | 0.00 | -4,940.00 | -7,410.00 | -7,410.00 |
| 20 Dec 05 | Mark-to-Markets USD | 20 Dec 05 | | 0.00 | -625.00 | 0.00 | -250.00 | -375.00 | 0.00 | -250.00 | -375.00 | -375.00 |
| 02 Jun 05 | Mark-to-Markets USD | 02 Jun 05 | | 0.00 | -421.92 | 0.00 | -168.77 | -253.15 | 0.00 | -168.77 | -253.15 | -253.15 |
| 06 Jul 05 | Mark-to-Markets USD | 06 Jul 05 | | 0.00 | -6,000.00 | 0.00 | -2,400.00 | -3,600.00 | 0.00 | -2,400.00 | -3,600.00 | -3,600.00 |
| 25 Apr 05 | Mark-to-Markets USD | 25 Apr 05 | | 0.00 | 9,187.50 | 0.00 | 3,675.00 | 5,512.50 | 0.00 | 3,675.00 | 5,512.50 | 5,512.50 |
| 08 Apr 05 | Mark-to-Markets USD | 08 Apr 05 | | 0.00 | -12,350.00 | 0.00 | -4,940.00 | -7,410.00 | 0.00 | -4,940.00 | -7,410.00 | -7,410.00 |
| 27 May 05 | Mark-to-Markets USD | 27 May 05 | | 0.00 | -3,087.50 | 0.00 | -1,235.00 | -1,852.50 | 0.00 | -1,235.00 | -1,852.50 | -1,852.50 |

STM 157

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | | Security Description | Realized gain/loss | | Market | | Total | |
|------------|------------------|----------------------|--------------------|-----------|------------|-----------|------------|-----------|
| Value Date | Acquisition Date | | Short Term | Long Term | Short Term | Long Term | Short Term | Long Term |

Mark-to-Markets

Futures

Futures

United States dollar

| | | | | | | | | | | | |
|-----------|-----------|---------------------|------|-----------|------|-----------|-----------|------|------|-----------|-----------|
| 02 May 05 | 02 May 05 | Mark-to-Markets USD | 0.00 | 1,425.00 | 0.00 | 855.00 | 570.00 | 0.00 | 0.00 | 570.00 | 855.00 |
| 24 Aug 05 | 24 Aug 05 | Mark-to-Markets USD | 0.00 | -156.20 | 0.00 | -93.72 | -62.48 | 0.00 | 0.00 | -62.48 | -93.72 |
| 28 Apr 05 | 28 Apr 05 | Mark-to-Markets USD | 0.00 | 27,787.50 | 0.00 | 16,672.50 | 11,115.00 | 0.00 | 0.00 | 11,115.00 | 18,672.50 |
| 02 Dec 05 | 02 Dec 05 | Mark-to-Markets USD | 0.00 | 668.75 | 0.00 | 401.25 | 267.50 | 0.00 | 0.00 | 267.50 | 401.25 |
| 24 May 05 | 24 May 05 | Mark-to-Markets USD | 0.00 | 3,325.00 | 0.00 | 1,995.00 | 1,330.00 | 0.00 | 0.00 | 1,330.00 | 1,995.00 |
| 18 Nov 05 | 18 Nov 05 | Mark-to-Markets USD | 0.00 | 2,968.70 | 0.00 | 1,781.22 | 1,187.48 | 0.00 | 0.00 | 1,187.48 | 1,781.22 |
| 18 Oct 05 | 18 Oct 05 | Mark-to-Markets USD | 0.00 | -937.50 | 0.00 | -562.50 | -375.00 | 0.00 | 0.00 | -375.00 | -562.50 |
| 13 Sep 05 | 13 Sep 05 | Mark-to-Markets USD | 0.00 | 16,843.75 | 0.00 | 10,106.25 | 6,737.50 | 0.00 | 0.00 | 6,737.50 | 10,106.25 |

STMT 157

AR3 Additional Checks Doris Duke Charitable Foundation

01 Jan 05 - 31 Dec 05

Account Number 13-7043668903

DD-PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | | Security Description | Proceeds | Shares/Par | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
|------------|------------------|----------------------|----------|------------|------|------------|-----------|-------------|------------|-----------|-------|
| Value Date | Acquisition Date | | | | | | | | | | |

Realized gain/loss

Mark-to-Markets

Futures

Futures

United States dollar

| | | | | | | | | | | | |
|-----------|-----------|---------------------|------------|------|------|-----------|------------|------|-----------|------------|--|
| 24 Feb 05 | 24 Feb 05 | Mark-to-Markets USD | -1,953 26 | 0 00 | 0 00 | -781 30 | -1,171 96 | 0 00 | -781 30 | -1,171 96 | |
| 16 May 05 | 16 May 05 | Mark-to-Markets USD | -1,531 25 | 0 00 | 0 00 | -612 50 | -918 75 | 0 00 | -612 50 | -918 75 | |
| 28 Dec 05 | 28 Dec 05 | Mark-to-Markets USD | -18,375 00 | 0 00 | 0 00 | -7,350 00 | -11,025 00 | 0 00 | -7,350 00 | -11,025 00 | |
| 21 Oct 05 | 21 Oct 05 | Mark-to-Markets USD | 33,312 50 | 0 00 | 0 00 | 13,325 00 | 19,987 50 | 0 00 | 13,325 00 | 19,987 50 | |
| 22 Sep 05 | 22 Sep 05 | Mark-to-Markets USD | 3,237 50 | 0 00 | 0 00 | 1,295 00 | 1,942 50 | 0 00 | 1,295 00 | 1,942 50 | |
| 14 Jul 05 | 14 Jul 05 | Mark-to-Markets USD | 87 50 | 0 00 | 0 00 | 35 00 | 52 50 | 0 00 | 35 00 | 52 50 | |
| 22 Dec 05 | 22 Dec 05 | Mark-to-Markets USD | 14,250 00 | 0 00 | 0 00 | 5,700 00 | 8,550 00 | 0 00 | 5,700 00 | 8,550 00 | |
| 10 Jun 05 | 10 Jun 05 | Mark-to-Markets USD | -1,400 00 | 0 00 | 0 00 | -560 00 | -840 00 | 0 00 | -560 00 | -840 00 | |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | | Security Description | Realized gain/loss | |
|-----------------------------|---------------------|----------------------|--------------------|------------|
| Value Date | Acquisition Date | | Market | Total |
| | | Shares/Par | Short Term | Long Term |
| | | | Cost | Proceeds |
| | | | Long Term | Short Term |
| | | | Translation | |
| Mark-to-Markets | | | | |
| Futures | | | | |
| Futures | | | | |
| United States dollar | | | | |
| 04 Nov 05 | | 0.00 | 0.00 | -4,500.00 |
| 04 Nov 05 | Mark-to-Markets USD | | -1,800.00 | -2,700.00 |
| 14 Dec 05 | | 0.00 | 0.00 | 30,625.00 |
| 14 Dec 05 | Mark-to-Markets USD | | 12,250.00 | 18,375.00 |
| 27 Jun 05 | | 0.00 | 0.00 | -175.00 |
| 27 Jun 05 | Mark-to-Markets USD | | -70.00 | -105.00 |
| 19 Oct 05 | | 0.00 | 0.00 | 6,562.50 |
| 19 Oct 05 | Mark-to-Markets USD | | 2,625.00 | 3,937.50 |
| 29 Jun 05 | | 0.00 | 0.00 | 4,124.88 |
| 29 Jun 05 | Mark-to-Markets USD | | 1,649.95 | 2,474.93 |
| 16 Jun 05 | | 0.00 | 0.00 | 27,562.50 |
| 16 Jun 05 | Mark-to-Markets USD | | 11,025.00 | 16,537.50 |
| 18 Mar 05 | | 0.00 | 0.00 | -15,437.50 |
| 18 Mar 05 | Mark-to-Markets USD | | -6,175.00 | -9,262.50 |
| 28 Feb 05 | | 0.00 | 0.00 | -6,175.00 |
| 28 Feb 05 | Mark-to-Markets USD | | -2,470.00 | -3,705.00 |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679
Account number DDF03

DD- PIMCO

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◆ **Realized Gain/Loss Detail - Taxable**

| Trade Date | | Security Description | Realized gain/loss | | Market | | Total | |
|------------|------------------|----------------------|--------------------|-----------|------------|-----------|------------|-----------|
| Value Date | Acquisition Date | | Short Term | Long Term | Short Term | Long Term | Short Term | Long Term |

Mark-to-Markets

Futures

Futures

United States dollar

| | | | | | | | | | |
|-----------|-----------|---------------------|------|------------|------|------------|------------|------|------------|
| 23 Dec 05 | 23 Dec 05 | Mark-to-Markets USD | 0.00 | 38,281.25 | 0.00 | 22,968.75 | 15,312.50 | 0.00 | 22,968.75 |
| 04 Oct 05 | 04 Oct 05 | Mark-to-Markets USD | 0.00 | -1,337.50 | 0.00 | -802.50 | -535.00 | 0.00 | -802.50 |
| 01 Dec 05 | 01 Dec 05 | Mark-to-Markets USD | 0.00 | -2,006.25 | 0.00 | -1,203.75 | -802.50 | 0.00 | -1,203.75 |
| 19 Jan 05 | 19 Jan 05 | Mark-to-Markets USD | 0.00 | 984.69 | 0.00 | 590.81 | 393.88 | 0.00 | 590.81 |
| 23 Feb 05 | 23 Feb 05 | Mark-to-Markets USD | 0.00 | 7,125.00 | 0.00 | 4,275.00 | 2,850.00 | 0.00 | 4,275.00 |
| 06 Jan 05 | 06 Jan 05 | Mark-to-Markets USD | 0.00 | 24,700.00 | 0.00 | 14,820.00 | 9,880.00 | 0.00 | 14,820.00 |
| 16 Nov 05 | 16 Nov 05 | Mark-to-Markets USD | 0.00 | -4,843.80 | 0.00 | -2,906.28 | -1,937.52 | 0.00 | -2,906.28 |
| 12 Jul 05 | 12 Jul 05 | Mark-to-Markets USD | 0.00 | -31,437.50 | 0.00 | -18,862.50 | -12,575.00 | 0.00 | -18,862.50 |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | | | |
|-----------------------------|----------------------|--------------------|------------------|------------|------------|------|------------|------------|-----------|-------------|------------|------------|-------|
| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Market | Long Term | Translation | Short Term | Long Term | Total |
| <i>Mark-to-Markets</i> | | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | | |
| 24 Oct 05 | Mark-to-Markets USD | | | 0.00 | 3,906.20 | 0.00 | 1,562.48 | 2,343.72 | | 0.00 | 1,562.48 | 2,343.72 | |
| 04 Jan 05 | Mark-to-Markets USD | | | 0.00 | -55,575.00 | 0.00 | -22,230.00 | -33,345.00 | | 0.00 | -22,230.00 | -33,345.00 | |
| 05 Aug 05 | Mark-to-Markets USD | | | 0.00 | -875.00 | 0.00 | -350.00 | -525.00 | | 0.00 | -350.00 | -525.00 | |
| 21 Jul 05 | Mark-to-Markets USD | | | 0.00 | -525.00 | 0.00 | -210.00 | -315.00 | | 0.00 | -210.00 | -315.00 | |
| 31 Aug 05 | Mark-to-Markets USD | | | 0.00 | 33,687.50 | 0.00 | 13,475.00 | 20,212.50 | | 0.00 | 13,475.00 | 20,212.50 | |
| 21 Jan 05 | Mark-to-Markets USD | | | 0.00 | 8,312.50 | 0.00 | 3,325.00 | 4,987.50 | | 0.00 | 3,325.00 | 4,987.50 | |
| 26 Oct 05 | Mark-to-Markets USD | | | 0.00 | -39,718.75 | 0.00 | -15,887.50 | -23,831.25 | | 0.00 | -15,887.50 | -23,831.25 | |
| 17 Nov 05 | Mark-to-Markets USD | | | 0.00 | 19,687.50 | 0.00 | 7,875.00 | 11,812.50 | | 0.00 | 7,875.00 | 11,812.50 | |

AR3 Additional Checks Doris Duke Charitable Foundation

01 Jan 05 - 31 Dec 05

13 Rec 06/13/07 per DDF03

DD - PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | |
|-----------------------------|----------------------|--------------------|-----------|
| Trade Date | Security Description | Market | Total |
| Value Date | Acquisition Date | Short Term | Long Term |
| | | Short Term | Long Term |
| Mark-to-Markets | | | |
| Futures | | | |
| Futures | | | |
| United States dollar | | | |
| 22 Jun 05 | Mark-to-Markets USD | 9,880 00 | 14,820 00 |
| 22 Jun 05 | | 0 00 | 0 00 |
| 07 Jul 05 | Mark-to-Markets USD | 8,600 00 | 13,200 00 |
| 07 Jul 05 | | 0 00 | 0 00 |
| 05 Sep 05 | Mark-to-Markets USD | 450 12 | 675 18 |
| 05 Sep 05 | | 0 00 | 0 00 |
| 11 May 05 | Mark-to-Markets USD | 5,512 50 | 8,268 75 |
| 11 May 05 | | 0 00 | 0 00 |
| 03 Oct 05 | Mark-to-Markets USD | -1,605 00 | -2,407 50 |
| 03 Oct 05 | | 0 00 | 0 00 |
| 12 Aug 05 | Mark-to-Markets USD | 20,825 00 | 31,237 50 |
| 12 Aug 05 | | 0 00 | 0 00 |
| 15 Mar 05 | Mark-to-Markets USD | -1,881 34 | -2,822 00 |
| 15 Mar 05 | | 0 00 | 0 00 |
| 01 Apr 05 | Mark-to-Markets USD | 13,585 00 | 20,377 50 |
| 01 Apr 05 | | 0 00 | 0 00 |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | |
|-----------------------------|----------------------|--------------------|------------|-------------|------------|------------|
| Trade Date | Security Description | Market | Total | Short Term | Long Term | |
| Value Date | Acquisition Date | Short Term | Long Term | Translation | Short Term | Long Term |
| <i>Mark-to-Markets</i> | | | | | | |
| Futures | | | | | | |
| Futures | | | | | | |
| United States dollar | | | | | | |
| 06 May 05 | Mark-to-Markets USD | 0.00 | -3,543.75 | 0.00 | -2,362.50 | -3,543.75 |
| 06 May 05 | | | | | | |
| 04 Feb 05 | Mark-to-Markets USD | 0.00 | 24,937.50 | 0.00 | 16,625.00 | 24,937.50 |
| 04 Feb 05 | | | | | | |
| 21 Apr 05 | Mark-to-Markets USD | 0.00 | -24,806.25 | 0.00 | -16,537.50 | -24,806.25 |
| 21 Apr 05 | | | | | | |
| 03 Feb 05 | Mark-to-Markets USD | 0.00 | -6,431.25 | 0.00 | -4,287.50 | -6,431.25 |
| 03 Feb 05 | | | | | | |
| 22 Apr 05 | Mark-to-Markets USD | 0.00 | 16,537.50 | 0.00 | 11,025.00 | 16,537.50 |
| 22 Apr 05 | | | | | | |
| 01 Sep 05 | Mark-to-Markets USD | 0.00 | 1,785.00 | 0.00 | 1,190.00 | 1,785.00 |
| 01 Sep 05 | | | | | | |
| 17 Feb 05 | Mark-to-Markets USD | 0.00 | -2,822.00 | 0.00 | -1,881.34 | -2,822.00 |
| 17 Feb 05 | | | | | | |
| 28 Dec 05 | Mark-to-Markets USD | 0.00 | 1,500.00 | 0.00 | 1,000.00 | 1,500.00 |
| 28 Dec 05 | | | | | | |

STMA-057

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

◆ **Realized Gain/Loss Detail - Taxable**

13-7043679
Account number DDF03

DD-PIMCO

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

Mark-to-Markets

Futures

Futures

United States dollar

| | | | | | | | | | |
|-----------|-----------|---------------------|------|------------|------|------------|------------|------------|------------|
| 13 Apr 05 | 13 Apr 05 | Mark-to-Markets USD | 0 00 | 6,650 00 | 0 00 | 2,660 00 | 3,990 00 | 2,660 00 | 3,990 00 |
| 20 May 05 | 20 May 05 | Mark-to-Markets USD | 0 00 | -21,612 50 | 0 00 | -8,645 00 | -12,967 50 | -8,645 00 | -12,967 50 |
| 03 Jun 05 | 03 Jun 05 | Mark-to-Markets USD | 0 00 | -3,515 58 | 0 00 | -1,406 23 | -2,109 35 | -1,406 23 | -2,109 35 |
| 06 Oct 05 | 06 Oct 05 | Mark-to-Markets USD | 0 00 | 1,337 50 | 0 00 | 535 00 | 802 50 | 535 00 | 802 50 |
| 16 Aug 05 | 16 Aug 05 | Mark-to-Markets USD | 0 00 | 24,500 00 | 0 00 | 9,800 00 | 14,700 00 | 9,800 00 | 14,700 00 |
| 04 Aug 05 | 04 Aug 05 | Mark-to-Markets USD | 0 00 | -12,250 00 | 0 00 | -4,900 00 | -7,350 00 | -4,900 00 | -7,350 00 |
| 13 Jul 05 | 13 Jul 05 | Mark-to-Markets USD | 0 00 | -6,175 00 | 0 00 | -2,470 00 | -3,705 00 | -2,470 00 | -3,705 00 |
| 28 Jun 05 | 28 Jun 05 | Mark-to-Markets USD | 0 00 | -48,843 75 | 0 00 | -19,537 50 | -29,306 25 | -19,537 50 | -29,306 25 |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

United States dollar

| | | | | | | | | | |
|-----------|---------------------|------|------------|------|-----------|------------|------|-----------|------------|
| 20 Jul 05 | Mark-to-Markets USD | 0.00 | -3,375.12 | 0.00 | -1,350.05 | -2,025.07 | 0.00 | -1,350.05 | -2,025.07 |
| 23 Nov 05 | Mark-to-Markets USD | 0.00 | -18,125.00 | 0.00 | -7,250.00 | -10,875.00 | 0.00 | -7,250.00 | -10,875.00 |
| 28 Sep 05 | Mark-to-Markets USD | 0.00 | -6,562.50 | 0.00 | -2,625.00 | -3,937.50 | 0.00 | -2,625.00 | -3,937.50 |
| 03 May 05 | Mark-to-Markets USD | 0.00 | -21,612.50 | 0.00 | -8,645.00 | -12,967.50 | 0.00 | -8,645.00 | -12,967.50 |
| 09 Dec 05 | Mark-to-Markets USD | 0.00 | -22,656.25 | 0.00 | -9,062.50 | -13,593.75 | 0.00 | -9,062.50 | -13,593.75 |
| 04 May 05 | Mark-to-Markets USD | 0.00 | 27,787.50 | 0.00 | 11,115.00 | 16,672.50 | 0.00 | 11,115.00 | 16,672.50 |
| 07 Mar 05 | Mark-to-Markets USD | 0.00 | -12,350.00 | 0.00 | -4,940.00 | -7,410.00 | 0.00 | -4,940.00 | -7,410.00 |
| 25 Apr 05 | Mark-to-Markets USD | 0.00 | -12,350.00 | 0.00 | -4,940.00 | -7,410.00 | 0.00 | -4,940.00 | -7,410.00 |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679
Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | |
|-----------------------------|----------------------|------------|------------------|------------|------------|------|------------|------------|-------------|--------------------|------------|
| | | | | | | | Short Term | Long Term | | Short Term | Long Term |
| Mark-to-Markets | | | | | | | | | | | |
| Futures | | | | | | | | | | | |
| Futures | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | |
| 27 May 05 | Mark-to-Markets | USD | | 0.00 | 140.67 | 0.00 | 56.27 | 84.40 | 0.00 | 56.27 | 84.40 |
| 27 May 05 | | | | | | | | | | | |
| 18 Feb 05 | Mark-to-Markets | USD | | 0.00 | -37,050.00 | 0.00 | -14,820.00 | -22,230.00 | 0.00 | -14,820.00 | -22,230.00 |
| 18 Feb 05 | | | | | | | | | | | |
| 03 May 05 | Mark-to-Markets | USD | | 0.00 | -1,125.00 | 0.00 | -450.00 | -675.00 | 0.00 | -450.00 | -675.00 |
| 03 May 05 | | | | | | | | | | | |
| 24 Jun 05 | Mark-to-Markets | USD | | 0.00 | 2,250.00 | 0.00 | 900.00 | 1,350.00 | 0.00 | 900.00 | 1,350.00 |
| 24 Jun 05 | | | | | | | | | | | |
| 03 Mar 05 | Mark-to-Markets | USD | | 0.00 | -2,687.50 | 0.00 | -1,075.00 | -1,612.50 | 0.00 | -1,075.00 | -1,612.50 |
| 03 Mar 05 | | | | | | | | | | | |
| 02 Nov 05 | Mark-to-Markets | USD | | 0.00 | -16,656.25 | 0.00 | -6,662.50 | -9,993.75 | 0.00 | -6,662.50 | -9,993.75 |
| 02 Nov 05 | | | | | | | | | | | |
| 21 Nov 05 | Mark-to-Markets | USD | | 0.00 | 1,337.50 | 0.00 | 535.00 | 802.50 | 0.00 | 535.00 | 802.50 |
| 21 Nov 05 | | | | | | | | | | | |
| 31 Mar 05 | Mark-to-Markets | USD | | 0.00 | 33,687.50 | 0.00 | 13,475.00 | 20,212.50 | 0.00 | 13,475.00 | 20,212.50 |
| 31 Mar 05 | | | | | | | | | | | |

STMT 157

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | | | |
|-----------------------------|----------------------|--------------------|------------------|------------|------------|------|------------|-----------|-----------|-------------|------------|-----------|-----------|
| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Market | Long Term | Translation | Short Term | Long Term | Total |
| <i>Mark-to-Markets</i> | | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | | |
| 27 May 05 | Mark-to-Markets | USD | | 0.00 | -950.00 | 0.00 | -380.00 | -570.00 | | 0.00 | -380.00 | -570.00 | -570.00 |
| 27 May 05 | | | | | | | | | | | | | |
| 11 Aug 05 | Mark-to-Markets | USD | | 0.00 | 437.50 | 0.00 | 175.00 | 262.50 | | 0.00 | 175.00 | 262.50 | 262.50 |
| 11 Aug 05 | | | | | | | | | | | | | |
| 01 Aug 05 | Mark-to-Markets | USD | | 0.00 | 7,125.12 | 0.00 | 2,850.05 | 4,275.07 | | 0.00 | 2,850.05 | 4,275.07 | 4,275.07 |
| 01 Aug 05 | | | | | | | | | | | | | |
| 29 Mar 05 | Mark-to-Markets | USD | | 0.00 | 16,843.75 | 0.00 | 6,737.50 | 10,106.25 | | 0.00 | 6,737.50 | 10,106.25 | 10,106.25 |
| 29 Mar 05 | | | | | | | | | | | | | |
| 24 Mar 05 | Mark-to-Markets | USD | | 0.00 | 1,687.50 | 0.00 | 675.00 | 1,012.50 | | 0.00 | 675.00 | 1,012.50 | 1,012.50 |
| 24 Mar 05 | | | | | | | | | | | | | |
| 15 Feb 05 | Mark-to-Markets | USD | | 0.00 | -14,250.00 | 0.00 | -5,700.00 | -8,550.00 | | 0.00 | -5,700.00 | -8,550.00 | -8,550.00 |
| 15 Feb 05 | | | | | | | | | | | | | |
| 14 Oct 05 | Mark-to-Markets | USD | | 0.00 | -1,337.50 | 0.00 | -535.00 | -802.50 | | 0.00 | -535.00 | -802.50 | -802.50 |
| 14 Oct 05 | | | | | | | | | | | | | |
| 12 Jan 05 | Mark-to-Markets | USD | | 0.00 | 3,087.50 | 0.00 | 1,235.00 | 1,852.50 | | 0.00 | 1,235.00 | 1,852.50 | 1,852.50 |
| 12 Jan 05 | | | | | | | | | | | | | |

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AR3 Additional Checks

Doris Duke Charitable Foundation

01 Jan 05 - 31 Dec 05

Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | |
|------------|----------------------|--------------------|-----------|
| Trade Date | Security Description | Market | Total |
| Value Date | Acquisition Date | Short Term | Long Term |

Mark-to-Markets

Futures

Futures

United States dollar

| | | | | | | | | |
|-----------|-----------------|-----|------|------------|------|------------|------------|------------|
| 15 Jun 05 | Mark-to-Markets | USD | 0.00 | -6,175.00 | 0.00 | -2,470.00 | -3,705.00 | -3,705.00 |
| 15 Jun 05 | | | | | | | | |
| 17 Jun 05 | Mark-to-Markets | USD | 0.00 | -562.50 | 0.00 | -225.00 | -337.50 | -337.50 |
| 17 Jun 05 | | | | | | | | |
| 28 Mar 05 | Mark-to-Markets | USD | 0.00 | -15,312.50 | 0.00 | -6,125.00 | -9,187.50 | -9,187.50 |
| 28 Mar 05 | | | | | | | | |
| 31 May 05 | Mark-to-Markets | USD | 0.00 | -10,500.00 | 0.00 | -4,200.00 | -6,300.00 | -6,300.00 |
| 31 May 05 | | | | | | | | |
| 11 Apr 05 | Mark-to-Markets | USD | 0.00 | 24,500.00 | 0.00 | 9,800.00 | 14,700.00 | 14,700.00 |
| 11 Apr 05 | | | | | | | | |
| 26 Sep 05 | Mark-to-Markets | USD | 0.00 | 3,125.00 | 0.00 | 1,250.00 | 1,875.00 | 1,875.00 |
| 26 Sep 05 | | | | | | | | |
| 05 May 05 | Mark-to-Markets | USD | 0.00 | 7,125.00 | 0.00 | 2,850.00 | 4,275.00 | 4,275.00 |
| 05 May 05 | | | | | | | | |
| 31 Jan 05 | Mark-to-Markets | USD | 0.00 | -30,875.00 | 0.00 | -12,350.00 | -18,525.00 | -18,525.00 |
| 31 Jan 05 | | | | | | | | |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | |
|-----------------------------|----------------------|--------------------|------------|-------------|------------|------------|
| Trade Date | Security Description | Market | Total | Short Term | Long Term | |
| Value Date | Acquisition Date | Short Term | Long Term | Translation | Short Term | Long Term |
| Mark-to-Markets | | | | | | |
| Futures | | | | | | |
| Futures | | | | | | |
| United States dollar | | | | | | |
| 11 Mar 05 | Mark-to-Markets USD | -1,900 00 | -2,850 00 | 0 00 | -1,900 00 | -2,850 00 |
| 11 Mar 05 | | | | | | |
| 07 Jan 05 | Mark-to-Markets USD | -2,756 38 | -4,134 56 | 0 00 | -2,756 38 | -4,134 56 |
| 07 Jan 05 | | | | | | |
| 25 Jan 05 | Mark-to-Markets USD | -11,875 00 | -17,812 50 | 0 00 | -11,875 00 | -17,812 50 |
| 25 Jan 05 | | | | | | |
| 02 Feb 05 | Mark-to-Markets USD | -950 00 | -1,425 00 | 0 00 | -950 00 | -1,425 00 |
| 02 Feb 05 | | | | | | |
| 26 Jul 05 | Mark-to-Markets USD | 1,225 00 | 1,837 50 | 0 00 | 1,225 00 | 1,837 50 |
| 26 Jul 05 | | | | | | |
| 29 Nov 05 | Mark-to-Markets USD | 1,875 00 | 2,812 50 | 0 00 | 1,875 00 | 2,812 50 |
| 29 Nov 05 | | | | | | |
| 25 Apr 05 | Mark-to-Markets USD | -950 00 | -1,425 00 | 0 00 | -950 00 | -1,425 00 |
| 25 Apr 05 | | | | | | |
| 17 Aug 05 | Mark-to-Markets USD | -8,645 00 | -12,967 50 | 0 00 | -8,645 00 | -12,967 50 |
| 17 Aug 05 | | | | | | |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043
ACCOUNT NUMBER 679DF03

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | |
|-----------------------------|----------------------|--------------------|------------|-------------|------------|------------|
| Trade Date | Security Description | Cost | Market | Translation | Total | |
| Value Date | Acquisition Date | | Short Term | Long Term | Short Term | |
| | | | | | Long Term | |
| Mark-to-Markets | | | | | | |
| Futures | | | | | | |
| Futures | | | | | | |
| United States dollar | | | | | | |
| 14 Jan 05 | Mark-to-Markets USD | 0 00 | -11,115 00 | -16,672 50 | -11,115 00 | -16,672 50 |
| 14 Jan 05 | | | | | | |
| 06 Apr 05 | Mark-to-Markets USD | 0 00 | 2,090 00 | 3,135 00 | 2,090 00 | 3,135 00 |
| 06 Apr 05 | | | | | | |
| 07 Feb 05 | Mark-to-Markets USD | 0 00 | 8,550 00 | 12,825 00 | 8,550 00 | 12,825 00 |
| 07 Feb 05 | | | | | | |
| 01 Mar 05 | Mark-to-Markets USD | 0 00 | -1,075 00 | -1,612 50 | -1,075 00 | -1,612 50 |
| 01 Mar 05 | | | | | | |
| 18 Jan 05 | Mark-to-Markets USD | 0 00 | -2,470 00 | -3,705 00 | -2,470 00 | -3,705 00 |
| 18 Jan 05 | | | | | | |
| 27 Dec 05 | Mark-to-Markets USD | 0 00 | 3,500 00 | 5,250 00 | 3,500 00 | 5,250 00 |
| 27 Dec 05 | | | | | | |
| 03 Aug 05 | Mark-to-Markets USD | 0 00 | 105 00 | 157 50 | 105 00 | 157 50 |
| 03 Aug 05 | | | | | | |
| 15 Sep 05 | Mark-to-Markets USD | 0 00 | 1,312 48 | 1,968 72 | 1,312 48 | 1,968 72 |
| 15 Sep 05 | | | | | | |

STMT 657

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | |
|-----------------------------|----------------------|--------------------|-----------|-------------|------------|
| Trade Date | Security Description | Market | Total | Short Term | Long Term |
| Value Date | Acquisition Date | Short Term | Long Term | Translation | Short Term |
| Mark-to-Markets | | | | | |
| Futures | | | | | |
| Futures | | | | | |
| United States dollar | | | | | |
| 30 Mar 05 | Mark-to-Markets USD | 1,235 00 | 1,852 50 | 0 00 | 1,235 00 |
| 30 Mar 05 | | | | | 1,852 50 |
| 13 Jul 05 | Mark-to-Markets USD | 1,049 95 | 1,574 93 | 0 00 | 1,049 95 |
| 13 Jul 05 | | | | | 1,574 93 |
| 01 Aug 05 | Mark-to-Markets USD | -35 00 | -52 50 | 0 00 | -35 00 |
| 01 Aug 05 | | | | | -52 50 |
| 23 May 05 | Mark-to-Markets USD | 14,087 50 | 21,131 25 | 0 00 | 14,087 50 |
| 23 May 05 | | | | | 21,131 25 |
| 15 Apr 05 | Mark-to-Markets USD | 22,230 00 | 33,345 00 | 0 00 | 22,230 00 |
| 15 Apr 05 | | | | | 33,345 00 |
| 03 Aug 05 | Mark-to-Markets USD | -2,250 05 | -3,375 07 | 0 00 | -2,250 05 |
| 03 Aug 05 | | | | | -3,375 07 |
| 08 Jun 05 | Mark-to-Markets USD | -506 23 | -759 35 | 0 00 | -506 23 |
| 08 Jun 05 | | | | | -759 35 |
| 05 Apr 05 | Mark-to-Markets USD | 337 54 | 506 30 | 0 00 | 337 54 |
| 05 Apr 05 | | | | | 506 30 |

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01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Realized gain/loss | | |
|-----------------------------|----------------------|------------------|------------|------------|------|------------|------------|--------------------|------------|------------|
| | | | | | | Short Term | Long Term | Short Term | Long Term | |
| Mark-to-Markets | | | | | | | | | | |
| Futures | | | | | | | | | | |
| Futures | | | | | | | | | | |
| United States dollar | | | | | | | | | | |
| 19 May 05 | Mark-to-Markets | USD | 0.00 | -27,787.50 | 0.00 | -11,115.00 | -16,672.50 | 0.00 | -11,115.00 | -16,672.50 |
| 19 May 05 | | | | | | | | | | |
| 23 Jun 05 | Mark-to-Markets | USD | 0.00 | 3,375.12 | 0.00 | 1,350.05 | 2,025.07 | 0.00 | 1,350.05 | 2,025.07 |
| 23 Jun 05 | | | | | | | | | | |
| 19 Jul 05 | Mark-to-Markets | USD | 0.00 | 16,843.75 | 0.00 | 6,737.50 | 10,106.25 | 0.00 | 6,737.50 | 10,106.25 |
| 19 Jul 05 | | | | | | | | | | |
| 10 Mar 05 | Mark-to-Markets | USD | 0.00 | -3,087.50 | 0.00 | -1,235.00 | -1,852.50 | 0.00 | -1,235.00 | -1,852.50 |
| 10 Mar 05 | | | | | | | | | | |
| 28 Mar 05 | Mark-to-Markets | USD | 0.00 | -12,350.00 | 0.00 | -4,940.00 | -7,410.00 | 0.00 | -4,940.00 | -7,410.00 |
| 28 Mar 05 | | | | | | | | | | |
| 14 Sep 05 | Mark-to-Markets | USD | 0.00 | -18,375.00 | 0.00 | -7,350.00 | -11,025.00 | 0.00 | -7,350.00 | -11,025.00 |
| 14 Sep 05 | | | | | | | | | | |
| 10 Aug 05 | Mark-to-Markets | USD | 0.00 | -1,531.25 | 0.00 | -612.50 | -918.75 | 0.00 | -612.50 | -918.75 |
| 10 Aug 05 | | | | | | | | | | |
| 17 Jun 05 | Mark-to-Markets | USD | 0.00 | -175.00 | 0.00 | -70.00 | -105.00 | 0.00 | -70.00 | -105.00 |
| 17 Jun 05 | | | | | | | | | | |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | |
|-----------------------------|----------------------|--------------------|-----------|-------------|---------------------|
| Trade Date | Security Description | Market | Total | Short Term | Long Term |
| Value Date | Acquisition Date | Short Term | Long Term | Translation | |
| <i>Mark-to-Markets</i> | | | | | |
| Futures | | | | | |
| Futures | | | | | |
| United States dollar | | | | | |
| 12 Dec 05 | Mark-to-Markets USD | -267 50 | -401 25 | 0 00 | -267 50 -401 25 |
| 12 Dec 05 | | | | | |
| 11 Oct 05 | Mark-to-Markets USD | -6,125 00 | -9,187 50 | 0 00 | -6,125 00 -9,187 50 |
| 11 Oct 05 | | | | | |
| 18 Apr 05 | Mark-to-Markets USD | 6,125 00 | 9,187 50 | 0 00 | 6,125 00 9,187 50 |
| 18 Apr 05 | | | | | |
| 30 Dec 05 | Mark-to-Markets USD | -1,068 75 | -1,603 12 | 0 00 | -1,068 75 -1,603 12 |
| 30 Dec 05 | | | | | |
| 05 Aug 05 | Mark-to-Markets USD | 5,400 00 | 8,100 00 | 0 00 | 5,400 00 8,100 00 |
| 05 Aug 05 | | | | | |
| 30 Nov 05 | Mark-to-Markets USD | -1,812 50 | -2,718 75 | 0 00 | -1,812 50 -2,718 75 |
| 30 Nov 05 | | | | | |
| 19 Dec 05 | Mark-to-Markets USD | 139 10 | 208 65 | 0 00 | 139 10 208 65 |
| 19 Dec 05 | | | | | |
| 20 Jan 05 | Mark-to-Markets USD | 3,937 50 | 5,908 25 | 0 00 | 3,937 50 5,908 25 |
| 20 Jan 05 | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

◆ **Realized Gain/Loss Detail - Taxable**

13-7043679
Account number DDF03

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Realized gain/loss

| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
|-----------------------------|----------------------|------------|------------------|------------|------------|------|------------|------------|-------------|------------|------------|------------|
| Mark-to-Markets | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | |
| 31 Mar 05 | Mark-to-Markets | USD | | 0.00 | 30,875.00 | 0.00 | 12,350.00 | 18,525.00 | 0.00 | 12,350.00 | 18,525.00 | 18,525.00 |
| 31 Mar 05 | | | | | | | | | | | | |
| 17 Oct 05 | Mark-to-Markets | USD | | 0.00 | 2,187.50 | 0.00 | 875.00 | 1,312.50 | 0.00 | 875.00 | 1,312.50 | 1,312.50 |
| 17 Oct 05 | | | | | | | | | | | | |
| 07 Nov 05 | Mark-to-Markets | USD | | 0.00 | 2,187.50 | 0.00 | 875.00 | 1,312.50 | 0.00 | 875.00 | 1,312.50 | 1,312.50 |
| 07 Nov 05 | | | | | | | | | | | | |
| 03 Nov 05 | Mark-to-Markets | USD | | 0.00 | -21,875.00 | 0.00 | -8,750.00 | -13,125.00 | 0.00 | -8,750.00 | -13,125.00 | -13,125.00 |
| 03 Nov 05 | | | | | | | | | | | | |
| 18 Nov 05 | Mark-to-Markets | USD | | 0.00 | -2,006.25 | 0.00 | -802.50 | -1,203.75 | 0.00 | -802.50 | -1,203.75 | -1,203.75 |
| 18 Nov 05 | | | | | | | | | | | | |
| 19 Jul 05 | Mark-to-Markets | USD | | 0.00 | 3,087.50 | 0.00 | 1,235.00 | 1,852.50 | 0.00 | 1,235.00 | 1,852.50 | 1,852.50 |
| 19 Jul 05 | | | | | | | | | | | | |
| 06 Jun 05 | Mark-to-Markets | USD | | 0.00 | 63.99 | 0.00 | 25.60 | 38.39 | 0.00 | 25.60 | 38.39 | 38.39 |
| 06 Jun 05 | | | | | | | | | | | | |
| 12 Dec 05 | Mark-to-Markets | USD | | 0.00 | 937.50 | 0.00 | 375.00 | 562.50 | 0.00 | 375.00 | 562.50 | 562.50 |
| 12 Dec 05 | | | | | | | | | | | | |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | |
|-----------------------------|----------------------|--------------------|------------|-------------|------------|
| Trade Date | Security Description | Market | Total | Short Term | Long Term |
| Value Date | Acquisition Date | Short Term | Long Term | Translation | Short Term |
| Mark-to-Markets | | | | | |
| Futures | | | | | |
| Futures | | | | | |
| United States dollar | | | | | |
| 21 Sep 05 | Mark-to-Markets USD | 2,340 00 | 3,510 00 | 0 00 | 2,340 00 |
| 21 Sep 05 | | | | | 3,510 00 |
| 19 Jul 05 | Mark-to-Markets USD | 70 00 | 105 00 | 0 00 | 70 00 |
| 19 Jul 05 | | | | | 105 00 |
| 13 Dec 05 | Mark-to-Markets USD | 6,125 00 | 9,187 50 | 0 00 | 6,125 00 |
| 13 Dec 05 | | | | | 9,187 50 |
| 12 Sep 05 | Mark-to-Markets USD | -11,025 00 | -16,537 50 | 0 00 | -11,025 00 |
| 12 Sep 05 | | | | | -16,537 50 |
| 21 Nov 05 | Mark-to-Markets USD | -1,125 00 | -1,687 50 | 0 00 | -1,125 00 |
| 21 Nov 05 | | | | | -1,687 50 |
| 13 Oct 05 | Mark-to-Markets USD | 937 52 | 1,406 28 | 0 00 | 937 52 |
| 13 Oct 05 | | | | | 1,406 28 |
| 06 Jun 05 | Mark-to-Markets USD | -105 00 | -157 50 | 0 00 | -105 00 |
| 06 Jun 05 | | | | | -157 50 |
| 07 Jan 05 | Mark-to-Markets USD | -9,880 00 | -14,820 00 | 0 00 | -9,880 00 |
| 07 Jan 05 | | | | | -14,820 00 |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

◆ **Realized Gain/Loss Detail - Taxable**

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Realized gain/loss

| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Market | Long Term | Translation | Short Term | Long Term | Total |
|-----------------------------|----------------------|------------|------------------|------------|------------|------|------------|-----------|-----------|-------------|------------|-----------|-----------|
| Mark-to-Markets | | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | | |
| 24 Feb 05 | Mark-to-Markets USD | | | 0.00 | -3,800.00 | 0.00 | -1,520.00 | -2,280.00 | | 0.00 | -1,520.00 | -2,280.00 | -2,280.00 |
| 30 Nov 05 | Mark-to-Markets USD | | | 0.00 | -15,312.50 | 0.00 | -8,125.00 | -9,187.50 | | 0.00 | -8,125.00 | -9,187.50 | -9,187.50 |
| 10 Nov 05 | Mark-to-Markets USD | | | 0.00 | 1,337.50 | 0.00 | 535.00 | 802.50 | | 0.00 | 535.00 | 802.50 | 802.50 |
| 24 Aug 05 | Mark-to-Markets USD | | | 0.00 | 3,062.50 | 0.00 | 1,225.00 | 1,837.50 | | 0.00 | 1,225.00 | 1,837.50 | 1,837.50 |
| 28 Nov 05 | Mark-to-Markets USD | | | 0.00 | 2,593.75 | 0.00 | 1,037.50 | 1,556.25 | | 0.00 | 1,037.50 | 1,556.25 | 1,556.25 |
| 09 May 05 | Mark-to-Markets USD | | | 0.00 | -2,850.00 | 0.00 | -1,140.00 | -1,710.00 | | 0.00 | -1,140.00 | -1,710.00 | -1,710.00 |
| 18 Apr 05 | Mark-to-Markets USD | | | 0.00 | 1,900.00 | 0.00 | 760.00 | 1,140.00 | | 0.00 | 760.00 | 1,140.00 | 1,140.00 |
| 29 Mar 05 | Mark-to-Markets USD | | | 0.00 | 9,262.50 | 0.00 | 3,705.00 | 5,557.50 | | 0.00 | 3,705.00 | 5,557.50 | 5,557.50 |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | | |
|-----------------------------|----------------------|--------------------|------------------|------------|------------|------|------------|------------|-----------|-------------|------------|------------|
| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Market | Long Term | Translation | Short Term | Total |
| Mark-to-Markets | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | |
| 09 Mar 05 | Mark-to-Markets USD | | | 0.00 | -21,612.50 | 0.00 | -8,645.00 | -12,967.50 | | 0.00 | -8,645.00 | -12,967.50 |
| 09 Mar 05 | | | | | | | | | | | | |
| 23 Dec 05 | Mark-to-Markets USD | | | 0.00 | 14,250.00 | 0.00 | 5,700.00 | 8,550.00 | | 0.00 | 5,700.00 | 8,550.00 |
| 23 Dec 05 | | | | | | | | | | | | |
| 27 May 05 | Mark-to-Markets USD | | | 0.00 | -3,375.12 | 0.00 | -1,350.05 | -2,025.07 | | 0.00 | -1,350.05 | -2,025.07 |
| 27 May 05 | | | | | | | | | | | | |
| 09 Dec 05 | Mark-to-Markets USD | | | 0.00 | -32,812.50 | 0.00 | -13,125.00 | -19,687.50 | | 0.00 | -13,125.00 | -19,687.50 |
| 09 Dec 05 | | | | | | | | | | | | |
| 02 Mar 05 | Mark-to-Markets USD | | | 0.00 | 15,437.50 | 0.00 | 6,175.00 | 9,262.50 | | 0.00 | 6,175.00 | 9,262.50 |
| 02 Mar 05 | | | | | | | | | | | | |
| 21 Jan 05 | Mark-to-Markets USD | | | 0.00 | 13,781.25 | 0.00 | 5,512.50 | 8,268.75 | | 0.00 | 5,512.50 | 8,268.75 |
| 21 Jan 05 | | | | | | | | | | | | |
| 02 Feb 05 | Mark-to-Markets USD | | | 0.00 | -27,787.50 | 0.00 | -11,115.00 | -16,672.50 | | 0.00 | -11,115.00 | -16,672.50 |
| 02 Feb 05 | | | | | | | | | | | | |
| 16 Sep 05 | Mark-to-Markets USD | | | 0.00 | -23,400.00 | 0.00 | -9,360.00 | -14,040.00 | | 0.00 | -9,360.00 | -14,040.00 |
| 16 Sep 05 | | | | | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679
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◆ **Realized Gain/Loss Detail - Taxable**

| Trade Date Value Date | Security Description Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | |
|-----------------------------|--|------------|------------|------|------------|------------|-------------|--------------------|------------|
| | | | | | Short Term | Long Term | | Short Term | Long Term |
| Mark-to-Markets | | | | | | | | | |
| Futures | | | | | | | | | |
| Futures | | | | | | | | | |
| United States dollar | | | | | | | | | |
| 15 Aug 05 | Mark-to-Markets USD | 0.00 | -3,087.50 | 0.00 | -1,235.00 | -1,852.50 | 0.00 | -1,235.00 | -1,852.50 |
| 15 Aug 05 | | | | | | | | | |
| 12 Sep 05 | Mark-to-Markets USD | 0.00 | -15,412.50 | 0.00 | -6,165.00 | -9,247.50 | 0.00 | -6,165.00 | -9,247.50 |
| 12 Sep 05 | | | | | | | | | |
| 20 Sep 05 | Mark-to-Markets USD | 0.00 | 10,718.75 | 0.00 | 4,287.50 | 6,431.25 | 0.00 | 4,287.50 | 6,431.25 |
| 20 Sep 05 | | | | | | | | | |
| 08 Nov 05 | Mark-to-Markets USD | 0.00 | 1,337.50 | 0.00 | 535.00 | 802.50 | 0.00 | 535.00 | 802.50 |
| 08 Nov 05 | | | | | | | | | |
| 20 Sep 05 | Mark-to-Markets USD | 0.00 | -27,787.50 | 0.00 | -11,115.00 | -16,672.50 | 0.00 | -11,115.00 | -16,672.50 |
| 20 Sep 05 | | | | | | | | | |
| 29 Mar 05 | Mark-to-Markets USD | 0.00 | 1,900.00 | 0.00 | 760.00 | 1,140.00 | 0.00 | 760.00 | 1,140.00 |
| 29 Mar 05 | | | | | | | | | |
| 24 Aug 05 | Mark-to-Markets USD | 0.00 | -3,087.50 | 0.00 | -1,235.00 | -1,852.50 | 0.00 | -1,235.00 | -1,852.50 |
| 24 Aug 05 | | | | | | | | | |
| 19 Aug 05 | Mark-to-Markets USD | 0.00 | 81.30 | 0.00 | 32.52 | 48.78 | 0.00 | 32.52 | 48.78 |
| 19 Aug 05 | | | | | | | | | |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | |
|-----------------------------|----------------------|--------------------|------------|------|------------|------------|-------------|-----------|------------|------------|--|
| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Market | | Translation | | Total | | |
| Value Date | Acquisition Date | | | | Short Term | Long Term | Short Term | Long Term | Short Term | Long Term | |
| <i>Mark-to-Markets</i> | | | | | | | | | | | |
| Futures | | | | | | | | | | | |
| Futures | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | |
| 09 Feb 05 | Mark-to-Markets USD | 0.00 | 26,796.63 | 0.00 | 10,718.65 | 16,077.98 | 0.00 | 0.00 | 10,718.65 | 16,077.98 | |
| 09 Feb 05 | | | | | | | | | | | |
| 11 Aug 05 | Mark-to-Markets USD | 0.00 | -10,500.00 | 0.00 | -4,200.00 | -6,300.00 | 0.00 | 0.00 | -4,200.00 | -6,300.00 | |
| 11 Aug 05 | | | | | | | | | | | |
| 25 Oct 05 | Mark-to-Markets USD | 0.00 | 4,375.00 | 0.00 | 1,750.00 | 2,625.00 | 0.00 | 0.00 | 1,750.00 | 2,625.00 | |
| 25 Oct 05 | | | | | | | | | | | |
| 25 Feb 05 | Mark-to-Markets USD | 0.00 | 8,312.50 | 0.00 | 3,325.00 | 4,987.50 | 0.00 | 0.00 | 3,325.00 | 4,987.50 | |
| 25 Feb 05 | | | | | | | | | | | |
| 18 Apr 05 | Mark-to-Markets USD | 0.00 | 15,437.50 | 0.00 | 6,175.00 | 9,262.50 | 0.00 | 0.00 | 6,175.00 | 9,262.50 | |
| 18 Apr 05 | | | | | | | | | | | |
| 28 Mar 05 | Mark-to-Markets USD | 0.00 | -1,900.00 | 0.00 | -760.00 | -1,140.00 | 0.00 | 0.00 | -760.00 | -1,140.00 | |
| 28 Mar 05 | | | | | | | | | | | |
| 07 Jun 05 | Mark-to-Markets USD | 0.00 | 12,350.00 | 0.00 | 4,940.00 | 7,410.00 | 0.00 | 0.00 | 4,940.00 | 7,410.00 | |
| 07 Jun 05 | | | | | | | | | | | |
| 03 Oct 05 | Mark-to-Markets USD | 0.00 | -26,906.25 | 0.00 | -10,762.50 | -16,143.75 | 0.00 | 0.00 | -10,762.50 | -16,143.75 | |
| 03 Oct 05 | | | | | | | | | | | |

AR3 Additional Checks Doris Duke Charitable Foundation

01 Jan 05 - 31 Dec 05

13-7043678
Account number BDF03

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◆ **Realized Gain/Loss Detail - Taxable**

| | | Realized gain/loss | | | | | | | | | | |
|-----------------------------|----------------------|--------------------|------------------|------------|------------|------|------------|------------|-------------|------------|------------|-------|
| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
| Mark-to-Markets | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | |
| 01 Jun 05 | Mark-to-Markets | USD | | 0.00 | 535.57 | 0.00 | 214.23 | 321.34 | 0.00 | 214.23 | 321.34 | |
| 01 Jun 05 | | | | | | | | | | | | |
| 16 Jun 05 | Mark-to-Markets | USD | | 0.00 | 350.00 | 0.00 | 140.00 | 210.00 | 0.00 | 140.00 | 210.00 | |
| 16 Jun 05 | | | | | | | | | | | | |
| 06 Sep 05 | Mark-to-Markets | USD | | 0.00 | -29,093.75 | 0.00 | -11,637.50 | -17,456.25 | 0.00 | -11,637.50 | -17,456.25 | |
| 06 Sep 05 | | | | | | | | | | | | |
| 16 Feb 05 | Mark-to-Markets | USD | | 0.00 | -19,484.16 | 0.00 | -7,793.66 | -11,690.50 | 0.00 | -7,793.66 | -11,690.50 | |
| 16 Feb 05 | | | | | | | | | | | | |
| 21 Jul 05 | Mark-to-Markets | USD | | 0.00 | -6,175.00 | 0.00 | -2,470.00 | -3,705.00 | 0.00 | -2,470.00 | -3,705.00 | |
| 21 Jul 05 | | | | | | | | | | | | |
| 25 Oct 05 | Mark-to-Markets | USD | | 0.00 | -26,250.00 | 0.00 | -10,500.00 | -15,750.00 | 0.00 | -10,500.00 | -15,750.00 | |
| 25 Oct 05 | | | | | | | | | | | | |
| 20 Jun 05 | Mark-to-Markets | USD | | 0.00 | -984.33 | 0.00 | -393.73 | -590.60 | 0.00 | -393.73 | -590.60 | |
| 20 Jun 05 | | | | | | | | | | | | |
| 13 Jul 05 | Mark-to-Markets | USD | | 0.00 | -13,343.75 | 0.00 | -5,337.50 | -8,006.25 | 0.00 | -5,337.50 | -8,006.25 | |
| 13 Jul 05 | | | | | | | | | | | | |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | |
|-----------------------------|----------------------|--------------------|------------|------------|------------|
| Trade Date | Security Description | Cost | Market | Short Term | Total |
| Value Date | Acquisition Date | Shares/Par | Proceeds | Long Term | Short Term |
| Mark-to-Markets | | | | | |
| Futures | | | | | |
| Futures | | | | | |
| United States dollar | | | | | |
| 01 Jun 05 | Mark-to-Markets USD | 0.00 | 1,531.25 | 612.50 | 918.75 |
| 01 Jun 05 | | | | | 918.75 |
| 07 Nov 05 | Mark-to-Markets USD | 0.00 | 9,750.00 | 3,900.00 | 5,850.00 |
| 07 Nov 05 | | | | | 5,850.00 |
| 08 Jul 05 | Mark-to-Markets USD | 0.00 | -48,000.00 | -19,200.00 | -28,800.00 |
| 08 Jul 05 | | | | | -28,800.00 |
| 22 Jun 05 | Mark-to-Markets USD | 0.00 | -20,250.00 | -8,100.00 | -12,150.00 |
| 22 Jun 05 | | | | | -12,150.00 |
| 13 May 05 | Mark-to-Markets USD | 0.00 | 24,500.00 | 9,800.00 | 14,700.00 |
| 13 May 05 | | | | | 14,700.00 |
| 20 Sep 05 | Mark-to-Markets USD | 0.00 | 488.80 | 187.52 | 281.28 |
| 20 Sep 05 | | | | | 281.28 |
| 19 May 05 | Mark-to-Markets USD | 0.00 | -2,671.92 | -1,068.77 | -1,603.15 |
| 19 May 05 | | | | | -1,603.15 |
| 01 Nov 05 | Mark-to-Markets USD | 0.00 | -19,687.50 | -7,875.00 | -11,812.50 |
| 01 Nov 05 | | | | | -11,812.50 |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679
Account number DDF03

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◆ **Realized Gain/Loss Detail - Taxable**

| Trade Date | | Security Description | Proceeds | Shares/Par | Cost | Market | | Realized gain/loss | |
|-----------------------------|------------------|----------------------|------------|------------|------|------------|------------|--------------------|------------|
| Value Date | Acquisition Date | | | | | Short_Term | Long_Term | Short_Term | Long_Term |
| Mark-to-Markets | | | | | | | | | |
| Futures | | | | | | | | | |
| Futures | | | | | | | | | |
| United States dollar | | | | | | | | | |
| 23 May 05 | 23 May 05 | Mark-to-Markets USD | 15,437 50 | 0 00 | 0 00 | 6,175 00 | 9,262 50 | 6,175 00 | 9,262 50 |
| 12 Jul 05 | 12 Jul 05 | Mark-to-Markets USD | -350 00 | 0 00 | 0 00 | -140 00 | -210 00 | -140 00 | -210 00 |
| 16 Jun 05 | 16 Jun 05 | Mark-to-Markets USD | 9,262 50 | 0 00 | 0 00 | 3,705 00 | 5,557 50 | 3,705 00 | 5,557 50 |
| 04 Jan 05 | 04 Jan 05 | Mark-to-Markets USD | -43,593 75 | 0 00 | 0 00 | -17,437 50 | -26,156 25 | -17,437 50 | -26,156 25 |
| 20 Dec 05 | 20 Dec 05 | Mark-to-Markets USD | -6,750 00 | 0 00 | 0 00 | -2,700 00 | -4,050 00 | -2,700 00 | -4,050 00 |
| 03 Jan 05 | 03 Jan 05 | Mark-to-Markets USD | -18,525 00 | 0 00 | 0 00 | -7,410 00 | -11,115 00 | -7,410 00 | -11,115 00 |
| 14 Jun 05 | 14 Jun 05 | Mark-to-Markets USD | 87 50 | 0 00 | 0 00 | 35 00 | 52 50 | 35 00 | 52 50 |
| 17 Oct 05 | 17 Oct 05 | Mark-to-Markets USD | -1,281 25 | 0 00 | 0 00 | -512 50 | -768 75 | -512 50 | -768 75 |

STMT 1ST

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | |
|-----------------------------|----------------------|--------------------|------------|
| Trade Date | Security Description | Market | Total |
| Value Date | Acquisition Date | Short Term | Long Term |
| <i>Mark-to-Markets</i> | | | |
| Futures | | | |
| Futures | | | |
| United States dollar | | | |
| 25 May 05 | Mark-to-Markets USD | 380 00 | 570 00 |
| 25 May 05 | | 0 00 | 0 00 |
| 18 Nov 05 | Mark-to-Markets USD | -8,750 00 | -13,125 00 |
| 18 Nov 05 | | 0 00 | 0 00 |
| 03 Mar 05 | Mark-to-Markets USD | -2,470 00 | -3,705 00 |
| 03 Mar 05 | | 0 00 | 0 00 |
| 21 Oct 05 | Mark-to-Markets USD | -1,750 00 | -2,625 00 |
| 21 Oct 05 | | 0 00 | 0 00 |
| 18 Oct 05 | Mark-to-Markets USD | 875 00 | 1,312 50 |
| 18 Oct 05 | | 0 00 | 0 00 |
| 06 Jan 05 | Mark-to-Markets USD | 475 00 | 712 50 |
| 06 Jan 05 | | 0 00 | 0 00 |
| 02 Aug 05 | Mark-to-Markets USD | -35 00 | -52 50 |
| 02 Aug 05 | | 0 00 | 0 00 |
| 23 Mar 05 | Mark-to-Markets USD | -7,410 00 | -11,115 00 |
| 23 Mar 05 | | 0 00 | 0 00 |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679
Account number DDF03

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◆ **Realized Gain/Loss Detail - Taxable**

| | | Realized gain/loss | |
|-----------------------------|----------------------|--------------------|------------|
| Trade Date | Security Description | Market | Total |
| Value Date | Acquisition Date | Short Term | Long Term |
| Mark-to-Markets | | | |
| Futures | | | |
| Futures | | | |
| United States dollar | | | |
| 10 Feb 05 | Mark-to-Markets USD | -10,718 65 | -16,077 98 |
| 10 Feb 05 | | | -10,718 65 |
| 05 Oct 05 | Mark-to-Markets USD | 535 00 | 802 50 |
| 05 Oct 05 | | | 535 00 |
| 07 Apr 05 | Mark-to-Markets USD | -1,235 00 | -1,852 50 |
| 07 Apr 05 | | | -1,235 00 |
| 30 Aug 05 | Mark-to-Markets USD | 38,285 00 | 57,427 50 |
| 30 Aug 05 | | | 38,285 00 |
| 26 Aug 05 | Mark-to-Markets USD | -280 00 | -420 00 |
| 26 Aug 05 | | | -280 00 |
| 28 Apr 05 | Mark-to-Markets USD | 2,470 00 | 3,705 00 |
| 28 Apr 05 | | | 2,470 00 |
| 28 Sep 05 | Mark-to-Markets USD | 9,737 50 | 14,606 25 |
| 28 Sep 05 | | | 9,737 50 |
| 13 Sep 05 | Mark-to-Markets USD | -1,187 52 | -1,781 28 |
| 13 Sep 05 | | | -1,187 52 |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | |
|-----------------------------|----------------------|--------------------|------------|------|------------|------------|-------------|------------|------------|------------|--|
| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total | |
| Value Date | Acquisition Date | | | | Market | Market | | Market | Market | Market | |
| Mark-to-Markets | | | | | | | | | | | |
| Futures | | | | | | | | | | | |
| Futures | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | |
| 05 Jan 05 | Mark-to-Markets USD | 0.00 | 10,687.50 | 0.00 | 4,275.00 | 6,412.50 | 0.00 | 4,275.00 | 6,412.50 | 6,412.50 | |
| 05 Jan 05 | | | | | | | | | | | |
| 21 Apr 05 | Mark-to-Markets USD | 0.00 | -67,925.00 | 0.00 | -27,170.00 | -40,755.00 | 0.00 | -27,170.00 | -40,755.00 | -40,755.00 | |
| 21 Apr 05 | | | | | | | | | | | |
| 22 Mar 05 | Mark-to-Markets USD | 0.00 | -52,487.50 | 0.00 | -20,995.00 | -31,492.50 | 0.00 | -20,995.00 | -31,492.50 | -31,492.50 | |
| 22 Mar 05 | | | | | | | | | | | |
| 13 Sep 05 | Mark-to-Markets USD | 0.00 | 15,412.50 | 0.00 | 6,165.00 | 9,247.50 | 0.00 | 6,165.00 | 9,247.50 | 9,247.50 | |
| 13 Sep 05 | | | | | | | | | | | |
| 23 Feb 05 | Mark-to-Markets USD | 0.00 | -6,175.00 | 0.00 | -2,470.00 | -3,705.00 | 0.00 | -2,470.00 | -3,705.00 | -3,705.00 | |
| 23 Feb 05 | | | | | | | | | | | |
| 10 Jan 05 | Mark-to-Markets USD | 0.00 | 9,500.00 | 0.00 | 3,800.00 | 5,700.00 | 0.00 | 3,800.00 | 5,700.00 | 5,700.00 | |
| 10 Jan 05 | | | | | | | | | | | |
| 07 Dec 05 | Mark-to-Markets USD | 0.00 | -8,156.25 | 0.00 | -3,262.50 | -4,893.75 | 0.00 | -3,262.50 | -4,893.75 | -4,893.75 | |
| 07 Dec 05 | | | | | | | | | | | |
| 02 Sep 05 | Mark-to-Markets USD | 0.00 | 761.20 | 0.00 | 312.48 | 468.72 | 0.00 | 312.48 | 468.72 | 468.72 | |
| 02 Sep 05 | | | | | | | | | | | |

AR3 Additional Checks **Doris Duke Charitable Foundation**

Account number DDF03
DD-PIMCO

01 Jan 05 - 31 Dec 05

◆ **Realized Gain/Loss Detail - Taxable**

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

Mark-to-Markets

Futures

Futures

United States dollar

| | | | | | | | | |
|-----------|-----------------|-----|------|------------|------|-----------|-----------|-----------|
| 24 Feb 05 | Mark-to-Markets | USD | 0.00 | 158.24 | 0.00 | 63.30 | 94.94 | 94.94 |
| 24 Feb 05 | | | | | | | | |
| 08 Sep 05 | Mark-to-Markets | USD | 0.00 | -3,425.00 | 0.00 | -1,370.00 | -2,055.00 | -2,055.00 |
| 08 Sep 05 | | | | | | | | |
| 25 Nov 05 | Mark-to-Markets | USD | 0.00 | 2,006.25 | 0.00 | 802.50 | 1,203.75 | 1,203.75 |
| 25 Nov 05 | | | | | | | | |
| 24 Mar 05 | Mark-to-Markets | USD | 0.00 | -3,087.50 | 0.00 | -1,235.00 | -1,852.50 | -1,852.50 |
| 24 Mar 05 | | | | | | | | |
| 29 Dec 05 | Mark-to-Markets | USD | 0.00 | -10,937.50 | 0.00 | -4,375.00 | -6,562.50 | -6,562.50 |
| 29 Dec 05 | | | | | | | | |
| 19 Sep 05 | Mark-to-Markets | USD | 0.00 | 11,987.50 | 0.00 | 4,795.00 | 7,192.50 | 7,192.50 |
| 19 Sep 05 | | | | | | | | |
| 31 Aug 05 | Mark-to-Markets | USD | 0.00 | 2,275.00 | 0.00 | 910.00 | 1,365.00 | 1,365.00 |
| 31 Aug 05 | | | | | | | | |
| 09 Jun 05 | Mark-to-Markets | USD | 0.00 | 3,750.00 | 0.00 | 1,500.00 | 2,250.00 | 2,250.00 |
| 09 Jun 05 | | | | | | | | |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | | |
|-----------------------------|----------------------|--------------------|------------------|------------|------------|------|------------|-----------|-------------|------------|-----------|-----------|
| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
| <i>Mark-to-Markets</i> | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | |
| 29 Sep 05 | Mark-to-Markets | USD | | 0.00 | -15,375.00 | 0.00 | -6,150.00 | -9,225.00 | 0.00 | -6,150.00 | -9,225.00 | -9,225.00 |
| 29 Sep 05 | | | | | | | | | | | | |
| 17 Aug 05 | Mark-to-Markets | USD | | 0.00 | 7,593.75 | 0.00 | 3,037.50 | 4,556.25 | 0.00 | 3,037.50 | 4,556.25 | 4,556.25 |
| 17 Aug 05 | | | | | | | | | | | | |
| 28 Oct 05 | Mark-to-Markets | USD | | 0.00 | 468.70 | 0.00 | 187.48 | 281.22 | 0.00 | 187.48 | 281.22 | 281.22 |
| 28 Oct 05 | | | | | | | | | | | | |
| 15 Feb 05 | Mark-to-Markets | USD | | 0.00 | -475.00 | 0.00 | -190.00 | -285.00 | 0.00 | -190.00 | -285.00 | -285.00 |
| 15 Feb 05 | | | | | | | | | | | | |
| 14 Jul 05 | Mark-to-Markets | USD | | 0.00 | 3,375.12 | 0.00 | 1,350.05 | 2,025.07 | 0.00 | 1,350.05 | 2,025.07 | 2,025.07 |
| 14 Jul 05 | | | | | | | | | | | | |
| 11 Oct 05 | Mark-to-Markets | USD | | 0.00 | -10,250.00 | 0.00 | -4,100.00 | -6,150.00 | 0.00 | -4,100.00 | -6,150.00 | -6,150.00 |
| 11 Oct 05 | | | | | | | | | | | | |
| 06 Dec 05 | Mark-to-Markets | USD | | 0.00 | 24,468.75 | 0.00 | 9,787.50 | 14,681.25 | 0.00 | 9,787.50 | 14,681.25 | 14,681.25 |
| 06 Dec 05 | | | | | | | | | | | | |
| 08 Jul 05 | Mark-to-Markets | USD | | 0.00 | -1,225.00 | 0.00 | -490.00 | -735.00 | 0.00 | -490.00 | -735.00 | -735.00 |
| 08 Jul 05 | | | | | | | | | | | | |

STMT 151

AR3 Additional Checks
Doris Duke Charitable Foundation

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Market | Long Term | Translation | Short Term | Long Term | Total |
|-----------------------------|----------------------|------------|------------------|------------|-----------|------|------------|-----------|-----------|-------------|------------|-----------|-------|
| Mark-to-Markets | | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | | |
| 11 Aug 05 | Mark-to-Markets | USD | | 0.00 | 33,687.50 | 0.00 | 13,475.00 | 20,212.50 | | 0.00 | 13,475.00 | 20,212.50 | |
| 11 Aug 05 | | | | | | | | | | | | | |
| 20 Oct 05 | Mark-to-Markets | USD | | 0.00 | 3,843.75 | 0.00 | 1,537.50 | 2,306.25 | | 0.00 | 1,537.50 | 2,306.25 | |
| 20 Oct 05 | | | | | | | | | | | | | |
| 02 Nov 05 | Mark-to-Markets | USD | | 0.00 | -8,750.00 | 0.00 | -3,500.00 | -5,250.00 | | 0.00 | -3,500.00 | -5,250.00 | |
| 02 Nov 05 | | | | | | | | | | | | | |
| 14 Sep 05 | Mark-to-Markets | USD | | 0.00 | -5,137.50 | 0.00 | -2,055.00 | -3,082.50 | | 0.00 | -2,055.00 | -3,082.50 | |
| 14 Sep 05 | | | | | | | | | | | | | |
| 25 Nov 05 | Mark-to-Markets | USD | | 0.00 | 250.08 | 0.00 | 100.03 | 150.05 | | 0.00 | 100.03 | 150.05 | |
| 25 Nov 05 | | | | | | | | | | | | | |
| 29 Apr 05 | Mark-to-Markets | USD | | 0.00 | -2,250.00 | 0.00 | -900.00 | -1,350.00 | | 0.00 | -900.00 | -1,350.00 | |
| 29 Apr 05 | | | | | | | | | | | | | |
| 27 Sep 05 | Mark-to-Markets | USD | | 0.00 | -3,843.75 | 0.00 | -1,537.50 | -2,306.25 | | 0.00 | -1,537.50 | -2,306.25 | |
| 27 Sep 05 | | | | | | | | | | | | | |
| 22 Jun 05 | Mark-to-Markets | USD | | 0.00 | 1,312.50 | 0.00 | 525.00 | 787.50 | | 0.00 | 525.00 | 787.50 | |
| 22 Jun 05 | | | | | | | | | | | | | |

SMT 167

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | |
|-----------------------------|----------------------|--------------------|------------|-------------|------------|
| Trade Date | Security Description | Cost | Market | Short Term | Total |
| Value Date | Acquisition Date | Shares/Par | Proceeds | Translation | Long Term |
| <i>Mark-to-Markets</i> | | | | | |
| Futures | | | | | |
| Futures | | | | | |
| United States dollar | | | | | |
| 19 Dec 05 | Mark-to-Markets USD | 0.00 | 668.75 | 0.00 | 401.25 |
| 19 Dec 05 | | | | | 267.50 |
| 06 Sep 05 | Mark-to-Markets USD | 0.00 | -17,550.00 | 0.00 | -10,530.00 |
| 06 Sep 05 | | | | | -7,020.00 |
| 01 Mar 05 | Mark-to-Markets USD | 0.00 | -13,062.50 | 0.00 | -7,837.50 |
| 01 Mar 05 | | | | | -5,225.00 |
| 16 Sep 05 | Mark-to-Markets USD | 0.00 | -26,031.25 | 0.00 | -15,618.75 |
| 16 Sep 05 | | | | | -10,412.50 |
| 17 Nov 05 | Mark-to-Markets USD | 0.00 | 1,337.50 | 0.00 | 802.50 |
| 17 Nov 05 | | | | | 535.00 |
| 15 Nov 05 | Mark-to-Markets USD | 0.00 | 25,000.00 | 0.00 | 15,000.00 |
| 15 Nov 05 | | | | | 10,000.00 |
| 02 Aug 05 | Mark-to-Markets USD | 0.00 | 2,250.00 | 0.00 | 1,350.00 |
| 02 Aug 05 | | | | | 900.00 |
| 31 Oct 05 | Mark-to-Markets USD | 0.00 | -312.50 | 0.00 | -187.50 |
| 31 Oct 05 | | | | | -125.00 |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679
Account number DDF03

DD-PIMCO

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◆ **Realized Gain/Loss Detail - Taxable**

| Trade Date Value Date | Security Description Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | Total | |
|-----------------------------|--|------------|------------|------|------------|------------|-------------|--------------------|------------|-----------|
| | | | | | Short Term | Long Term | | | Short Term | Long Term |
| Mark-to-Markets | | | | | | | | | | |
| Futures | | | | | | | | | | |
| Futures | | | | | | | | | | |
| United States dollar | | | | | | | | | | |
| 30 Jun 05 | Mark-to-Markets USD | 0 00 | -4,874 88 | 0 00 | -1,949 95 | -2,924 93 | 0 00 | -1,949 95 | -2,924 93 | |
| 30 Jun 05 | | | | | | | | | | |
| 08 Mar 05 | Mark-to-Markets USD | 0 00 | -1,425 00 | 0 00 | -570 00 | -855 00 | 0 00 | -570 00 | -855 00 | |
| 08 Mar 05 | | | | | | | | | | |
| 05 May 05 | Mark-to-Markets USD | 0 00 | 40,137 50 | 0 00 | 16,055 00 | 24,082 50 | 0 00 | 16,055 00 | 24,082 50 | |
| 05 May 05 | | | | | | | | | | |
| 11 Mar 05 | Mark-to-Markets USD | 0 00 | -21,500 00 | 0 00 | -8,600 00 | -12,900 00 | 0 00 | -8,600 00 | -12,900 00 | |
| 11 Mar 05 | | | | | | | | | | |
| 12 Sep 05 | Mark-to-Markets USD | 0 00 | -7,312 50 | 0 00 | -2,925 00 | -4,387 50 | 0 00 | -2,925 00 | -4,387 50 | |
| 12 Sep 05 | | | | | | | | | | |
| 07 Jul 05 | Mark-to-Markets USD | 0 00 | 1,050 00 | 0 00 | 420 00 | 630 00 | 0 00 | 420 00 | 630 00 | |
| 07 Jul 05 | | | | | | | | | | |
| 09 Sep 05 | Mark-to-Markets USD | 0 00 | -625 00 | 0 00 | -250 00 | -375 00 | 0 00 | -250 00 | -375 00 | |
| 09 Sep 05 | | | | | | | | | | |
| 29 Mar 05 | Mark-to-Markets USD | 0 00 | 5,062 50 | 0 00 | 2,025 00 | 3,037 50 | 0 00 | 2,025 00 | 3,037 50 | |
| 29 Mar 05 | | | | | | | | | | |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | |
|-----------------------------|----------------------|--------------------|------------|-------------|------------|------------|
| Trade Date | Security Description | Market | Total | Short Term | Long Term | |
| Value Date | Acquisition Date | Short Term | Long Term | Translation | Short Term | Long Term |
| <i>Mark-to-Markets</i> | | | | | | |
| Futures | | | | | | |
| Futures | | | | | | |
| United States dollar | | | | | | |
| 16 Dec 05 | Mark-to-Markets USD | 875 00 | 1,312 50 | 0 00 | 875 00 | 1,312 50 |
| 16 Dec 05 | | | | | | |
| 22 Aug 05 | Mark-to-Markets USD | 1,235 00 | 1,852 50 | 0 00 | 1,235 00 | 1,852 50 |
| 22 Aug 05 | | | | | | |
| 06 Jul 05 | Mark-to-Markets USD | 11,500 00 | 17,250 00 | 0 00 | 11,500 00 | 17,250 00 |
| 06 Jul 05 | | | | | | |
| 13 Dec 05 | Mark-to-Markets USD | 1,087 50 | 1,631 25 | 0 00 | 1,087 50 | 1,631 25 |
| 13 Dec 05 | | | | | | |
| 10 Feb 05 | Mark-to-Markets USD | -18,050 00 | -27,075 00 | 0 00 | -18,050 00 | -27,075 00 |
| 10 Feb 05 | | | | | | |
| 28 Nov 05 | Mark-to-Markets USD | -562 48 | -843 72 | 0 00 | -562 48 | -843 72 |
| 28 Nov 05 | | | | | | |
| 27 Apr 05 | Mark-to-Markets USD | 5,512 50 | 8,266 75 | 0 00 | 5,512 50 | 8,266 75 |
| 27 Apr 05 | | | | | | |
| 23 Jun 05 | Mark-to-Markets USD | -2,470 00 | -3,705 00 | 0 00 | -2,470 00 | -3,705 00 |
| 23 Jun 05 | | | | | | |

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AR3 Additional Checks Doris Duke Charitable Foundation

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | |
|------------|----------------------|--------------------|-----------|
| Trade Date | Security Description | Market | Total |
| Value Date | Acquisition Date | Short Term | Long Term |

Mark-to-Markets

Futures

Futures

United States dollar

| | | | | | | | | | |
|-----------|---------------------|------|------------|------|------------|------------|------|------------|------------|
| 22 Jul 05 | Mark-to-Markets USD | 0.00 | 3,087.50 | 0.00 | 1,235.00 | 1,852.50 | 0.00 | 1,235.00 | 1,852.50 |
| 22 Jul 05 | | | | | | | | | |
| 30 Sep 05 | Mark-to-Markets USD | 0.00 | 3,281.20 | 0.00 | 1,312.48 | 1,968.72 | 0.00 | 1,312.48 | 1,968.72 |
| 30 Sep 05 | | | | | | | | | |
| 19 Apr 05 | Mark-to-Markets USD | 0.00 | 24,500.00 | 0.00 | 9,800.00 | 14,700.00 | 0.00 | 9,800.00 | 14,700.00 |
| 19 Apr 05 | | | | | | | | | |
| 22 Dec 05 | Mark-to-Markets USD | 0.00 | 15,312.50 | 0.00 | 6,125.00 | 9,187.50 | 0.00 | 6,125.00 | 9,187.50 |
| 22 Dec 05 | | | | | | | | | |
| 18 Feb 05 | Mark-to-Markets USD | 0.00 | -32,062.50 | 0.00 | -12,825.00 | -19,237.50 | 0.00 | -12,825.00 | -19,237.50 |
| 18 Feb 05 | | | | | | | | | |
| 16 May 05 | Mark-to-Markets USD | 0.00 | 475.00 | 0.00 | 190.00 | 285.00 | 0.00 | 190.00 | 285.00 |
| 16 May 05 | | | | | | | | | |
| 20 Dec 05 | Mark-to-Markets USD | 0.00 | 1,250.00 | 0.00 | 500.00 | 750.00 | 0.00 | 500.00 | 750.00 |
| 20 Dec 05 | | | | | | | | | |
| 26 Aug 05 | Mark-to-Markets USD | 0.00 | -15,312.50 | 0.00 | -6,125.00 | -9,187.50 | 0.00 | -6,125.00 | -9,187.50 |
| 26 Aug 05 | | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | |
|-----------------------------|----------------------|--------------------|-----------|------------|-----------|
| Trade Date | Security Description | Market | Total | Short Term | Long Term |
| Value Date | Acquisition Date | Short Term | Long Term | Short Term | Long Term |
| Mark-to-Markets | | | | | |
| Futures | | | | | |
| Futures | | | | | |
| United States dollar | | | | | |
| 11 Jan 05 | Mark-to-Markets USD | 8,075 00 | 12,112 50 | 8,075 00 | 12,112 50 |
| 11 Jan 05 | | | | | |
| 31 Mar 05 | Mark-to-Markets USD | 3,712 54 | 5,568 80 | 3,712 54 | 5,568 80 |
| 31 Mar 05 | | | | | |
| 16 Feb 05 | Mark-to-Markets USD | -2,470 00 | -3,705 00 | -2,470 00 | -3,705 00 |
| 16 Feb 05 | | | | | |
| 30 Mar 05 | Mark-to-Markets USD | 380 00 | 570 00 | 380 00 | 570 00 |
| 30 Mar 05 | | | | | |
| 10 Jan 05 | Mark-to-Markets USD | 393 88 | 590 81 | 393 88 | 590 81 |
| 10 Jan 05 | | | | | |
| 13 May 05 | Mark-to-Markets USD | 787 50 | 1,181 25 | 787 50 | 1,181 25 |
| 13 May 05 | | | | | |
| 02 Jun 05 | Mark-to-Markets USD | -1,235 00 | -1,852 50 | -1,235 00 | -1,852 50 |
| 02 Jun 05 | | | | | |
| 16 Jun 05 | Mark-to-Markets USD | -3,150 05 | -4,725 07 | -3,150 05 | -4,725 07 |
| 16 Jun 05 | | | | | |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679

DD- PIMCO

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◆ **Realized Gain/Loss Detail - Taxable**

| Trade Date | | Security Description | Cost | Shares/Par | Proceeds | Market | | Realized gain/loss | |
|-----------------------------|------------------|----------------------|------|------------|-----------|------------|-----------|--------------------|-----------|
| Value Date | Acquisition Date | | | | | Short Term | Long Term | Short Term | Long Term |
| Mark-to-Markets | | | | | | | | | |
| Futures | | | | | | | | | |
| Futures | | | | | | | | | |
| United States dollar | | | | | | | | | |
| 27 Apr 05 | 27 Apr 05 | Mark-to-Markets USD | 0 00 | 0 00 | 3,800 00 | 1,520 00 | 2,280 00 | 1,520 00 | 2,280 00 |
| 10 May 05 | 10 May 05 | Mark-to-Markets USD | 0 00 | 0 00 | 29,093 75 | 11,637 50 | 17,456 25 | 11,637 50 | 17,456 25 |
| 24 Feb 05 | 24 Feb 05 | Mark-to-Markets USD | 0 00 | 0 00 | -3,562 50 | -1,425 00 | -2,137 50 | -1,425 00 | -2,137 50 |
| 13 Jan 05 | 13 Jan 05 | Mark-to-Markets USD | 0 00 | 0 00 | 24,937 50 | 9,975 00 | 14,962 50 | 9,975 00 | 14,962 50 |
| 05 Dec 05 | 05 Dec 05 | Mark-to-Markets USD | 0 00 | 0 00 | -668 75 | -267 50 | -401 25 | -267 50 | -401 25 |
| 14 Mar 05 | 14 Mar 05 | Mark-to-Markets USD | 0 00 | 0 00 | 4,703 34 | 1,881 34 | 2,822 00 | 1,881 34 | 2,822 00 |
| 21 Jun 05 | 21 Jun 05 | Mark-to-Markets USD | 0 00 | 0 00 | -9,750 00 | -3,900 00 | -5,850 00 | -3,900 00 | -5,850 00 |
| 13 Oct 05 | 13 Oct 05 | Mark-to-Markets USD | 0 00 | 0 00 | -2,675 00 | -1,070 00 | -1,605 00 | -1,070 00 | -1,605 00 |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | | | |
|-----------------------------|----------------------|--------------------|------------------|------------|------------|------|------------|--------|------------|-------------|------------|-----------|------------|
| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short_Term | Market | Long_Term | Translation | Short_Term | Long_Term | Total |
| Mark-to-Markets | | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | | |
| 23 May 05 | Mark-to-Markets | USD | | 0.00 | 4,275.00 | 0.00 | 1,710.00 | | 2,565.00 | 0.00 | 1,710.00 | | 2,565.00 |
| 23 May 05 | | | | | | | | | | | | | |
| 23 Mar 05 | Mark-to-Markets | USD | | 0.00 | 7,125.00 | 0.00 | 2,850.00 | | 4,275.00 | 0.00 | 2,850.00 | | 4,275.00 |
| 23 Mar 05 | | | | | | | | | | | | | |
| 20 Apr 05 | Mark-to-Markets | USD | | 0.00 | -4,593.75 | 0.00 | -1,837.50 | | -2,756.25 | 0.00 | -1,837.50 | | -2,756.25 |
| 20 Apr 05 | | | | | | | | | | | | | |
| 05 Aug 05 | Mark-to-Markets | USD | | 0.00 | -35,218.75 | 0.00 | -14,087.50 | | -21,131.25 | 0.00 | -14,087.50 | | -21,131.25 |
| 05 Aug 05 | | | | | | | | | | | | | |
| 23 Nov 05 | Mark-to-Markets | USD | | 0.00 | 3,281.20 | 0.00 | 1,312.48 | | 1,968.72 | 0.00 | 1,312.48 | | 1,968.72 |
| 23 Nov 05 | | | | | | | | | | | | | |
| 26 Sep 05 | Mark-to-Markets | USD | | 0.00 | -9,362.50 | 0.00 | -3,745.00 | | -5,617.50 | 0.00 | -3,745.00 | | -5,617.50 |
| 26 Sep 05 | | | | | | | | | | | | | |
| 28 Feb 05 | Mark-to-Markets | USD | | 0.00 | -30,875.00 | 0.00 | -12,350.00 | | -18,525.00 | 0.00 | -12,350.00 | | -18,525.00 |
| 28 Feb 05 | | | | | | | | | | | | | |
| 08 Feb 05 | Mark-to-Markets | USD | | 0.00 | -6,175.00 | 0.00 | -2,470.00 | | -3,705.00 | 0.00 | -2,470.00 | | -3,705.00 |
| 08 Feb 05 | | | | | | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679DF03
Account #

DD-PIMCO

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◆ **Realized Gain/Loss Detail - Taxable**

| Trade Date | | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
|-----------------------------|--|----------------------|------------|------------------|------------|------------|------|------------|-----------|-------------|------------|-----------|--------------------|
| | | | | | | | | | | | | | Realized gain/loss |
| Mark-to-Markets | | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | | |
| 02 Dec 05 | | Mark-to-Markets USD | | | 0.00 | 2,718.75 | 0.00 | 1,087.50 | 1,631.25 | 0.00 | 1,087.50 | 1,631.25 | 1,631.25 |
| 02 Dec 05 | | | | | | | | | | | | | |
| 15 Mar 05 | | Mark-to-Markets USD | | | 0.00 | -10,687.50 | 0.00 | -4,275.00 | -6,412.50 | 0.00 | -4,275.00 | -6,412.50 | -6,412.50 |
| 15 Mar 05 | | | | | | | | | | | | | |
| 05 Apr 05 | | Mark-to-Markets USD | | | 0.00 | -3,087.50 | 0.00 | -1,235.00 | -1,852.50 | 0.00 | -1,235.00 | -1,852.50 | -1,852.50 |
| 05 Apr 05 | | | | | | | | | | | | | |
| 27 Jan 05 | | Mark-to-Markets USD | | | 0.00 | -6,890.31 | 0.00 | -2,756.12 | -4,134.19 | 0.00 | -2,756.12 | -4,134.19 | -4,134.19 |
| 27 Jan 05 | | | | | | | | | | | | | |
| 11 Feb 05 | | Mark-to-Markets USD | | | 0.00 | -8,312.50 | 0.00 | -3,325.00 | -4,987.50 | 0.00 | -3,325.00 | -4,987.50 | -4,987.50 |
| 11 Feb 05 | | | | | | | | | | | | | |
| 14 Oct 05 | | Mark-to-Markets USD | | | 0.00 | -10,937.50 | 0.00 | -4,375.00 | -6,562.50 | 0.00 | -4,375.00 | -6,562.50 | -6,562.50 |
| 14 Oct 05 | | | | | | | | | | | | | |
| 16 Mar 05 | | Mark-to-Markets USD | | | 0.00 | 950.00 | 0.00 | 380.00 | 570.00 | 0.00 | 380.00 | 570.00 | 570.00 |
| 16 Mar 05 | | | | | | | | | | | | | |
| 18 Aug 05 | | Mark-to-Markets USD | | | 0.00 | -7,343.75 | 0.00 | -2,937.50 | -4,406.25 | 0.00 | -2,937.50 | -4,406.25 | -4,406.25 |
| 18 Aug 05 | | | | | | | | | | | | | |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | |
|-----------------------------|----------------------|--------------------|------------|-------------|------------|
| Trade Date | Security Description | Market | Total | Short_Term | Long_Term |
| Value Date | Acquisition Date | Short_Term | Long_Term | Translation | Short_Term |
| Mark-to-Markets | | | | | |
| Futures | | | | | |
| Futures | | | | | |
| United States dollar | | | | | |
| 20 Jun 05 | Mark-to-Markets USD | -6,125 00 | -9,187 50 | 0 00 | -6,125 00 |
| 20 Jun 05 | | | | | -9,187 50 |
| 23 Nov 05 | Mark-to-Markets USD | -1,070 00 | -1,605 00 | 0 00 | -1,070 00 |
| 23 Nov 05 | | | | | -1,605 00 |
| 12 Oct 05 | Mark-to-Markets USD | -5,250 00 | -7,875 00 | 0 00 | -5,250 00 |
| 12 Oct 05 | | | | | -7,875 00 |
| 25 Jan 05 | Mark-to-Markets USD | -10,237 50 | -15,356 25 | 0 00 | -10,237 50 |
| 25 Jan 05 | | | | | -15,356 25 |
| 06 Jul 05 | Mark-to-Markets USD | 140 00 | 210 00 | 0 00 | 140 00 |
| 06 Jul 05 | | | | | 210 00 |
| 23 Jun 05 | Mark-to-Markets USD | -1,837 50 | -2,756 25 | 0 00 | -1,837 50 |
| 23 Jun 05 | | | | | -2,756 25 |
| 26 Oct 05 | Mark-to-Markets USD | -12,250 00 | -18,375 00 | 0 00 | -12,250 00 |
| 26 Oct 05 | | | | | -18,375 00 |
| 22 Nov 05 | Mark-to-Markets USD | 1,812 50 | 2,718 75 | 0 00 | 1,812 50 |
| 22 Nov 05 | | | | | 2,718 75 |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679
Account number BDF03

DD-PIMCO

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◆ **Realized Gain/Loss Detail - Taxable**

| | | Realized gain/loss | |
|------------|----------------------|--------------------|-----------|
| Trade Date | Security Description | Market | Total |
| Value Date | Acquisition Date | Short Term | Long Term |

Mark-to-Markets

Futures

Futures

United States dollar

| | | | | | | | | | |
|-----------|---------------------|------|------------|------|------------|------------|------|------------|------------|
| 14 Feb 05 | Mark-to-Markets USD | 0 00 | -2,850 00 | 0 00 | -1,140 00 | -1,710 00 | 0 00 | -1,140 00 | -1,710 00 |
| 14 Feb 05 | | | | | | | | | |
| 03 Jun 05 | Mark-to-Markets USD | 0 00 | -6,175 00 | 0 00 | -2,470 00 | -3,705 00 | 0 00 | -2,470 00 | -3,705 00 |
| 03 Jun 05 | | | | | | | | | |
| 10 Jun 05 | Mark-to-Markets USD | 0 00 | -47,468 75 | 0 00 | -18,987 50 | -28,481 25 | 0 00 | -18,987 50 | -28,481 25 |
| 10 Jun 05 | | | | | | | | | |
| 07 Dec 05 | Mark-to-Markets USD | 0 00 | -4,375 00 | 0 00 | -1,750 00 | -2,625 00 | 0 00 | -1,750 00 | -2,625 00 |
| 07 Dec 05 | | | | | | | | | |
| 27 Jul 05 | Mark-to-Markets USD | 0 00 | 3,750 00 | 0 00 | 1,500 00 | 2,250 00 | 0 00 | 1,500 00 | 2,250 00 |
| 27 Jul 05 | | | | | | | | | |
| 11 Mar 05 | Mark-to-Markets USD | 0 00 | -28,500 00 | 0 00 | -11,400 00 | -17,100 00 | 0 00 | -11,400 00 | -17,100 00 |
| 11 Mar 05 | | | | | | | | | |
| 19 May 05 | Mark-to-Markets USD | 0 00 | 359 28 | 0 00 | 143 71 | 215 57 | 0 00 | 143 71 | 215 57 |
| 19 May 05 | | | | | | | | | |
| 20 May 05 | Mark-to-Markets USD | 0 00 | 3,000 00 | 0 00 | 1,200 00 | 1,800 00 | 0 00 | 1,200 00 | 1,800 00 |
| 20 May 05 | | | | | | | | | |

STMT 157

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | |
|-----------------------------|----------------------|--------------------|-----------|-------------|------------|-----------|
| Trade Date | Security Description | Market | Total | Short Term | Long Term | |
| Value Date | Acquisition Date | Short Term | Long Term | Translation | Short Term | Long Term |
| <i>Mark-to-Markets</i> | | | | | | |
| Futures | | | | | | |
| Futures | | | | | | |
| United States dollar | | | | | | |
| 26 Oct 05 | Mark-to-Markets USD | 0.00 | -3,210.00 | 0.00 | -2,140.00 | -3,210.00 |
| 26 Oct 05 | | | | | | |
| 21 Nov 05 | Mark-to-Markets USD | 0.00 | 5,981.25 | 0.00 | 3,987.50 | 5,981.25 |
| 21 Nov 05 | | | | | | |
| 05 Jul 05 | Mark-to-Markets USD | 0.00 | 8,550.00 | 0.00 | 5,700.00 | 8,550.00 |
| 05 Jul 05 | | | | | | |
| 05 Oct 05 | Mark-to-Markets USD | 0.00 | -375.00 | 0.00 | -250.00 | -375.00 |
| 05 Oct 05 | | | | | | |
| 09 Sep 05 | Mark-to-Markets USD | 0.00 | 877.50 | 0.00 | 585.00 | 877.50 |
| 09 Sep 05 | | | | | | |
| 12 Apr 05 | Mark-to-Markets USD | 0.00 | 2,280.00 | 0.00 | 1,520.00 | 2,280.00 |
| 12 Apr 05 | | | | | | |
| 11 May 05 | Mark-to-Markets USD | 0.00 | 421.85 | 0.00 | 281.23 | 421.85 |
| 11 May 05 | | | | | | |
| 09 Feb 05 | Mark-to-Markets USD | 0.00 | 10,687.50 | 0.00 | 7,125.00 | 10,687.50 |
| 09 Feb 05 | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679
Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
|-----------------------------|--|----------------------|------------|------------------|------------|------------|------|------------|-----------|-------------|------------|-----------|--------------------|
| | | | | | | | | | | | | | Realized gain/loss |
| Mark-to-Markets | | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | | |
| 30 Dec 05 | | Mark-to-Markets | USD | | 0.00 | -12,250.00 | 0.00 | -4,900.00 | -7,350.00 | 0.00 | -4,900.00 | -7,350.00 | |
| 30 Dec 05 | | | | | | | | | | | | | |
| 03 Aug 05 | | Mark-to-Markets | USD | | 0.00 | 24,500.00 | 0.00 | 9,800.00 | 14,700.00 | 0.00 | 9,800.00 | 14,700.00 | |
| 03 Aug 05 | | | | | | | | | | | | | |
| 08 Dec 05 | | Mark-to-Markets | USD | | 0.00 | -4,531.20 | 0.00 | -1,812.48 | -2,718.72 | 0.00 | -1,812.48 | -2,718.72 | |
| 08 Dec 05 | | | | | | | | | | | | | |
| 01 Mar 05 | | Mark-to-Markets | USD | | 0.00 | 251.18 | 0.00 | 100.47 | 150.71 | 0.00 | 100.47 | 150.71 | |
| 01 Mar 05 | | | | | | | | | | | | | |
| 14 Feb 05 | | Mark-to-Markets | USD | | 0.00 | 5,093.78 | 0.00 | 2,037.51 | 3,056.27 | 0.00 | 2,037.51 | 3,056.27 | |
| 14 Feb 05 | | | | | | | | | | | | | |
| 25 Jul 05 | | Mark-to-Markets | USD | | 0.00 | -12,250.00 | 0.00 | -4,900.00 | -7,350.00 | 0.00 | -4,900.00 | -7,350.00 | |
| 25 Jul 05 | | | | | | | | | | | | | |
| 04 Nov 05 | | Mark-to-Markets | USD | | 0.00 | 468.70 | 0.00 | 187.48 | 281.22 | 0.00 | 187.48 | 281.22 | |
| 04 Nov 05 | | | | | | | | | | | | | |
| 04 Apr 05 | | Mark-to-Markets | USD | | 0.00 | -475.00 | 0.00 | -190.00 | -285.00 | 0.00 | -190.00 | -285.00 | |
| 04 Apr 05 | | | | | | | | | | | | | |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | |
|-----------------------------|----------------------|--------------------|------------|------------|------------|-------------|------------|------------|------------|
| Trade Date | Security Description | Cost | Proceeds | Shares/Par | Market | Translation | Short Term | Long Term | Total |
| Value Date | Acquisition Date | | | | Short Term | Long Term | Short Term | Long Term | |
| <i>Mark-to-Markets</i> | | | | | | | | | |
| Futures | | | | | | | | | |
| Futures | | | | | | | | | |
| United States dollar | | | | | | | | | |
| 05 Jan 05 | Mark-to-Markets USD | 0 00 | -3,087 50 | 0 00 | -1,235 00 | -1,852 50 | -1,235 00 | -1,852 50 | -1,852 50 |
| 05 Jan 05 | | | | | | | | | |
| 13 Apr 05 | Mark-to-Markets USD | 0 00 | -9,187 50 | 0 00 | -3,675 00 | -5,512 50 | -3,675 00 | -5,512 50 | -5,512 50 |
| 13 Apr 05 | | | | | | | | | |
| 09 Mar 05 | Mark-to-Markets USD | 0 00 | -35,609 16 | 0 00 | -14,243 66 | -21,365 50 | -14,243 66 | -21,365 50 | -21,365 50 |
| 09 Mar 05 | | | | | | | | | |
| 20 May 05 | Mark-to-Markets USD | 0 00 | -4,750 00 | 0 00 | -1,900 00 | -2,850 00 | -1,900 00 | -2,850 00 | -2,850 00 |
| 20 May 05 | | | | | | | | | |
| 12 Dec 05 | Mark-to-Markets USD | 0 00 | -6,562 50 | 0 00 | -2,625 00 | -3,937 50 | -2,625 00 | -3,937 50 | -3,937 50 |
| 12 Dec 05 | | | | | | | | | |
| 23 Mar 05 | Mark-to-Markets USD | 0 00 | -7,375 00 | 0 00 | -2,950 00 | -4,425 00 | -2,950 00 | -4,425 00 | -4,425 00 |
| 23 Mar 05 | | | | | | | | | |
| 11 May 05 | Mark-to-Markets USD | 0 00 | 1,425 00 | 0 00 | 570 00 | 855 00 | 570 00 | 855 00 | 855 00 |
| 11 May 05 | | | | | | | | | |
| 02 May 05 | Mark-to-Markets USD | 0 00 | 562 50 | 0 00 | 225 00 | 337 50 | 225 00 | 337 50 | 337 50 |
| 02 May 05 | | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679
Account number DDF03

DD- PIMCO

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◆ **Realized Gain/Loss Detail - Taxable**

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

Mark-to-Markets

Futures

Futures

United States dollar

| | | | | | | | | | | |
|-----------|-----------------|-----|------|------------|------|------------|------------|------|------------|------------|
| 24 Oct 05 | Mark-to-Markets | USD | 0 00 | -25,625 00 | 0 00 | -10,250 00 | -15,375 00 | 0 00 | -10,250 00 | -15,375 00 |
| 24 Oct 05 | | | | | | | | | | |
| 06 Dec 05 | Mark-to-Markets | USD | 0 00 | 668 75 | 0 00 | 267 50 | 401 25 | 0 00 | 267 50 | 401 25 |
| 06 Dec 05 | | | | | | | | | | |
| 18 Jul 05 | Mark-to-Markets | USD | 0 00 | -35,218 75 | 0 00 | -14,087 50 | -21,131 25 | 0 00 | -14,087 50 | -21,131 25 |
| 18 Jul 05 | | | | | | | | | | |
| 26 May 05 | Mark-to-Markets | USD | 0 00 | -984 42 | 0 00 | -393 77 | -590 65 | 0 00 | -393 77 | -590 65 |
| 26 May 05 | | | | | | | | | | |
| 29 Aug 05 | Mark-to-Markets | USD | 0 00 | -1,406 20 | 0 00 | -562 48 | -843 72 | 0 00 | -562 48 | -843 72 |
| 29 Aug 05 | | | | | | | | | | |
| 13 Jan 05 | Mark-to-Markets | USD | 0 00 | 22,640 31 | 0 00 | 9,056 12 | 13,584 19 | 0 00 | 9,056 12 | 13,584 19 |
| 13 Jan 05 | | | | | | | | | | |
| 16 Nov 05 | Mark-to-Markets | USD | 0 00 | 26,250 00 | 0 00 | 10,500 00 | 15,750 00 | 0 00 | 10,500 00 | 15,750 00 |
| 16 Nov 05 | | | | | | | | | | |
| 28 Feb 05 | Mark-to-Markets | USD | 0 00 | -24,187 50 | 0 00 | -9,675 00 | -14,512 50 | 0 00 | -9,675 00 | -14,512 50 |
| 28 Feb 05 | | | | | | | | | | |

STMT 1ST

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | |
|-----------------------------|--|--------------------|------------|------|------------|------------|-------------|------------|------------|-----------|-------|
| Trade Date Value Date | Security Description Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Short Term | | Long Term | Total |
| | | | | | Short Term | Long Term | | Short Term | Long Term | | |
| Mark-to-Markets | | | | | | | | | | | |
| Futures | | | | | | | | | | | |
| Futures | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | |
| 15 Aug 05 | Mark-to-Markets USD | 0.00 | -437.50 | 0.00 | -175.00 | -262.50 | 0.00 | -175.00 | -262.50 | | |
| 15 Aug 05 | | | | | | | | | | | |
| 18 Jan 05 | Mark-to-Markets USD | 0.00 | 17,812.50 | 0.00 | 7,125.00 | 10,687.50 | 0.00 | 7,125.00 | 10,687.50 | | |
| 18 Jan 05 | | | | | | | | | | | |
| 06 Jun 05 | Mark-to-Markets USD | 0.00 | 140.67 | 0.00 | 56.27 | 84.40 | 0.00 | 56.27 | 84.40 | | |
| 06 Jun 05 | | | | | | | | | | | |
| 24 Oct 05 | Mark-to-Markets USD | 0.00 | -17,500.00 | 0.00 | -7,000.00 | -10,500.00 | 0.00 | -7,000.00 | -10,500.00 | | |
| 24 Oct 05 | | | | | | | | | | | |
| 12 Oct 05 | Mark-to-Markets USD | 0.00 | 3,906.20 | 0.00 | 1,562.48 | 2,343.72 | 0.00 | 1,562.48 | 2,343.72 | | |
| 12 Oct 05 | | | | | | | | | | | |
| 03 May 05 | Mark-to-Markets USD | 0.00 | -3,325.00 | 0.00 | -1,330.00 | -1,995.00 | 0.00 | -1,330.00 | -1,995.00 | | |
| 03 May 05 | | | | | | | | | | | |
| 26 May 05 | Mark-to-Markets USD | 0.00 | 3,750.00 | 0.00 | 1,500.00 | 2,250.00 | 0.00 | 1,500.00 | 2,250.00 | | |
| 26 May 05 | | | | | | | | | | | |
| 28 Jun 05 | Mark-to-Markets USD | 0.00 | -18,525.00 | 0.00 | -7,410.00 | -11,115.00 | 0.00 | -7,410.00 | -11,115.00 | | |
| 28 Jun 05 | | | | | | | | | | | |

STMT 15T

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679

Account number DDF03

DD- PIMCO

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◆ **Realized Gain/Loss Detail - Taxable**

| | | Realized gain/loss | | | | | | | | | |
|-----------------------------|----------------------|--------------------|------------|------------|------------|------------|-------------|------------|------------|------------|--|
| Trade Date | Security Description | Cost | Proceeds | Shares/Par | Short Term | Long Term | Translation | Short Term | Long Term | Total | |
| Value Date | Acquisition Date | | | | Market | Market | | Market | Market | | |
| Mark-to-Markets | | | | | | | | | | | |
| Futures | | | | | | | | | | | |
| Futures | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | |
| 21 Sep 05 | Mark-to-Markets USD | 0.00 | -3,906.30 | 0.00 | -1,562.52 | -2,343.78 | 0.00 | -1,562.52 | -2,343.78 | -2,343.78 | |
| 21 Sep 05 | | | | | | | | | | | |
| 14 Sep 05 | Mark-to-Markets USD | 0.00 | 1,462.50 | 0.00 | 585.00 | 877.50 | 0.00 | 585.00 | 877.50 | 877.50 | |
| 14 Sep 05 | | | | | | | | | | | |
| 07 Sep 05 | Mark-to-Markets USD | 0.00 | -41,343.75 | 0.00 | -16,537.50 | -24,806.25 | 0.00 | -16,537.50 | -24,806.25 | -24,806.25 | |
| 07 Sep 05 | | | | | | | | | | | |
| 19 Sep 05 | Mark-to-Markets USD | 0.00 | 4,593.75 | 0.00 | 1,837.50 | 2,756.25 | 0.00 | 1,837.50 | 2,756.25 | 2,756.25 | |
| 19 Sep 05 | | | | | | | | | | | |
| 28 Dec 05 | Mark-to-Markets USD | 0.00 | -9,796.87 | 0.00 | -3,918.75 | -5,878.12 | 0.00 | -3,918.75 | -5,878.12 | -5,878.12 | |
| 28 Dec 05 | | | | | | | | | | | |
| 08 Jun 05 | Mark-to-Markets USD | 0.00 | -787.50 | 0.00 | -315.00 | -472.50 | 0.00 | -315.00 | -472.50 | -472.50 | |
| 08 Jun 05 | | | | | | | | | | | |
| 30 Nov 05 | Mark-to-Markets USD | 0.00 | 1,562.50 | 0.00 | 625.00 | 937.50 | 0.00 | 625.00 | 937.50 | 937.50 | |
| 30 Nov 05 | | | | | | | | | | | |
| 22 Jun 05 | Mark-to-Markets USD | 0.00 | 4,500.00 | 0.00 | 1,800.00 | 2,700.00 | 0.00 | 1,800.00 | 2,700.00 | 2,700.00 | |
| 22 Jun 05 | | | | | | | | | | | |

STMT 15T

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | |
|-----------------------------|----------------------|--------------------|------------|
| Trade Date | Security Description | Market | Total |
| Value Date | Acquisition Date | Short Term | Long Term |
| Mark-to-Markets | | | |
| Futures | | | |
| Futures | | | |
| United States dollar | | | |
| 06 May 05 | Mark-to-Markets USD | -17,762 50 | -26,643 75 |
| 06 May 05 | | -17,762 50 | -26,643 75 |
| 08 Feb 05 | Mark-to-Markets USD | -190 00 | -285 00 |
| 08 Feb 05 | | -190 00 | -285 00 |
| 22 Sep 05 | Mark-to-Markets USD | 41 52 | 62 28 |
| 22 Sep 05 | | 41 52 | 62 28 |
| 22 Mar 05 | Mark-to-Markets USD | -4,180 00 | -6,270 00 |
| 22 Mar 05 | | -4,180 00 | -6,270 00 |
| 11 Mar 05 | Mark-to-Markets USD | -9,880 00 | -14,820 00 |
| 11 Mar 05 | | -9,880 00 | -14,820 00 |
| 26 Apr 05 | Mark-to-Markets USD | -2,450 00 | -3,675 00 |
| 26 Apr 05 | | -2,450 00 | -3,675 00 |
| 03 May 05 | Mark-to-Markets USD | -612 50 | -918 75 |
| 03 May 05 | | -612 50 | -918 75 |
| 06 Jun 05 | Mark-to-Markets USD | 6,737 50 | 10,106 25 |
| 06 Jun 05 | | 6,737 50 | 10,106 25 |

AR3 Additional Checks Doris Duke Charitable Foundation

01 Jan 05 - 31 Dec 05

13-7043679

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | | | |
|-----------------------------|----------------------|--------------------|------------------|------------|------------|------|------------|------------|------------|-------------|------------|------------|------------|
| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Market | Long Term | Translation | Short Term | Long Term | Total |
| Mark-to-Markets | | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | | |
| 09 Aug 05 | Mark-to-Markets | USD | | 0 00 | 437 50 | 0 00 | 175 00 | 262 50 | 262 50 | 0 00 | 175 00 | 262 50 | 262 50 |
| 25 Jan 05 | Mark-to-Markets | USD | | 0 00 | -15,437 50 | 0 00 | -6,175 00 | -9,262 50 | -9,262 50 | 0 00 | -6,175 00 | -9,262 50 | -9,262 50 |
| 19 May 05 | Mark-to-Markets | USD | | 0 00 | -4,875 12 | 0 00 | -1,950 05 | -2,925 07 | -2,925 07 | 0 00 | -1,950 05 | -2,925 07 | -2,925 07 |
| 30 Aug 05 | Mark-to-Markets | USD | | 0 00 | 38,281 25 | 0 00 | 15,312 50 | 22,968 75 | 22,968 75 | 0 00 | 15,312 50 | 22,968 75 | 22,968 75 |
| 06 Oct 05 | Mark-to-Markets | USD | | 0 00 | -2,562 50 | 0 00 | -1,025 00 | -1,537 50 | -1,537 50 | 0 00 | -1,025 00 | -1,537 50 | -1,537 50 |
| 16 Nov 05 | Mark-to-Markets | USD | | 0 00 | 1,337 50 | 0 00 | 535 00 | 802 50 | 802 50 | 0 00 | 535 00 | 802 50 | 802 50 |
| 22 Mar 05 | Mark-to-Markets | USD | | 0 00 | -26,202 91 | 0 00 | -10,481 16 | -15,721 75 | -15,721 75 | 0 00 | -10,481 16 | -15,721 75 | -15,721 75 |
| 13 Apr 05 | Mark-to-Markets | USD | | 0 00 | 40,137 50 | 0 00 | 16,055 00 | 24,082 50 | 24,082 50 | 0 00 | 16,055 00 | 24,082 50 | 24,082 50 |

STMT 1ST

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | | |
|-----------------------------|----------------------|--------------------|------------------|------------|------------|------|------------|------------|-------------|------------|------------|------------|
| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
| Mark-to-Markets | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | |
| 05 Sep 05 | Mark-to-Markets | USD | | 0.00 | 5,500.00 | 0.00 | 2,200.00 | 3,300.00 | 0.00 | 2,200.00 | 3,300.00 | 3,300.00 |
| 05 Sep 05 | | | | | | | | | | | | |
| 31 Jan 05 | Mark-to-Markets | USD | | 0.00 | 984.69 | 0.00 | 393.88 | 590.81 | 0.00 | 393.88 | 590.81 | 590.81 |
| 31 Jan 05 | | | | | | | | | | | | |
| 22 Dec 05 | Mark-to-Markets | USD | | 0.00 | 28,000.00 | 0.00 | 11,200.00 | 16,800.00 | 0.00 | 11,200.00 | 16,800.00 | 16,800.00 |
| 22 Dec 05 | | | | | | | | | | | | |
| 14 Nov 05 | Mark-to-Markets | USD | | 0.00 | -24,375.00 | 0.00 | -9,750.00 | -14,625.00 | 0.00 | -9,750.00 | -14,625.00 | -14,625.00 |
| 14 Nov 05 | | | | | | | | | | | | |
| 29 Jun 05 | Mark-to-Markets | USD | | 0.00 | -23,031.25 | 0.00 | -9,212.50 | -13,818.75 | 0.00 | -9,212.50 | -13,818.75 | -13,818.75 |
| 29 Jun 05 | | | | | | | | | | | | |
| 24 Mar 05 | Mark-to-Markets | USD | | 0.00 | -950.00 | 0.00 | -380.00 | -570.00 | 0.00 | -380.00 | -570.00 | -570.00 |
| 24 Mar 05 | | | | | | | | | | | | |
| 29 Nov 05 | Mark-to-Markets | USD | | 0.00 | -35,000.00 | 0.00 | -14,000.00 | -21,000.00 | 0.00 | -14,000.00 | -21,000.00 | -21,000.00 |
| 29 Nov 05 | | | | | | | | | | | | |
| 13 Oct 05 | Mark-to-Markets | USD | | 0.00 | -20,500.00 | 0.00 | -8,200.00 | -12,300.00 | 0.00 | -8,200.00 | -12,300.00 | -12,300.00 |
| 13 Oct 05 | | | | | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679
Account number 0003

DD-PIMCO

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◆ **Realized Gain/Loss Detail - Taxable**

| | | Realized gain/loss | | | | Total | | |
|-----------------------------|----------------------|--------------------|------------|------------|------------|-------------|------------|------------|
| Trade Date | Security Description | Cost | Market | Short Term | Long Term | Translation | Short Term | Long Term |
| Value Date | Acquisition Date | | | | | | | |
| Mark-to-Markets | | | | | | | | |
| Futures | | | | | | | | |
| Futures | | | | | | | | |
| United States dollar | | | | | | | | |
| 19 Aug 05 | Mark-to-Markets USD | 0 00 | -1,250 00 | -500 00 | -750 00 | 0 00 | -500 00 | -750 00 |
| 19 Aug 05 | | | | | | | | |
| 06 Jun 05 | Mark-to-Markets USD | 0 00 | 6 21 | 2 48 | 3 73 | 0 00 | 2 48 | 3 73 |
| 06 Jun 05 | | | | | | | | |
| 23 Sep 05 | Mark-to-Markets USD | 0 00 | -39,375 00 | -15,750 00 | -23,625 00 | 0 00 | -15,750 00 | -23,625 00 |
| 23 Sep 05 | | | | | | | | |
| 05 Apr 05 | Mark-to-Markets USD | 0 00 | -9,187 50 | -3,675 00 | -5,512 50 | 0 00 | -3,675 00 | -5,512 50 |
| 05 Apr 05 | | | | | | | | |
| 08 Sep 05 | Mark-to-Markets USD | 0 00 | -4,387 50 | -1,755 00 | -2,632 50 | 0 00 | -1,755 00 | -2,632 50 |
| 08 Sep 05 | | | | | | | | |
| 20 Jan 05 | Mark-to-Markets USD | 0 00 | 7,125 00 | 2,850 00 | 4,275 00 | 0 00 | 2,850 00 | 4,275 00 |
| 20 Jan 05 | | | | | | | | |
| 25 Aug 05 | Mark-to-Markets USD | 0 00 | 19,906 25 | 7,962 50 | 11,943 75 | 0 00 | 7,962 50 | 11,943 75 |
| 25 Aug 05 | | | | | | | | |
| 17 Mar 05 | Mark-to-Markets USD | 0 00 | 21,612 50 | 8,645 00 | 12,967 50 | 0 00 | 8,645 00 | 12,967 50 |
| 17 Mar 05 | | | | | | | | |

STMT 157

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | |
|-----------------------------|----------------------|--------------------|------------|------|-------------|------------|------------|
| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Long Term | Total |
| Value Date | Acquisition Date | | | | Translation | Short Term | Long Term |
| <i>Mark-to-Markets</i> | | | | | | | |
| Futures | | | | | | | |
| Futures | | | | | | | |
| United States dollar | | | | | | | |
| 25 Oct 05 | Mark-to-Markets USD | 0.00 | -26,906.25 | 0.00 | 0.00 | -10,762.50 | -16,143.75 |
| 25 Oct 05 | | | | | | | |
| 22 Jul 05 | Mark-to-Markets USD | 0.00 | 437.50 | 0.00 | 0.00 | 175.00 | 262.50 |
| 22 Jul 05 | | | | | | | |
| 26 May 05 | Mark-to-Markets USD | 0.00 | -1,531.25 | 0.00 | 0.00 | -612.50 | -918.75 |
| 26 May 05 | | | | | | | |
| 18 May 05 | Mark-to-Markets USD | 0.00 | 27,562.50 | 0.00 | 0.00 | 11,025.00 | 16,537.50 |
| 18 May 05 | | | | | | | |
| 06 Jul 05 | Mark-to-Markets USD | 0.00 | 3,087.50 | 0.00 | 0.00 | 1,235.00 | 1,852.50 |
| 06 Jul 05 | | | | | | | |
| 07 Apr 05 | Mark-to-Markets USD | 0.00 | -21,437.50 | 0.00 | 0.00 | -8,575.00 | -12,862.50 |
| 07 Apr 05 | | | | | | | |
| 24 Jan 05 | Mark-to-Markets USD | 0.00 | 13,062.50 | 0.00 | 0.00 | 5,225.00 | 7,837.50 |
| 24 Jan 05 | | | | | | | |
| 17 Mar 05 | Mark-to-Markets USD | 0.00 | 14,250.00 | 0.00 | 0.00 | 5,700.00 | 8,550.00 |
| 17 Mar 05 | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | |
|-----------------------------|----------------------|--------------------|------------|------|------------|------------|-------------|------------|------------|-------|------------|
| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total | |
| Value Date | Acquisition Date | | | | | | | | | | |
| Mark-to-Markets | | | | | | | | | | | |
| Futures | | | | | | | | | | | |
| Futures | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | |
| 20 Oct 05 | Mark-to-Markets USD | 0.00 | -156.20 | 0.00 | -62.48 | -93.72 | 0.00 | -62.48 | -93.72 | | |
| 20 Oct 05 | | | | | | | | | | | -93.72 |
| 03 Mar 05 | Mark-to-Markets USD | 0.00 | -1,425.00 | 0.00 | -570.00 | -855.00 | 0.00 | -570.00 | -855.00 | | |
| 03 Mar 05 | | | | | | | | | | | -855.00 |
| 26 May 05 | Mark-to-Markets USD | 0.00 | -18,525.00 | 0.00 | -7,410.00 | -11,115.00 | 0.00 | -7,410.00 | -11,115.00 | | |
| 26 May 05 | | | | | | | | | | | -11,115.00 |
| 27 Sep 05 | Mark-to-Markets USD | 0.00 | 937.50 | 0.00 | 375.00 | 562.50 | 0.00 | 375.00 | 562.50 | | |
| 27 Sep 05 | | | | | | | | | | | 562.50 |
| 12 Jul 05 | Mark-to-Markets USD | 0.00 | -9,262.50 | 0.00 | -3,705.00 | -5,557.50 | 0.00 | -3,705.00 | -5,557.50 | | |
| 12 Jul 05 | | | | | | | | | | | -5,557.50 |
| 14 Apr 05 | Mark-to-Markets USD | 0.00 | 7,125.00 | 0.00 | 2,850.00 | 4,275.00 | 0.00 | 2,850.00 | 4,275.00 | | |
| 14 Apr 05 | | | | | | | | | | | 4,275.00 |
| 28 Jun 05 | Mark-to-Markets USD | 0.00 | 12,000.00 | 0.00 | 4,800.00 | 7,200.00 | 0.00 | 4,800.00 | 7,200.00 | | |
| 28 Jun 05 | | | | | | | | | | | 7,200.00 |
| 29 Jun 05 | Mark-to-Markets USD | 0.00 | -350.00 | 0.00 | -140.00 | -210.00 | 0.00 | -140.00 | -210.00 | | |
| 29 Jun 05 | | | | | | | | | | | -210.00 |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | |
|-----------------------------|----------------------|--------------------|------------|-------------|------------|------------|
| Trade Date | Security Description | Market | Total | Short Term | Long Term | |
| Value Date | Acquisition Date | Short Term | Long Term | Translation | Short Term | Long Term |
| Mark-to-Markets | | | | | | |
| Futures | | | | | | |
| Futures | | | | | | |
| United States dollar | | | | | | |
| 19 May 05 | Mark-to-Markets USD | 1,949 95 | 2,924 93 | 0 00 | 1,949 95 | 2,924 93 |
| 19 May 05 | | | | | | |
| 17 Aug 05 | Mark-to-Markets USD | -11,025 00 | -16,537 50 | 0 00 | -11,025 00 | -16,537 50 |
| 17 Aug 05 | | | | | | |
| 23 Aug 05 | Mark-to-Markets USD | 5,512 50 | 8,268 75 | 0 00 | 5,512 50 | 8,268 75 |
| 23 Aug 05 | | | | | | |
| 16 Dec 05 | Mark-to-Markets USD | 267 50 | 401 25 | 0 00 | 267 50 | 401 25 |
| 16 Dec 05 | | | | | | |
| 07 Oct 05 | Mark-to-Markets USD | -250 00 | -375 00 | 0 00 | -250 00 | -375 00 |
| 07 Oct 05 | | | | | | |
| 04 May 05 | Mark-to-Markets USD | -3,675 00 | -5,512 50 | 0 00 | -3,675 00 | -5,512 50 |
| 04 May 05 | | | | | | |
| 04 Apr 05 | Mark-to-Markets USD | 225 00 | 337 50 | 0 00 | 225 00 | 337 50 |
| 04 Apr 05 | | | | | | |
| 17 Feb 05 | Mark-to-Markets USD | 6,175 00 | 9,262 50 | 0 00 | 6,175 00 | 9,262 50 |
| 17 Feb 05 | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

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Account number DDF03

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◆ **Realized Gain/Loss Detail - Taxable**

| | | Realized gain/loss | | | |
|-----------------------------|----------------------|--------------------|------------|-------------|------------|
| Trade Date | Security Description | Cost | Market | Translation | Total |
| Value Date | Acquisition Date | Short Term | Long Term | Short Term | Long Term |
| <i>Mark-to-Markets</i> | | | | | |
| Futures | | | | | |
| Futures | | | | | |
| United States dollar | | | | | |
| 16 Sep 05 | Mark-to-Markets USD | 0.00 | -13,357.50 | 0.00 | -13,357.50 |
| 16 Sep 05 | | | | | |
| 16 Feb 05 | Mark-to-Markets USD | 0.00 | -13,537.50 | 0.00 | -13,537.50 |
| 16 Feb 05 | | | | | |
| 19 Dec 05 | Mark-to-Markets USD | 0.00 | -2,625.00 | 0.00 | -2,625.00 |
| 19 Dec 05 | | | | | |
| 08 Nov 05 | Mark-to-Markets USD | 0.00 | 19,743.75 | 0.00 | 19,743.75 |
| 08 Nov 05 | | | | | |
| 29 Apr 05 | Mark-to-Markets USD | 0.00 | -18,525.00 | 0.00 | -18,525.00 |
| 29 Apr 05 | | | | | |
| 09 Sep 05 | Mark-to-Markets USD | 0.00 | 7,350.00 | 0.00 | 7,350.00 |
| 09 Sep 05 | | | | | |
| 17 Feb 05 | Mark-to-Markets USD | 0.00 | -10,687.50 | 0.00 | -10,687.50 |
| 17 Feb 05 | | | | | |
| 04 May 05 | Mark-to-Markets USD | 0.00 | 3,705.00 | 0.00 | 3,705.00 |
| 04 May 05 | | | | | |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | |
|-----------------------------|----------------------|--------------------|-----------|-------------|------------|-----------|
| Trade Date | Security Description | Market | Total | Short Term | Long Term | |
| Value Date | Acquisition Date | Short Term | Long Term | Translation | Short Term | Long Term |
| Mark-to-Markets | | | | | | |
| Futures | | | | | | |
| Futures | | | | | | |
| United States dollar | | | | | | |
| 23 Feb 05 | Mark-to-Markets USD | 1,075 00 | 1,612 50 | 0 00 | 1,075 00 | 1,612 50 |
| 23 Feb 05 | | | | | | |
| 22 Nov 05 | Mark-to-Markets USD | -1,062 48 | -1,593 72 | 0 00 | -1,062 48 | -1,593 72 |
| 22 Nov 05 | | | | | | |
| 13 Dec 05 | Mark-to-Markets USD | -267 50 | -401 25 | 0 00 | -267 50 | -401 25 |
| 13 Dec 05 | | | | | | |
| 07 Jul 05 | Mark-to-Markets USD | 11,115 00 | 16,672 50 | 0 00 | 11,115 00 | 16,672 50 |
| 07 Jul 05 | | | | | | |
| 15 Sep 05 | Mark-to-Markets USD | -2,740 00 | -4,110 00 | 0 00 | -2,740 00 | -4,110 00 |
| 15 Sep 05 | | | | | | |
| 15 Mar 05 | Mark-to-Markets USD | -2,470 00 | -3,705 00 | 0 00 | -2,470 00 | -3,705 00 |
| 15 Mar 05 | | | | | | |
| 18 May 05 | Mark-to-Markets USD | 618 77 | 928 15 | 0 00 | 618 77 | 928 15 |
| 18 May 05 | | | | | | |
| 28 Jul 05 | Mark-to-Markets USD | 17,762 50 | 26,643 75 | 0 00 | 17,762 50 | 26,643 75 |
| 28 Jul 05 | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Realized gain/loss |
|-----------------------------|----------------------|------------|------------------|------------|------------|------|------------|------------|-------------|------------|------------|--------------------|
| Mark-to-Markets | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | |
| 09 May 05 | Mark-to-Markets | USD | | 0 00 | -1,265 58 | 0 00 | -506 23 | -759 35 | 0 00 | -506 23 | -759 35 | |
| 09 May 05 | | | | | | | | | | | | |
| 18 Feb 05 | Mark-to-Markets | USD | | 0 00 | -22,171 66 | 0 00 | -8,868 66 | -13,303 00 | 0 00 | -8,868 66 | -13,303 00 | |
| 18 Feb 05 | | | | | | | | | | | | |
| 28 Jun 05 | Mark-to-Markets | USD | | 0 00 | -1,406 25 | 0 00 | -562 50 | -843 75 | 0 00 | -562 50 | -843 75 | |
| 28 Jun 05 | | | | | | | | | | | | |
| 28 Feb 05 | Mark-to-Markets | USD | | 0 00 | -33,250 00 | 0 00 | -13,300 00 | -19,950 00 | 0 00 | -13,300 00 | -19,950 00 | |
| 28 Feb 05 | | | | | | | | | | | | |
| 20 Jul 05 | Mark-to-Markets | USD | | 0 00 | 22,968 75 | 0 00 | 9,187 50 | 13,781 25 | 0 00 | 9,187 50 | 13,781 25 | |
| 20 Jul 05 | | | | | | | | | | | | |
| 25 Nov 05 | Mark-to-Markets | USD | | 0 00 | 14,812 50 | 0 00 | 5,925 00 | 8,887 50 | 0 00 | 5,925 00 | 8,887 50 | |
| 25 Nov 05 | | | | | | | | | | | | |
| 01 Jun 05 | Mark-to-Markets | USD | | 0 00 | 440 02 | 0 00 | 176 01 | 264 01 | 0 00 | 176 01 | 264 01 | |
| 01 Jun 05 | | | | | | | | | | | | |
| 21 Dec 05 | Mark-to-Markets | USD | | 0 00 | -4,734 37 | 0 00 | -1,893 75 | -2,840 62 | 0 00 | -1,893 75 | -2,840 62 | |
| 21 Dec 05 | | | | | | | | | | | | |

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01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | | |
|-----------------------------|----------------------|--------------------|------------------|------------|-----------|------|------------|-----------|-------------|------------|-----------|-----------|
| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
| <i>Mark-to-Markets</i> | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | |
| 25 Feb 05 | Mark-to-Markets | USD | | 0.00 | 121.50 | 0.00 | 48.60 | 72.90 | 0.00 | 48.60 | 72.90 | 72.90 |
| 25 Feb 05 | | | | | | | | | | | | |
| 20 Jul 05 | Mark-to-Markets | USD | | 0.00 | -175.00 | 0.00 | -70.00 | -105.00 | 0.00 | -70.00 | -105.00 | -105.00 |
| 20 Jul 05 | | | | | | | | | | | | |
| 24 May 05 | Mark-to-Markets | USD | | 0.00 | 1,687.50 | 0.00 | 675.00 | 1,012.50 | 0.00 | 675.00 | 1,012.50 | 1,012.50 |
| 24 May 05 | | | | | | | | | | | | |
| 16 Aug 05 | Mark-to-Markets | USD | | 0.00 | -9,000.00 | 0.00 | -3,600.00 | -5,400.00 | 0.00 | -3,600.00 | -5,400.00 | -5,400.00 |
| 16 Aug 05 | | | | | | | | | | | | |
| 22 Feb 05 | Mark-to-Markets | USD | | 0.00 | -5,375.00 | 0.00 | -2,150.00 | -3,225.00 | 0.00 | -2,150.00 | -3,225.00 | -3,225.00 |
| 22 Feb 05 | | | | | | | | | | | | |
| 09 Feb 05 | Mark-to-Markets | USD | | 0.00 | 55,575.00 | 0.00 | 22,230.00 | 33,345.00 | 0.00 | 22,230.00 | 33,345.00 | 33,345.00 |
| 09 Feb 05 | | | | | | | | | | | | |
| 04 Oct 05 | Mark-to-Markets | USD | | 0.00 | -468.80 | 0.00 | -187.52 | -281.28 | 0.00 | -187.52 | -281.28 | -281.28 |
| 04 Oct 05 | | | | | | | | | | | | |
| 01 Nov 05 | Mark-to-Markets | USD | | 0.00 | -7,687.50 | 0.00 | -3,075.00 | -4,612.50 | 0.00 | -3,075.00 | -4,612.50 | -4,612.50 |
| 01 Nov 05 | | | | | | | | | | | | |

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | |
|-----------------------------|----------------------|--------------------|------------|
| Trade Date | Security Description | Market | Total |
| Value Date | Acquisition Date | Short Term | Long Term |
| | | Translation | Short Term |
| | | | Long Term |
| Mark-to-Markets | | | |
| Futures | | | |
| Futures | | | |
| United States dollar | | | |
| 01 Apr 05 | Mark-to-Markets USD | 7,962 50 | 11,943 75 |
| 01 Apr 05 | | 0 00 | 0 00 |
| | | | 7,962 50 |
| | | | 11,943 75 |
| 27 Dec 05 | Mark-to-Markets USD | 3,206 25 | 4,809 37 |
| 27 Dec 05 | | 0 00 | 0 00 |
| | | | 3,206 25 |
| | | | 4,809 37 |
| 04 Aug 05 | Mark-to-Markets USD | -70 00 | -105 00 |
| 04 Aug 05 | | 0 00 | 0 00 |
| | | | -70 00 |
| | | | -105 00 |
| 20 Oct 05 | Mark-to-Markets USD | -3,500 00 | -5,250 00 |
| 20 Oct 05 | | 0 00 | 0 00 |
| | | | -3,500 00 |
| | | | -5,250 00 |
| 26 Apr 05 | Mark-to-Markets USD | -3,705 00 | -5,557 50 |
| 26 Apr 05 | | 0 00 | 0 00 |
| | | | -3,705 00 |
| | | | -5,557 50 |
| 25 May 05 | Mark-to-Markets USD | -393 73 | -590 60 |
| 25 May 05 | | 0 00 | 0 00 |
| | | | -393 73 |
| | | | -590 60 |
| 05 Jul 05 | Mark-to-Markets USD | -6,175 00 | -9,262 50 |
| 05 Jul 05 | | 0 00 | 0 00 |
| | | | -6,175 00 |
| | | | -9,262 50 |
| 05 Sep 05 | Mark-to-Markets USD | -5,500 00 | -8,250 00 |
| 05 Sep 05 | | 0 00 | 0 00 |
| | | | -5,500 00 |
| | | | -8,250 00 |

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01 Jan 05 - 31 Dec 05

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | |
|-----------------------------|----------------------|--------------------|-----------|-------------|------------|
| Trade Date | Security Description | Market | Total | Short Term | Long Term |
| Value Date | Acquisition Date | Short Term | Long Term | Translation | Short Term |
| Mark-to-Markets | | | | | |
| Futures | | | | | |
| Futures | | | | | |
| United States dollar | | | | | |
| 18 Aug 05 | Mark-to-Markets USD | 0.00 | 525.00 | 0.00 | 0.00 |
| 18 Aug 05 | | | | | 210.00 |
| 18 Aug 05 | | | 315.00 | | 315.00 |
| 25 Jul 05 | Mark-to-Markets USD | 0.00 | -3,087.50 | 0.00 | 0.00 |
| 25 Jul 05 | | | | | -1,235.00 |
| 25 Jul 05 | | | -1,852.50 | | -1,852.50 |
| 08 Aug 05 | Mark-to-Markets USD | 0.00 | -6,175.00 | 0.00 | 0.00 |
| 08 Aug 05 | | | | | -2,470.00 |
| 08 Aug 05 | | | -3,705.00 | | -3,705.00 |
| 09 Nov 05 | Mark-to-Markets USD | 0.00 | 4,218.70 | 0.00 | 0.00 |
| 09 Nov 05 | | | | | 1,687.48 |
| 09 Nov 05 | | | 2,531.22 | | 2,531.22 |
| 02 Dec 05 | Mark-to-Markets USD | 0.00 | 4,375.00 | 0.00 | 0.00 |
| 02 Dec 05 | | | | | 1,750.00 |
| 02 Dec 05 | | | 2,625.00 | | 2,625.00 |
| 16 Nov 05 | Mark-to-Markets USD | 0.00 | 22,656.25 | 0.00 | 0.00 |
| 16 Nov 05 | | | | | 9,062.50 |
| 16 Nov 05 | | | 13,593.75 | | 13,593.75 |
| 07 Feb 05 | Mark-to-Markets USD | 0.00 | -3,325.00 | 0.00 | 0.00 |
| 07 Feb 05 | | | | | -1,330.00 |
| 07 Feb 05 | | | -1,995.00 | | -1,995.00 |
| 03 Jun 05 | Mark-to-Markets USD | 0.00 | -612.50 | 0.00 | 0.00 |
| 03 Jun 05 | | | | | -245.00 |
| 03 Jun 05 | | | -367.50 | | -367.50 |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | | Security Description | Shares/Par | Proceeds | Cost | Market | | Realized gain/loss | | Total | |
|-----------------------------|------------------|----------------------|------------|-----------|------|------------|-----------|--------------------|------------|-----------|--|
| Value Date | Acquisition Date | | | | | Short Term | Long Term | Translation | Short Term | Long Term | |
| Mark-to-Markets | | | | | | | | | | | |
| Futures | | | | | | | | | | | |
| Futures | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | |
| 02 Feb 05 | | Mark-to-Markets USD | 0.00 | 2,375.00 | 0.00 | 950.00 | 1,425.00 | 0.00 | 950.00 | 1,425.00 | |
| 17 Nov 05 | | Mark-to-Markets USD | 0.00 | -2,031.20 | 0.00 | -812.48 | -1,218.72 | 0.00 | -812.48 | -1,218.72 | |
| 07 Sep 05 | | Mark-to-Markets USD | 0.00 | 3,437.50 | 0.00 | 1,375.00 | 2,062.50 | 0.00 | 1,375.00 | 2,062.50 | |
| 08 Aug 05 | | Mark-to-Markets USD | 0.00 | -525.00 | 0.00 | -210.00 | -315.00 | 0.00 | -210.00 | -315.00 | |
| 28 Nov 05 | | Mark-to-Markets USD | 0.00 | -2,187.50 | 0.00 | -875.00 | -1,312.50 | 0.00 | -875.00 | -1,312.50 | |
| 08 Mar 05 | | Mark-to-Markets USD | 0.00 | -6,175.00 | 0.00 | -2,470.00 | -3,705.00 | 0.00 | -2,470.00 | -3,705.00 | |
| 12 Oct 05 | | Mark-to-Markets USD | 0.00 | -4,012.50 | 0.00 | -1,605.00 | -2,407.50 | 0.00 | -1,605.00 | -2,407.50 | |
| 21 Jun 05 | | Mark-to-Markets USD | 0.00 | 36,750.00 | 0.00 | 14,700.00 | 22,050.00 | 0.00 | 14,700.00 | 22,050.00 | |

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01 Jan 05 - 31 Dec 05

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | | Security Description | Shares/Par | Proceeds | Cost | Market | | Realized gain/loss | | Total |
|-----------------------------|------------------|----------------------|------------|------------|------|------------|------------|--------------------|------------|------------|
| Value Date | Acquisition Date | | | | | Short Term | Long Term | Short Term | Long Term | |
| Mark-to-Markets | | | | | | | | | | |
| Futures | | | | | | | | | | |
| Futures | | | | | | | | | | |
| United States dollar | | | | | | | | | | |
| 28 Sep 05 | | Mark-to-Markets USD | 0.00 | -4,012.50 | 0.00 | -1,605.00 | -2,407.50 | 0.00 | -1,605.00 | -2,407.50 |
| 28 Sep 05 | | | | | | | | | | |
| 06 Apr 05 | | Mark-to-Markets USD | 0.00 | 18,525.00 | 0.00 | 7,410.00 | 11,115.00 | 0.00 | 7,410.00 | 11,115.00 |
| 06 Apr 05 | | | | | | | | | | |
| 05 Dec 05 | | Mark-to-Markets USD | 0.00 | -12,687.50 | 0.00 | -5,075.00 | -7,612.50 | 0.00 | -5,075.00 | -7,612.50 |
| 05 Dec 05 | | | | | | | | | | |
| 05 Jul 05 | | Mark-to-Markets USD | 0.00 | -54,437.50 | 0.00 | -21,775.00 | -32,662.50 | 0.00 | -21,775.00 | -32,662.50 |
| 05 Jul 05 | | | | | | | | | | |
| 24 May 05 | | Mark-to-Markets USD | 0.00 | 15,437.50 | 0.00 | 6,175.00 | 9,262.50 | 0.00 | 6,175.00 | 9,262.50 |
| 24 May 05 | | | | | | | | | | |
| 02 Feb 05 | | Mark-to-Markets USD | 0.00 | -3,062.43 | 0.00 | -1,224.97 | -1,837.46 | 0.00 | -1,224.97 | -1,837.46 |
| 02 Feb 05 | | | | | | | | | | |
| 14 Apr 05 | | Mark-to-Markets USD | 0.00 | -3,062.50 | 0.00 | -1,225.00 | -1,837.50 | 0.00 | -1,225.00 | -1,837.50 |
| 14 Apr 05 | | | | | | | | | | |
| 17 Feb 05 | | Mark-to-Markets USD | 0.00 | 3,325.00 | 0.00 | 1,330.00 | 1,995.00 | 0.00 | 1,330.00 | 1,995.00 |
| 17 Feb 05 | | | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

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◆ **Realized Gain/Loss Detail - Taxable**

| Trade Date Value Date | Security Description Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | |
|-----------------------------|--|------------|------------|------|------------|------------|-------------|--------------------|------------|
| | | | | | Short Term | Long Term | | Short Term | Long Term |
| Mark-to-Markets | | | | | | | | | |
| Futures | | | | | | | | | |
| Futures | | | | | | | | | |
| United States dollar | | | | | | | | | |
| 12 Dec 05 | Mark-to-Markets USD | 0.00 | -2,718.75 | 0.00 | -1,087.50 | -1,631.25 | 0.00 | -1,087.50 | -1,631.25 |
| 12 Dec 05 | | | | | | | | | |
| 31 Oct 05 | Mark-to-Markets USD | 0.00 | 6,406.25 | 0.00 | 2,562.50 | 3,843.75 | 0.00 | 2,562.50 | 3,843.75 |
| 31 Oct 05 | | | | | | | | | |
| 25 Oct 05 | Mark-to-Markets USD | 0.00 | -4,012.50 | 0.00 | -1,605.00 | -2,407.50 | 0.00 | -1,605.00 | -2,407.50 |
| 25 Oct 05 | | | | | | | | | |
| 23 Jun 05 | Mark-to-Markets USD | 0.00 | -843.75 | 0.00 | -337.50 | -508.25 | 0.00 | -337.50 | -508.25 |
| 23 Jun 05 | | | | | | | | | |
| 03 Nov 05 | Mark-to-Markets USD | 0.00 | -1,337.50 | 0.00 | -535.00 | -802.50 | 0.00 | -535.00 | -802.50 |
| 03 Nov 05 | | | | | | | | | |
| 01 Aug 05 | Mark-to-Markets USD | 0.00 | -16,843.75 | 0.00 | -6,737.50 | -10,106.25 | 0.00 | -6,737.50 | -10,106.25 |
| 01 Aug 05 | | | | | | | | | |
| 16 Aug 05 | Mark-to-Markets USD | 0.00 | 350.00 | 0.00 | 140.00 | 210.00 | 0.00 | 140.00 | 210.00 |
| 16 Aug 05 | | | | | | | | | |
| 13 Jun 05 | Mark-to-Markets USD | 0.00 | 175.00 | 0.00 | 70.00 | 105.00 | 0.00 | 70.00 | 105.00 |
| 13 Jun 05 | | | | | | | | | |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | |
|-----------------------------|----------------------|--------------------|------------|------------|-----------|
| Trade Date | Security Description | Cost | Market | Short Term | Total |
| Value Date | Acquisition Date | | Short Term | Long Term | Long Term |
| <i>Mark-to-Markets</i> | | | | | |
| Futures | | | | | |
| Futures | | | | | |
| United States dollar | | | | | |
| 01 Nov 05 | Mark-to-Markets USD | 0 00 | -535 00 | -802 50 | -802 50 |
| 01 Nov 05 | | | | | |
| 01 Jul 05 | Mark-to-Markets USD | 0 00 | 6,900 00 | 10,350 00 | 10,350 00 |
| 01 Jul 05 | | | | | |
| 20 Apr 05 | Mark-to-Markets USD | 0 00 | -570 00 | -855 00 | -855 00 |
| 20 Apr 05 | | | | | |
| 05 Jan 05 | Mark-to-Markets USD | 0 00 | -375 00 | -562 50 | -562 50 |
| 05 Jan 05 | | | | | |
| 27 Jul 05 | Mark-to-Markets USD | 0 00 | -4,287 50 | -6,431 25 | -6,431 25 |
| 27 Jul 05 | | | | | |
| 27 Dec 05 | Mark-to-Markets USD | 0 00 | -937 52 | -1,406 28 | -1,406 28 |
| 27 Dec 05 | | | | | |
| 17 May 05 | Mark-to-Markets USD | 0 00 | -2,470 00 | -3,705 00 | -3,705 00 |
| 17 May 05 | | | | | |
| 15 Dec 05 | Mark-to-Markets USD | 0 00 | 250 00 | 375 00 | 375 00 |
| 15 Dec 05 | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679
Account number DDF03

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◆ **Realized Gain/Loss Detail - Taxable**

| Trade Date | | Security Description | Shares/Par | Proceeds | Cost | Market | | Realized gain/loss | |
|-----------------------------|------------------|----------------------|------------|------------|------|------------|-----------|--------------------|-----------|
| Value Date | Acquisition Date | | | | | Short Term | Long Term | Short Term | Long Term |
| | | | | | | | | Translation | Total |
| Mark-to-Markets | | | | | | | | | |
| Futures | | | | | | | | | |
| Futures | | | | | | | | | |
| United States dollar | | | | | | | | | |
| 24 Jan 05 | 24 Jan 05 | Mark-to-Markets USD | 0.00 | -12,350.00 | 0.00 | -4,940.00 | -7,410.00 | 0.00 | -4,940.00 |
| 10 May 05 | 10 May 05 | Mark-to-Markets USD | 0.00 | 2,812.50 | 0.00 | 1,125.00 | 1,687.50 | 0.00 | 1,125.00 |
| 24 May 05 | 24 May 05 | Mark-to-Markets USD | 0.00 | 12,250.00 | 0.00 | 4,900.00 | 7,350.00 | 0.00 | 4,900.00 |
| 28 Jan 05 | 28 Jan 05 | Mark-to-Markets USD | 0.00 | 30,515.31 | 0.00 | 12,206.12 | 18,309.19 | 0.00 | 12,206.12 |
| 30 Dec 05 | 30 Dec 05 | Mark-to-Markets USD | 0.00 | -4,375.00 | 0.00 | -1,750.00 | -2,625.00 | 0.00 | -1,750.00 |
| 25 Nov 05 | 25 Nov 05 | Mark-to-Markets USD | 0.00 | 1,125.00 | 0.00 | 450.00 | 675.00 | 0.00 | 450.00 |
| 21 Jun 05 | 21 Jun 05 | Mark-to-Markets USD | 0.00 | 1,828.08 | 0.00 | 731.23 | 1,096.85 | 0.00 | 731.23 |
| 28 Jul 05 | 28 Jul 05 | Mark-to-Markets USD | 0.00 | 175.00 | 0.00 | 70.00 | 105.00 | 0.00 | 70.00 |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | | |
|-----------------------------|----------------------|--------------------|------------------|------------|-----------|------|------------|--------|-----------|-------------|------------|-----------|
| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Market | Long Term | Translation | Short Term | Total |
| Mark-to-Markets | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | |
| 04 Nov 05 | Mark-to-Markets | USD | | 0.00 | -1,337.50 | 0.00 | -535.00 | | -802.50 | 0.00 | -535.00 | -802.50 |
| 04 Nov 05 | | | | | | | | | | | | |
| 29 Nov 05 | Mark-to-Markets | USD | | 0.00 | 937.50 | 0.00 | 375.00 | | 562.50 | 0.00 | 375.00 | 562.50 |
| 29 Nov 05 | | | | | | | | | | | | |
| 09 Feb 05 | Mark-to-Markets | USD | | 0.00 | 9,975.00 | 0.00 | 3,990.00 | | 5,985.00 | 0.00 | 3,990.00 | 5,985.00 |
| 09 Feb 05 | | | | | | | | | | | | |
| 08 Nov 05 | Mark-to-Markets | USD | | 0.00 | 17,500.00 | 0.00 | 7,000.00 | | 10,500.00 | 0.00 | 7,000.00 | 10,500.00 |
| 08 Nov 05 | | | | | | | | | | | | |
| 20 May 05 | Mark-to-Markets | USD | | 0.00 | -984.33 | 0.00 | -393.73 | | -590.60 | 0.00 | -393.73 | -590.60 |
| 20 May 05 | | | | | | | | | | | | |
| 10 Jun 05 | Mark-to-Markets | USD | | 0.00 | 14,250.00 | 0.00 | 5,700.00 | | 8,550.00 | 0.00 | 5,700.00 | 8,550.00 |
| 10 Jun 05 | | | | | | | | | | | | |
| 26 Jan 05 | Mark-to-Markets | USD | | 0.00 | -4,922.19 | 0.00 | -1,968.88 | | -2,953.31 | 0.00 | -1,968.88 | -2,953.31 |
| 26 Jan 05 | | | | | | | | | | | | |
| 12 Sep 05 | Mark-to-Markets | USD | | 0.00 | 3,593.80 | 0.00 | 1,437.52 | | 2,156.28 | 0.00 | 1,437.52 | 2,156.28 |
| 12 Sep 05 | | | | | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679
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◆ **Realized Gain/Loss Detail - Taxable**

Realized gain/loss

Market

Short Term Long Term

Short Term Long Term

Total

| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
|------------|----------------------|------------|------------------|------------|----------|------|------------|-----------|-------------|------------|-----------|-------|
|------------|----------------------|------------|------------------|------------|----------|------|------------|-----------|-------------|------------|-----------|-------|

Mark-to-Markets

Futures

Futures

United States dollar

| | | | | | | | | | | | | |
|-----------|-----------------|-----|--|------|------------|------|------------|------------|------|------------|------------|--|
| 08 Jun 05 | Mark-to-Markets | USD | | 0.00 | -18,375.00 | 0.00 | -7,350.00 | -11,025.00 | 0.00 | -7,350.00 | -11,025.00 | |
| 08 Jun 05 | | | | | | | | | | | | |
| 21 Sep 05 | Mark-to-Markets | USD | | 0.00 | 32,156.25 | 0.00 | 12,862.50 | 19,293.75 | 0.00 | 12,862.50 | 19,293.75 | |
| 21 Sep 05 | | | | | | | | | | | | |
| 19 May 05 | Mark-to-Markets | USD | | 0.00 | -5,700.00 | 0.00 | -2,280.00 | -3,420.00 | 0.00 | -2,280.00 | -3,420.00 | |
| 19 May 05 | | | | | | | | | | | | |
| 12 Oct 05 | Mark-to-Markets | USD | | 0.00 | -32,031.25 | 0.00 | -12,812.50 | -19,218.75 | 0.00 | -12,812.50 | -19,218.75 | |
| 12 Oct 05 | | | | | | | | | | | | |
| 01 Jul 05 | Mark-to-Markets | USD | | 0.00 | -75,375.00 | 0.00 | -30,150.00 | -45,225.00 | 0.00 | -30,150.00 | -45,225.00 | |
| 01 Jul 05 | | | | | | | | | | | | |
| 18 May 05 | Mark-to-Markets | USD | | 0.00 | 2,850.00 | 0.00 | 1,140.00 | 1,710.00 | 0.00 | 1,140.00 | 1,710.00 | |
| 18 May 05 | | | | | | | | | | | | |
| 07 Feb 05 | Mark-to-Markets | USD | | 0.00 | -18,525.00 | 0.00 | -7,410.00 | -11,115.00 | 0.00 | -7,410.00 | -11,115.00 | |
| 07 Feb 05 | | | | | | | | | | | | |
| 15 Jul 05 | Mark-to-Markets | USD | | 0.00 | 9,187.50 | 0.00 | 3,675.00 | 5,512.50 | 0.00 | 3,675.00 | 5,512.50 | |
| 15 Jul 05 | | | | | | | | | | | | |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | | Security Description | Shares/Par | Proceeds | Cost | Market | | Realized gain/loss | |
|-----------------------------|------------------|----------------------|------------|------------|------|------------|-----------|--------------------|-----------|
| Value Date | Acquisition Date | | | | | Short Term | Long Term | Short Term | Total |
| <i>Mark-to-Markets</i> | | | | | | | | | |
| Futures | | | | | | | | | |
| Futures | | | | | | | | | |
| United States dollar | | | | | | | | | |
| 14 Mar 05 | 14 Mar 05 | Mark-to-Markets USD | 0.00 | -12,350.00 | 0.00 | -4,940.00 | -7,410.00 | -4,940.00 | -7,410.00 |
| 25 May 05 | 25 May 05 | Mark-to-Markets USD | 0.00 | 6,175.00 | 0.00 | 2,470.00 | 3,705.00 | 2,470.00 | 3,705.00 |
| 22 Sep 05 | 22 Sep 05 | Mark-to-Markets USD | 0.00 | -1,250.00 | 0.00 | -500.00 | -750.00 | -500.00 | -750.00 |
| 22 Sep 05 | 22 Sep 05 | Mark-to-Markets USD | 0.00 | 4,512.50 | 0.00 | 1,805.00 | 2,707.50 | 1,805.00 | 2,707.50 |
| 27 Oct 05 | 27 Oct 05 | Mark-to-Markets USD | 0.00 | -2,343.70 | 0.00 | -937.48 | -1,406.22 | -937.48 | -1,406.22 |
| 09 Jun 05 | 09 Jun 05 | Mark-to-Markets USD | 0.00 | -1,546.92 | 0.00 | -618.77 | -928.15 | -618.77 | -928.15 |
| 17 May 05 | 17 May 05 | Mark-to-Markets USD | 0.00 | 6,125.00 | 0.00 | 2,450.00 | 3,675.00 | 2,450.00 | 3,675.00 |
| 03 Oct 05 | 03 Oct 05 | Mark-to-Markets USD | 0.00 | 3,593.80 | 0.00 | 1,437.52 | 2,156.28 | 1,437.52 | 2,156.28 |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043678
Account number

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◆ **Realized Gain/Loss Detail - Taxable**

| Trade Date | | Security Description | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
|------------|------------------|----------------------|------------|----------|------|------------|-----------|-------------|------------|-----------|-------|
| Value Date | Acquisition Date | | | | | | | | | | |

Realized gain/loss

Mark-to-Markets

Futures

Futures

United States dollar

| | | | | | | | | | | | |
|-----------|-----------|---------------------|------|------------|------|-----------|-----------|------|-----------|-----------|--|
| 15 Nov 05 | 15 Nov 05 | Mark-to-Markets USD | 0.00 | -3,281.20 | 0.00 | -1,312.48 | -1,968.72 | 0.00 | -1,312.48 | -1,968.72 | |
| 14 Mar 05 | 14 Mar 05 | Mark-to-Markets USD | 0.00 | -1,900.00 | 0.00 | -760.00 | -1,140.00 | 0.00 | -760.00 | -1,140.00 | |
| 22 Feb 05 | 22 Feb 05 | Mark-to-Markets USD | 0.00 | -10,687.50 | 0.00 | -4,275.00 | -6,412.50 | 0.00 | -4,275.00 | -6,412.50 | |
| 26 Oct 05 | 26 Oct 05 | Mark-to-Markets USD | 0.00 | 5,000.00 | 0.00 | 2,000.00 | 3,000.00 | 0.00 | 2,000.00 | 3,000.00 | |
| 15 Jul 05 | 15 Jul 05 | Mark-to-Markets USD | 0.00 | -1,875.12 | 0.00 | -750.05 | -1,125.07 | 0.00 | -750.05 | -1,125.07 | |
| 02 Mar 05 | 02 Mar 05 | Mark-to-Markets USD | 0.00 | -671.66 | 0.00 | -268.66 | -403.00 | 0.00 | -268.66 | -403.00 | |
| 07 Mar 05 | 07 Mar 05 | Mark-to-Markets USD | 0.00 | 2,687.50 | 0.00 | 1,075.00 | 1,612.50 | 0.00 | 1,075.00 | 1,612.50 | |
| 19 Apr 05 | 19 Apr 05 | Mark-to-Markets USD | 0.00 | 30,875.00 | 0.00 | 12,350.00 | 18,525.00 | 0.00 | 12,350.00 | 18,525.00 | |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | | |
|-----------------------------|----------------------|--------------------|------------------|------------|------------|------|------------|-----------|-------------|------------|-----------|-------|
| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
| Mark-to-Markets | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | |
| 16 Aug 05 | Mark-to-Markets | USD | | 0.00 | 33,962.50 | 0.00 | 13,585.00 | 20,377.50 | 0.00 | 13,585.00 | 20,377.50 | |
| 28 Jul 05 | Mark-to-Markets | USD | | 0.00 | -11,625.12 | 0.00 | -4,650.05 | -6,975.07 | 0.00 | -4,650.05 | -6,975.07 | |
| 04 Mar 05 | Mark-to-Markets | USD | | 0.00 | 18,140.41 | 0.00 | 7,256.16 | 10,884.25 | 0.00 | 7,256.16 | 10,884.25 | |
| 02 May 05 | Mark-to-Markets | USD | | 0.00 | 1,531.25 | 0.00 | 612.50 | 918.75 | 0.00 | 612.50 | 918.75 | |
| 27 Jan 05 | Mark-to-Markets | USD | | 0.00 | -3,087.50 | 0.00 | -1,235.00 | -1,852.50 | 0.00 | -1,235.00 | -1,852.50 | |
| 08 Nov 05 | Mark-to-Markets | USD | | 0.00 | -4,687.50 | 0.00 | -1,875.00 | -2,812.50 | 0.00 | -1,875.00 | -2,812.50 | |
| 16 Mar 05 | Mark-to-Markets | USD | | 0.00 | 9,406.25 | 0.00 | 3,762.50 | 5,643.75 | 0.00 | 3,762.50 | 5,643.75 | |
| 15 Apr 05 | Mark-to-Markets | USD | | 0.00 | 8,550.00 | 0.00 | 3,420.00 | 5,130.00 | 0.00 | 3,420.00 | 5,130.00 | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679
Account number

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◆ **Realized Gain/Loss Detail - Taxable**

| | | Realized gain/loss | | | | | | |
|-----------------------------|----------------------|--------------------|------------|------|------------|------------|-----------|------------|
| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Market | Short Term | Long Term | Total |
| Value Date | Acquisition Date | | | | Short Term | Long Term | | |
| Mark-to-Markets | | | | | | | | |
| Futures | | | | | | | | |
| Futures | | | | | | | | |
| United States dollar | | | | | | | | |
| 19 Jan 05 | Mark-to-Markets USD | 0.00 | 2,375.00 | 0.00 | 950.00 | 1,425.00 | 0.00 | 950.00 |
| 19 Jan 05 | | | | | | | | 1,425.00 |
| 12 Jul 05 | Mark-to-Markets USD | 0.00 | 6,000.00 | 0.00 | 2,400.00 | 3,600.00 | 0.00 | 2,400.00 |
| 12 Jul 05 | | | | | | | | 3,600.00 |
| 27 Sep 05 | Mark-to-Markets USD | 0.00 | -17,500.00 | 0.00 | -7,000.00 | -10,500.00 | 0.00 | -7,000.00 |
| 27 Sep 05 | | | | | | | | -10,500.00 |
| 02 Jun 05 | Mark-to-Markets USD | 0.00 | -2,250.00 | 0.00 | -900.00 | -1,350.00 | 0.00 | -900.00 |
| 02 Jun 05 | | | | | | | | -1,350.00 |
| 18 Jan 05 | Mark-to-Markets USD | 0.00 | 4,921.56 | 0.00 | 1,968.62 | 2,952.94 | 0.00 | 1,968.62 |
| 18 Jan 05 | | | | | | | | 2,952.94 |
| 21 Jul 05 | Mark-to-Markets USD | 0.00 | 19,125.12 | 0.00 | 7,650.05 | 11,475.07 | 0.00 | 7,650.05 |
| 21 Jul 05 | | | | | | | | 11,475.07 |
| 24 Mar 05 | Mark-to-Markets USD | 0.00 | 8,312.50 | 0.00 | 3,325.00 | 4,987.50 | 0.00 | 3,325.00 |
| 24 Mar 05 | | | | | | | | 4,987.50 |
| 19 Dec 05 | Mark-to-Markets USD | 0.00 | 3,562.50 | 0.00 | 1,425.00 | 2,137.50 | 0.00 | 1,425.00 |
| 19 Dec 05 | | | | | | | | 2,137.50 |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | | |
|-----------------------------|----------------------|--------------------|------------------|------------|------------|------|------------|------------|-------------|------------|------------|-------|
| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
| Mark-to-Markets | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | |
| 16 Dec 05 | Mark-to-Markets USD | | | 0 00 | 9,062 50 | 0 00 | 3,625 00 | 5,437 50 | 0 00 | 3,625 00 | 5,437 50 | |
| 16 Dec 05 | | | | | | | | | | | | |
| 18 Mar 05 | Mark-to-Markets USD | | | 0 00 | -950 00 | 0 00 | -380 00 | -570 00 | 0 00 | -380 00 | -570 00 | |
| 18 Mar 05 | | | | | | | | | | | | |
| 27 Sep 05 | Mark-to-Markets USD | | | 0 00 | -8,025 00 | 0 00 | -3,210 00 | -4,815 00 | 0 00 | -3,210 00 | -4,815 00 | |
| 27 Sep 05 | | | | | | | | | | | | |
| 21 Jul 05 | Mark-to-Markets USD | | | 0 00 | -65,843 75 | 0 00 | -26,337 50 | -39,506 25 | 0 00 | -26,337 50 | -39,506 25 | |
| 21 Jul 05 | | | | | | | | | | | | |
| 12 May 05 | Mark-to-Markets USD | | | 0 00 | 6,175 00 | 0 00 | 2,470 00 | 3,705 00 | 0 00 | 2,470 00 | 3,705 00 | |
| 12 May 05 | | | | | | | | | | | | |
| 09 Nov 05 | Mark-to-Markets USD | | | 0 00 | -28,250 00 | 0 00 | -10,500 00 | -15,750 00 | 0 00 | -10,500 00 | -15,750 00 | |
| 09 Nov 05 | | | | | | | | | | | | |
| 07 Mar 05 | Mark-to-Markets USD | | | 0 00 | 13,062 50 | 0 00 | 5,225 00 | 7,837 50 | 0 00 | 5,225 00 | 7,837 50 | |
| 07 Mar 05 | | | | | | | | | | | | |
| 13 Oct 05 | Mark-to-Markets USD | | | 0 00 | 2,187 50 | 0 00 | 875 00 | 1,312 50 | 0 00 | 875 00 | 1,312 50 | |
| 13 Oct 05 | | | | | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679
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◆ **Realized Gain/Loss Detail - Taxable**

Realized gain/loss

| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
|-----------------------------|----------------------|------------|------------------|------------|-----------|------|------------|-----------|-------------|------------|-----------|-----------|
| Mark-to-Markets | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | |
| 20 Jun 05 | Mark-to-Markets | USD | | 0.00 | -175.00 | 0.00 | -70.00 | -105.00 | 0.00 | -70.00 | -105.00 | -105.00 |
| 20 Jun 05 | | | | | | | | | | | | |
| 14 Jan 05 | Mark-to-Markets | USD | | 0.00 | -8,312.50 | 0.00 | -3,325.00 | -4,987.50 | 0.00 | -3,325.00 | -4,987.50 | -4,987.50 |
| 14 Jan 05 | | | | | | | | | | | | |
| 04 Feb 05 | Mark-to-Markets | USD | | 0.00 | 30,625.00 | 0.00 | 12,250.00 | 18,375.00 | 0.00 | 12,250.00 | 18,375.00 | 18,375.00 |
| 04 Feb 05 | | | | | | | | | | | | |
| 29 Apr 05 | Mark-to-Markets | USD | | 0.00 | -8,175.00 | 0.00 | -2,470.00 | -3,705.00 | 0.00 | -2,470.00 | -3,705.00 | -3,705.00 |
| 29 Apr 05 | | | | | | | | | | | | |
| 31 Mar 05 | Mark-to-Markets | USD | | 0.00 | 6,650.00 | 0.00 | 2,660.00 | 3,990.00 | 0.00 | 2,660.00 | 3,990.00 | 3,990.00 |
| 31 Mar 05 | | | | | | | | | | | | |
| 14 Jun 05 | Mark-to-Markets | USD | | 0.00 | -843.75 | 0.00 | -337.50 | -506.25 | 0.00 | -337.50 | -506.25 | -506.25 |
| 14 Jun 05 | | | | | | | | | | | | |
| 27 Dec 05 | Mark-to-Markets | USD | | 0.00 | 24,500.00 | 0.00 | 9,800.00 | 14,700.00 | 0.00 | 9,800.00 | 14,700.00 | 14,700.00 |
| 27 Dec 05 | | | | | | | | | | | | |
| 05 Oct 05 | Mark-to-Markets | USD | | 0.00 | 8,750.00 | 0.00 | 3,500.00 | 5,250.00 | 0.00 | 3,500.00 | 5,250.00 | 5,250.00 |
| 05 Oct 05 | | | | | | | | | | | | |

STMT 15T

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | | | Realized gain/loss | | | |
|-----------------------------|----------------------|------------|-----------|--------------------|-----------|------------|-----------|
| Trade Date | Security Description | Market | Total | Short Term | Long Term | Short Term | Long Term |
| Value Date | Acquisition Date | Short Term | Long Term | Translation | | | |
| <i>Mark-to-Markets</i> | | | | | | | |
| Futures | | | | | | | |
| Futures | | | | | | | |
| United States dollar | | | | | | | |
| 18 Nov 05 | Mark-to-Markets USD | -6,162 50 | -9,243 75 | 0 00 | | -6,162 50 | -9,243 75 |
| 18 Nov 05 | | | | | | | |
| 14 Nov 05 | Mark-to-Markets USD | -1,070 00 | -1,605 00 | 0 00 | | -1,070 00 | -1,605 00 |
| 14 Nov 05 | | | | | | | |
| 27 Jun 05 | Mark-to-Markets USD | 225 00 | 337 50 | 0 00 | | 225 00 | 337 50 |
| 27 Jun 05 | | | | | | | |
| 19 Sep 05 | Mark-to-Markets USD | 4,680 00 | 7,020 00 | 0 00 | | 4,680 00 | 7,020 00 |
| 19 Sep 05 | | | | | | | |
| 27 May 05 | Mark-to-Markets USD | 612 50 | 918 75 | 0 00 | | 612 50 | 918 75 |
| 27 May 05 | | | | | | | |
| 24 Jun 05 | Mark-to-Markets USD | 3,705 00 | 5,557 50 | 0 00 | | 3,705 00 | 5,557 50 |
| 24 Jun 05 | | | | | | | |
| 15 Dec 05 | Mark-to-Markets USD | 267 50 | 401 25 | 0 00 | | 267 50 | 401 25 |
| 15 Dec 05 | | | | | | | |
| 06 Jan 05 | Mark-to-Markets USD | 1,968 88 | 2,953 31 | 0 00 | | 1,968 88 | 2,953 31 |
| 06 Jan 05 | | | | | | | |

AR3 Additional Checks

Doris Duke Charitable Foundation

13-7043679
Account number DDF03

DD-PIMCO

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01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
|------------|----------------------|------------|------------------|------------|----------|------|------------|-----------|-------------|------------|-----------|-------|
|------------|----------------------|------------|------------------|------------|----------|------|------------|-----------|-------------|------------|-----------|-------|

Realized gain/loss

Mark-to-Markets

Futures

Futures

United States dollar

| | | | | | | | | | | | | |
|-----------|-----------------|-----|--|------|-----------|------|-----------|-----------|------|-----------|-----------|--|
| 01 Dec 05 | Mark-to-Markets | USD | | 0.00 | 1,875.00 | 0.00 | 750.00 | 1,125.00 | 0.00 | 750.00 | 1,125.00 | |
| 01 Dec 05 | | | | | | | | | | | | |
| 05 Dec 05 | Mark-to-Markets | USD | | 0.00 | 2,968.70 | 0.00 | 1,187.48 | 1,781.22 | 0.00 | 1,187.48 | 1,781.22 | |
| 05 Dec 05 | | | | | | | | | | | | |
| 08 Dec 05 | Mark-to-Markets | USD | | 0.00 | 28,437.50 | 0.00 | 11,375.00 | 17,062.50 | 0.00 | 11,375.00 | 17,062.50 | |
| 08 Dec 05 | | | | | | | | | | | | |
| 15 Feb 05 | Mark-to-Markets | USD | | 0.00 | -6,718.75 | 0.00 | -2,687.50 | -4,031.25 | 0.00 | -2,687.50 | -4,031.25 | |
| 15 Feb 05 | | | | | | | | | | | | |
| 03 Jan 05 | Mark-to-Markets | USD | | 0.00 | 1,187.50 | 0.00 | 475.00 | 712.50 | 0.00 | 475.00 | 712.50 | |
| 03 Jan 05 | | | | | | | | | | | | |
| 08 Feb 05 | Mark-to-Markets | USD | | 0.00 | 3,062.50 | 0.00 | 1,225.00 | 1,837.50 | 0.00 | 1,225.00 | 1,837.50 | |
| 08 Feb 05 | | | | | | | | | | | | |
| 17 May 05 | Mark-to-Markets | USD | | 0.00 | -950.00 | 0.00 | -380.00 | -570.00 | 0.00 | -380.00 | -570.00 | |
| 17 May 05 | | | | | | | | | | | | |
| 02 Nov 05 | Mark-to-Markets | USD | | 0.00 | 2,343.80 | 0.00 | 937.52 | 1,406.28 | 0.00 | 937.52 | 1,406.28 | |
| 02 Nov 05 | | | | | | | | | | | | |

STMC 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | | | |
|-----------------------------|----------------------|--------------------|------------------|------------|------------|------|------------|-----------|--------|-------------|------------|-----------|-----------|
| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Long Term | Market | Translation | Short Term | Long Term | Total |
| <i>Mark-to-Markets</i> | | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | | |
| 06 Jun 05 | Mark-to-Markets | USD | | 0.00 | -4,500.00 | 0.00 | -1,800.00 | -2,700.00 | | 0.00 | -1,800.00 | -2,700.00 | -2,700.00 |
| 06 Jun 05 | | | | | | | | | | | | | |
| 12 Apr 05 | Mark-to-Markets | USD | | 0.00 | 45,937.50 | 0.00 | 18,375.00 | 27,562.50 | | 0.00 | 18,375.00 | 27,562.50 | 27,562.50 |
| 12 Apr 05 | | | | | | | | | | | | | |
| 01 Apr 05 | Mark-to-Markets | USD | | 0.00 | 4,781.16 | 0.00 | 1,912.46 | 2,868.70 | | 0.00 | 1,912.46 | 2,868.70 | 2,868.70 |
| 01 Apr 05 | | | | | | | | | | | | | |
| 29 Aug 05 | Mark-to-Markets | USD | | 0.00 | 15,312.50 | 0.00 | 6,125.00 | 9,187.50 | | 0.00 | 6,125.00 | 9,187.50 | 9,187.50 |
| 29 Aug 05 | | | | | | | | | | | | | |
| 28 Jan 05 | Mark-to-Markets | USD | | 0.00 | 29,687.50 | 0.00 | 11,875.00 | 17,812.50 | | 0.00 | 11,875.00 | 17,812.50 | 17,812.50 |
| 28 Jan 05 | | | | | | | | | | | | | |
| 26 May 05 | Mark-to-Markets | USD | | 0.00 | -3,800.00 | 0.00 | -1,520.00 | -2,280.00 | | 0.00 | -1,520.00 | -2,280.00 | -2,280.00 |
| 26 May 05 | | | | | | | | | | | | | |
| 14 Jan 05 | Mark-to-Markets | USD | | 0.00 | -10,827.81 | 0.00 | -4,331.12 | -6,496.69 | | 0.00 | -4,331.12 | -6,496.69 | -6,496.69 |
| 14 Jan 05 | | | | | | | | | | | | | |
| 11 Jul 05 | Mark-to-Markets | USD | | 0.00 | 18,000.00 | 0.00 | 7,200.00 | 10,800.00 | | 0.00 | 7,200.00 | 10,800.00 | 10,800.00 |
| 11 Jul 05 | | | | | | | | | | | | | |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-70436679DDF03

DD-PIMCO

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◆ **Realized Gain/Loss Detail - Taxable**

| | | Realized gain/loss | | | | | | | | | |
|-----------------------------|----------------------|--------------------|------------|------|------------|------------|------------|-------------|------------|------------|--|
| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Market | Long Term | Translation | Short Term | Total | |
| Value Date | Acquisition Date | | | | | | | | | | |
| Mark-to-Markets | | | | | | | | | | | |
| Futures | | | | | | | | | | | |
| Futures | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | |
| 14 Apr 05 | Mark-to-Markets USD | 0.00 | 40,137.50 | 0.00 | 16,055.00 | 24,082.50 | 24,082.50 | 0.00 | 16,055.00 | 24,082.50 | |
| 14 Apr 05 | | | | | | | | | | | |
| 25 May 05 | Mark-to-Markets USD | 0.00 | -24,500.00 | 0.00 | -9,800.00 | -14,700.00 | -14,700.00 | 0.00 | -9,800.00 | -14,700.00 | |
| 25 May 05 | | | | | | | | | | | |
| 15 Nov 05 | Mark-to-Markets USD | 0.00 | -668.75 | 0.00 | -267.50 | -401.25 | -401.25 | 0.00 | -267.50 | -401.25 | |
| 15 Nov 05 | | | | | | | | | | | |
| 01 Apr 05 | Mark-to-Markets USD | 0.00 | 6,650.00 | 0.00 | 2,660.00 | 3,990.00 | 3,990.00 | 0.00 | 2,660.00 | 3,990.00 | |
| 01 Apr 05 | | | | | | | | | | | |
| 16 Sep 05 | Mark-to-Markets USD | 0.00 | 3,437.50 | 0.00 | 1,375.00 | 2,062.50 | 2,062.50 | 0.00 | 1,375.00 | 2,062.50 | |
| 16 Sep 05 | | | | | | | | | | | |
| 21 Nov 05 | Mark-to-Markets USD | 0.00 | 19,687.50 | 0.00 | 7,875.00 | 11,812.50 | 11,812.50 | 0.00 | 7,875.00 | 11,812.50 | |
| 21 Nov 05 | | | | | | | | | | | |
| 15 Aug 05 | Mark-to-Markets USD | 0.00 | 3,087.50 | 0.00 | 1,235.00 | 1,852.50 | 1,852.50 | 0.00 | 1,235.00 | 1,852.50 | |
| 15 Aug 05 | | | | | | | | | | | |
| 18 Feb 05 | Mark-to-Markets USD | 0.00 | -6,175.00 | 0.00 | -2,470.00 | -3,705.00 | -3,705.00 | 0.00 | -2,470.00 | -3,705.00 | |
| 18 Feb 05 | | | | | | | | | | | |

STHW 15T

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | |
|-----------------------------|----------------------|--------------------|-----------|-------------|------------|
| Trade Date | Security Description | Market | Total | Short Term | Long Term |
| Value Date | Acquisition Date | Short Term | Long Term | Translation | Short Term |
| <i>Mark-to-Markets</i> | | | | | |
| Futures | | | | | |
| Futures | | | | | |
| United States dollar | | | | | |
| 12 May 05 | Mark-to-Markets USD | 4,900 00 | 7,350 00 | 0 00 | 4,900 00 |
| 12 May 05 | | | | | 7,350 00 |
| 10 Jan 05 | Mark-to-Markets USD | -3,705 00 | -5,557 50 | 0 00 | -3,705 00 |
| 10 Jan 05 | | | | | -5,557 50 |
| 05 Jul 05 | Mark-to-Markets USD | -210 00 | -315 00 | 0 00 | -210 00 |
| 05 Jul 05 | | | | | -315 00 |
| 13 Jan 05 | Mark-to-Markets USD | 9,880 00 | 14,820 00 | 0 00 | 9,880 00 |
| 13 Jan 05 | | | | | 14,820 00 |
| 11 Jan 05 | Mark-to-Markets USD | 4,725 00 | 7,087 50 | 0 00 | 4,725 00 |
| 11 Jan 05 | | | | | 7,087 50 |
| 28 Mar 05 | Mark-to-Markets USD | -1,575 00 | -2,362 50 | 0 00 | -1,575 00 |
| 28 Mar 05 | | | | | -2,362 50 |
| 11 Jan 05 | Mark-to-Markets USD | -2,470 00 | -3,705 00 | 0 00 | -2,470 00 |
| 11 Jan 05 | | | | | -3,705 00 |
| 27 Apr 05 | Mark-to-Markets USD | 8,645 00 | 12,967 50 | 0 00 | 8,645 00 |
| 27 Apr 05 | | | | | 12,967 50 |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679

Account number DDF03

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◆ **Realized Gain/Loss Detail - Taxable**

Realized gain/loss

| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
|------------|----------------------|------------|------------------|------------|----------|------|------------|-----------|-------------|------------|-----------|-------|
|------------|----------------------|------------|------------------|------------|----------|------|------------|-----------|-------------|------------|-----------|-------|

Mark-to-Markets

Futures

Futures

United States dollar

| | | | | | | | | | | | | |
|-----------|-----------------|-----|--|------|------------|------|------------|------------|------|------------|------------|--|
| 25 Feb 05 | Mark-to-Markets | USD | | 0 00 | -9,262 50 | 0 00 | -3,705 00 | -5,557 50 | 0 00 | -3,705 00 | -5,557 50 | |
| 25 Feb 05 | | | | | | | | | | | | |
| 21 Sep 05 | Mark-to-Markets | USD | | 0 00 | 11,987 50 | 0 00 | 4,795 00 | 7,192 50 | 0 00 | 4,795 00 | 7,192 50 | |
| 21 Sep 05 | | | | | | | | | | | | |
| 16 Dec 05 | Mark-to-Markets | USD | | 0 00 | -1,718 70 | 0 00 | -687 48 | -1,031 22 | 0 00 | -687 48 | -1,031 22 | |
| 16 Dec 05 | | | | | | | | | | | | |
| 23 Aug 05 | Mark-to-Markets | USD | | 0 00 | 21,612 50 | 0 00 | 8,645 00 | 12,967 50 | 0 00 | 8,645 00 | 12,967 50 | |
| 23 Aug 05 | | | | | | | | | | | | |
| 01 Dec 05 | Mark-to-Markets | USD | | 0 00 | -6,343 75 | 0 00 | -2,537 50 | -3,806 25 | 0 00 | -2,537 50 | -3,806 25 | |
| 01 Dec 05 | | | | | | | | | | | | |
| 29 Apr 05 | Mark-to-Markets | USD | | 0 00 | -9,187 50 | 0 00 | -3,675 00 | -5,512 50 | 0 00 | -3,675 00 | -5,512 50 | |
| 29 Apr 05 | | | | | | | | | | | | |
| 04 Jan 05 | Mark-to-Markets | USD | | 0 00 | -28,500 00 | 0 00 | -11,400 00 | -17,100 00 | 0 00 | -11,400 00 | -17,100 00 | |
| 04 Jan 05 | | | | | | | | | | | | |
| 18 Aug 05 | Mark-to-Markets | USD | | 0 00 | 32,156 25 | 0 00 | 12,862 50 | 19,293 75 | 0 00 | 12,862 50 | 19,293 75 | |
| 18 Aug 05 | | | | | | | | | | | | |

STMT BT

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | |
|-----------------------------|----------------------|--------------------|------------|-------------|------------|
| Trade Date | Security Description | Market | Total | Short Term | Long Term |
| Value Date | Acquisition Date | Short Term | Long Term | Translation | Short Term |
| | Shares/Par. | Cost | Proceeds | | |
| Mark-to-Markets | | | | | |
| Futures | | | | | |
| Futures | | | | | |
| United States dollar | | | | | |
| 21 Oct 05 | Mark-to-Markets USD | 0.00 | 24,062.50 | 0.00 | 14,437.50 |
| 21 Oct 05 | | | | | 9,625.00 |
| 07 Jun 05 | Mark-to-Markets USD | 0.00 | 1,546.83 | 0.00 | 928.10 |
| 07 Jun 05 | | | | | 618.73 |
| 28 Dec 05 | Mark-to-Markets USD | 0.00 | -2,187.50 | 0.00 | -1,312.50 |
| 28 Dec 05 | | | | | -875.00 |
| 13 Jun 05 | Mark-to-Markets USD | 0.00 | 6,374.88 | 0.00 | 3,824.93 |
| 13 Jun 05 | | | | | 2,549.95 |
| 02 Aug 05 | Mark-to-Markets USD | 0.00 | -15,312.50 | 0.00 | -9,187.50 |
| 02 Aug 05 | | | | | -6,125.00 |
| 25 Jul 05 | Mark-to-Markets USD | 0.00 | 3,375.12 | 0.00 | 2,025.07 |
| 25 Jul 05 | | | | | 1,350.05 |
| 15 Mar 05 | Mark-to-Markets USD | 0.00 | -1,425.00 | 0.00 | -855.00 |
| 15 Mar 05 | | | | | -570.00 |
| 08 Aug 05 | Mark-to-Markets USD | 0.00 | 3,750.00 | 0.00 | 2,250.00 |
| 08 Aug 05 | | | | | 1,500.00 |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679
Account number DDF03

DD-PIMCO

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◆ **Realized Gain/Loss Detail - Taxable**

| | | | | Realized gain/loss | | | | | |
|-----------------------------|----------------------|------------|------------|--------------------|------------|-------------|------------|------------|------------|
| Trade Date | Security Description | Market | Total | Short Term | Long Term | Translation | Short Term | Long Term | Total |
| Value Date | Acquisition Date | Short Term | Long Term | Short Term | Long Term | Translation | Short Term | Long Term | Total |
| Mark-to-Markets | | | | | | | | | |
| Futures | | | | | | | | | |
| Futures | | | | | | | | | |
| United States dollar | | | | | | | | | |
| 28 Oct 05 | Mark-to-Markets USD | -1,605 00 | -2,407 50 | -1,605 00 | -2,407 50 | 0 00 | -1,605 00 | -2,407 50 | -4,012 50 |
| 28 Oct 05 | | | | | | | | | |
| 20 Sep 05 | Mark-to-Markets USD | -10,275 00 | -15,412 50 | -10,275 00 | -15,412 50 | 0 00 | -10,275 00 | -15,412 50 | -25,687 50 |
| 20 Sep 05 | | | | | | | | | |
| 03 Feb 05 | Mark-to-Markets USD | -950 00 | -1,425 00 | -950 00 | -1,425 00 | 0 00 | -950 00 | -1,425 00 | -2,375 00 |
| 03 Feb 05 | | | | | | | | | |
| 14 Dec 05 | Mark-to-Markets USD | -2,250 00 | -3,375 00 | -2,250 00 | -3,375 00 | 0 00 | -2,250 00 | -3,375 00 | -5,625 00 |
| 14 Dec 05 | | | | | | | | | |
| 26 Aug 05 | Mark-to-Markets USD | 1,187 48 | 1,781 22 | 1,187 48 | 1,781 22 | 0 00 | 1,187 48 | 1,781 22 | 2,968 70 |
| 26 Aug 05 | | | | | | | | | |
| 19 May 05 | Mark-to-Markets USD | 106 37 | 159 55 | 106 37 | 159 55 | 0 00 | 106 37 | 159 55 | 265 92 |
| 19 May 05 | | | | | | | | | |
| 29 Sep 05 | Mark-to-Markets USD | -6,125 00 | -9,187 50 | -6,125 00 | -9,187 50 | 0 00 | -6,125 00 | -9,187 50 | -15,312 50 |
| 29 Sep 05 | | | | | | | | | |
| 19 Oct 05 | Mark-to-Markets USD | -500 00 | -750 00 | -500 00 | -750 00 | 0 00 | -500 00 | -750 00 | -1,250 00 |
| 19 Oct 05 | | | | | | | | | |

STMT IST

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | | |
|-----------------------------|----------------------|--------------------|------------------|------------|------------|------|------------|------------|-------------|------------|------------|-------|
| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
| Mark-to-Markets | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | |
| 26 Sep 05 | Mark-to-Markets | USD | | 0.00 | -17,500.00 | 0.00 | -7,000.00 | -10,500.00 | 0.00 | -7,000.00 | -10,500.00 | |
| 26 Sep 05 | | | | | | | | | | | | |
| 04 Oct 05 | Mark-to-Markets | USD | | 0.00 | 7,687.50 | 0.00 | 3,075.00 | 4,612.50 | 0.00 | 3,075.00 | 4,612.50 | |
| 04 Oct 05 | | | | | | | | | | | | |
| 30 Dec 05 | Mark-to-Markets | USD | | 0.00 | 1,718.80 | 0.00 | 687.52 | 1,031.28 | 0.00 | 687.52 | 1,031.28 | |
| 30 Dec 05 | | | | | | | | | | | | |
| 14 Jun 05 | Mark-to-Markets | USD | | 0.00 | -30,625.00 | 0.00 | -12,250.00 | -18,375.00 | 0.00 | -12,250.00 | -18,375.00 | |
| 14 Jun 05 | | | | | | | | | | | | |
| 14 Feb 05 | Mark-to-Markets | USD | | 0.00 | 15,437.50 | 0.00 | 6,175.00 | 9,262.50 | 0.00 | 6,175.00 | 9,262.50 | |
| 14 Feb 05 | | | | | | | | | | | | |
| 29 Sep 05 | Mark-to-Markets | USD | | 0.00 | 1,875.00 | 0.00 | 750.00 | 1,125.00 | 0.00 | 750.00 | 1,125.00 | |
| 29 Sep 05 | | | | | | | | | | | | |
| 26 Jul 05 | Mark-to-Markets | USD | | 0.00 | -87.50 | 0.00 | -35.00 | -52.50 | 0.00 | -35.00 | -52.50 | |
| 26 Jul 05 | | | | | | | | | | | | |
| 30 Sep 05 | Mark-to-Markets | USD | | 0.00 | -14,712.50 | 0.00 | -5,885.00 | -8,827.50 | 0.00 | -5,885.00 | -8,827.50 | |
| 30 Sep 05 | | | | | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679
Account number DDF03

DD-PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | |
|------------|----------------------|--------------------|-----------|------------|-----------|
| Trade Date | Security Description | Market | Total | | |
| Value Date | Acquisition Date | Short Term | Long Term | Short Term | Long Term |

Mark-to-Markets

Futures

Futures

United States dollar

| | | | | | | | | | | |
|-----------|-----------------|-----|------|------------|------|-----------|-----------|------|-----------|-----------|
| 10 May 05 | Mark-to-Markets | USD | 0.00 | 24,700.00 | 0.00 | 9,880.00 | 14,820.00 | 0.00 | 9,880.00 | 14,820.00 |
| 10 May 05 | | | | | | | | | | |
| 15 Jun 05 | Mark-to-Markets | USD | 0.00 | 750.00 | 0.00 | 300.00 | 450.00 | 0.00 | 300.00 | 450.00 |
| 15 Jun 05 | | | | | | | | | | |
| 25 Mar 05 | Mark-to-Markets | USD | 0.00 | -1,718.75 | 0.00 | -687.50 | -1,031.25 | 0.00 | -687.50 | -1,031.25 |
| 25 Mar 05 | | | | | | | | | | |
| 21 Mar 05 | Mark-to-Markets | USD | 0.00 | -7,125.00 | 0.00 | -2,850.00 | -4,275.00 | 0.00 | -2,850.00 | -4,275.00 |
| 21 Mar 05 | | | | | | | | | | |
| 21 Mar 05 | Mark-to-Markets | USD | 0.00 | -12,350.00 | 0.00 | -4,940.00 | -7,410.00 | 0.00 | -4,940.00 | -7,410.00 |
| 21 Mar 05 | | | | | | | | | | |
| 23 Dec 05 | Mark-to-Markets | USD | 0.00 | 13,125.00 | 0.00 | 5,250.00 | 7,875.00 | 0.00 | 5,250.00 | 7,875.00 |
| 23 Dec 05 | | | | | | | | | | |
| 01 Mar 05 | Mark-to-Markets | USD | 0.00 | 251.94 | 0.00 | 100.78 | 151.16 | 0.00 | 100.78 | 151.16 |
| 01 Mar 05 | | | | | | | | | | |
| 01 Aug 05 | Mark-to-Markets | USD | 0.00 | -3,087.50 | 0.00 | -1,235.00 | -1,852.50 | 0.00 | -1,235.00 | -1,852.50 |
| 01 Aug 05 | | | | | | | | | | |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | | | |
|-----------------------------|----------------------|--------------------|------------------|------------|-----------|------|------------|-----------|-----------|-------------|------------|-----------|-------|
| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short_Term | Market | Long_Term | Translation | Short_Term | Long_Term | Total |
| Mark-to-Markets | | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | | |
| 24 Jun 05 | Mark-to-Markets | USD | | 0.00 | -7,875.12 | 0.00 | -3,150.05 | -4,725.07 | | 0.00 | -3,150.05 | -4,725.07 | |
| 15 Apr 05 | Mark-to-Markets | USD | | 0.00 | 50,531.25 | 0.00 | 20,212.50 | 30,318.75 | | 0.00 | 20,212.50 | 30,318.75 | |
| 15 Nov 05 | Mark-to-Markets | USD | | 0.00 | 10,937.50 | 0.00 | 4,375.00 | 6,562.50 | | 0.00 | 4,375.00 | 6,562.50 | |
| 30 Nov 05 | Mark-to-Markets | USD | | 0.00 | -668.75 | 0.00 | -267.50 | -401.25 | | 0.00 | -267.50 | -401.25 | |
| 25 May 05 | Mark-to-Markets | USD | | 0.00 | 8,625.12 | 0.00 | 3,450.05 | 5,175.07 | | 0.00 | 3,450.05 | 5,175.07 | |
| 28 Apr 05 | Mark-to-Markets | USD | | 0.00 | 2,109.42 | 0.00 | 843.77 | 1,265.65 | | 0.00 | 843.77 | 1,265.65 | |
| 12 Jan 05 | Mark-to-Markets | USD | | 0.00 | 4,750.00 | 0.00 | 1,900.00 | 2,850.00 | | 0.00 | 1,900.00 | 2,850.00 | |
| 22 Dec 05 | Mark-to-Markets | USD | | 0.00 | -3,750.00 | 0.00 | -1,500.00 | -2,250.00 | | 0.00 | -1,500.00 | -2,250.00 | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679
Account number DDF03

DD-PIMCO

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◆ **Realized Gain/Loss Detail - Taxable**

| Trade Date | | Security Description | Proceeds | Shares/Par | Cost | Market | | Realized gain/loss | |
|-----------------------------|------------------|----------------------|------------|------------|------|------------|------------|--------------------|------------|
| Value Date | Acquisition Date | | | | | Short Term | Long Term | Short Term | Long Term |
| Mark-to-Markets | | | | | | | | | |
| Futures | | | | | | | | | |
| Futures | | | | | | | | | |
| United States dollar | | | | | | | | | |
| 03 Feb 05 | 03 Feb 05 | Mark-to-Markets USD | -15,437 50 | 0 00 | 0 00 | -6,175 00 | -9,262 50 | -6,175 00 | -9,262 50 |
| 11 Oct 05 | 11 Oct 05 | Mark-to-Markets USD | 1,093 80 | 0 00 | 0 00 | 437 52 | 656 28 | 437 52 | 656 28 |
| 12 Jan 05 | 12 Jan 05 | Mark-to-Markets USD | 3,937 50 | 0 00 | 0 00 | 1,575 00 | 2,362 50 | 1,575 00 | 2,362 50 |
| 05 Dec 05 | 05 Dec 05 | Mark-to-Markets USD | -8,750 00 | 0 00 | 0 00 | -3,500 00 | -5,250 00 | -3,500 00 | -5,250 00 |
| 26 Apr 05 | 26 Apr 05 | Mark-to-Markets USD | -1,425 00 | 0 00 | 0 00 | -570 00 | -855 00 | -570 00 | -855 00 |
| 30 Jun 05 | 30 Jun 05 | Mark-to-Markets USD | -437 50 | 0 00 | 0 00 | -175 00 | -262 50 | -175 00 | -262 50 |
| 09 Mar 05 | 09 Mar 05 | Mark-to-Markets USD | -4,275 00 | 0 00 | 0 00 | -1,710 00 | -2,565 00 | -1,710 00 | -2,565 00 |
| 03 Nov 05 | 03 Nov 05 | Mark-to-Markets USD | -24,343 75 | 0 00 | 0 00 | -9,737 50 | -14,606 25 | -9,737 50 | -14,606 25 |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD - PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | |
|-----------------------------|----------------------|--------------------|------------|-------------|------------|
| Trade Date | Security Description | Market | Total | Short Term | Long Term |
| Value Date | Acquisition Date | Short Term | Long Term | Translation | Short Term |
| Mark-to-Markets | | | | | |
| Futures | | | | | |
| Futures | | | | | |
| United States dollar | | | | | |
| 11 Jul 05 | Mark-to-Markets USD | -449 95 | -674 93 | 0 00 | -449 95 |
| 11 Jul 05 | | | | | -674 93 |
| 14 Sep 05 | Mark-to-Markets USD | 937 52 | 1,406 28 | 0 00 | 937 52 |
| 14 Sep 05 | | | | | 1,406 28 |
| 18 Mar 05 | Mark-to-Markets USD | -2,470 00 | -3,705 00 | 0 00 | -2,470 00 |
| 18 Mar 05 | | | | | -3,705 00 |
| 29 Nov 05 | Mark-to-Markets USD | -10,875 00 | -16,312 50 | 0 00 | -10,875 00 |
| 29 Nov 05 | | | | | -16,312 50 |
| 01 Feb 05 | Mark-to-Markets USD | 393 62 | 590 44 | 0 00 | 393 62 |
| 01 Feb 05 | | | | | 590 44 |
| 01 Jun 05 | Mark-to-Markets USD | 13,585 00 | 20,377 50 | 0 00 | 13,585 00 |
| 01 Jun 05 | | | | | 20,377 50 |
| 30 Jun 05 | Mark-to-Markets USD | 15,912 50 | 23,868 75 | 0 00 | 15,912 50 |
| 30 Jun 05 | | | | | 23,868 75 |
| 16 Feb 05 | Mark-to-Markets USD | -16,055 00 | -24,082 50 | 0 00 | -16,055 00 |
| 16 Feb 05 | | | | | -24,082 50 |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

Account Number **DDF03**
13-7043679
 DD- PIMCO

◆ **Realized Gain/Loss Detail - Taxable**

| | | Realized gain/loss | | | |
|------------|----------------------|--------------------|-----------|------------|-----------|
| Trade Date | Security Description | Market | Total | Short Term | Long Term |
| Value Date | Acquisition Date | Short Term | Long Term | Short Term | Long Term |

Mark-to-Markets

Futures

Futures

United States dollar

| | | | | | | | | | | |
|-----------|-----------------|-----|------|------------|------|------------|------------|------|------------|------------|
| 31 May 05 | Mark-to-Markets | USD | 0.00 | 50,531.25 | 0.00 | 20,212.50 | 30,318.75 | 0.00 | 20,212.50 | 30,318.75 |
| 31 May 05 | | | | | | | | | | |
| 01 Jun 05 | Mark-to-Markets | USD | 0.00 | 2,012.50 | 0.00 | 805.00 | 1,207.50 | 0.00 | 805.00 | 1,207.50 |
| 01 Jun 05 | | | | | | | | | | |
| 06 Dec 05 | Mark-to-Markets | USD | 0.00 | -5,312.50 | 0.00 | -2,125.00 | -3,187.50 | 0.00 | -2,125.00 | -3,187.50 |
| 06 Dec 05 | | | | | | | | | | |
| 24 May 05 | Mark-to-Markets | USD | 0.00 | -9,750.00 | 0.00 | -3,900.00 | -5,850.00 | 0.00 | -3,900.00 | -5,850.00 |
| 24 May 05 | | | | | | | | | | |
| 09 Nov 05 | Mark-to-Markets | USD | 0.00 | -29,250.00 | 0.00 | -11,700.00 | -17,550.00 | 0.00 | -11,700.00 | -17,550.00 |
| 09 Nov 05 | | | | | | | | | | |
| 01 Sep 05 | Mark-to-Markets | USD | 0.00 | 74,100.00 | 0.00 | 29,640.00 | 44,460.00 | 0.00 | 29,640.00 | 44,460.00 |
| 01 Sep 05 | | | | | | | | | | |
| 21 Apr 05 | Mark-to-Markets | USD | 0.00 | -12,825.00 | 0.00 | -5,130.00 | -7,695.00 | 0.00 | -5,130.00 | -7,695.00 |
| 21 Apr 05 | | | | | | | | | | |
| 07 Sep 05 | Mark-to-Markets | USD | 0.00 | -17,550.00 | 0.00 | -7,020.00 | -10,530.00 | 0.00 | -7,020.00 | -10,530.00 |
| 07 Sep 05 | | | | | | | | | | |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | |
|-----------------------------|----------------------|--------------------|------------|------|------------|------------|-----------|-------------|------------|------------|--|
| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Market | Long Term | Translation | Short Term | Total | |
| Value Date | Acquisition Date | | | | | | | | | | |
| Mark-to-Markets | | | | | | | | | | | |
| Futures | | | | | | | | | | | |
| Futures | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | |
| 07 Jul 05 | Mark-to-Markets USD | 0.00 | -5,250.00 | 0.00 | -2,100.00 | -3,150.00 | | 0.00 | -2,100.00 | -3,150.00 | |
| 07 Jul 05 | | | | | | | | | | | |
| 10 May 05 | Mark-to-Markets USD | 0.00 | 5,225.00 | 0.00 | 2,090.00 | 3,135.00 | | 0.00 | 2,090.00 | 3,135.00 | |
| 10 May 05 | | | | | | | | | | | |
| 10 Jun 05 | Mark-to-Markets USD | 0.00 | -3,234.33 | 0.00 | -1,293.73 | -1,940.60 | | 0.00 | -1,293.73 | -1,940.60 | |
| 10 Jun 05 | | | | | | | | | | | |
| 15 Sep 05 | Mark-to-Markets USD | 0.00 | -32,156.25 | 0.00 | -12,862.50 | -19,293.75 | | 0.00 | -12,862.50 | -19,293.75 | |
| 15 Sep 05 | | | | | | | | | | | |
| 01 Jul 05 | Mark-to-Markets USD | 0.00 | -1,750.00 | 0.00 | -700.00 | -1,050.00 | | 0.00 | -700.00 | -1,050.00 | |
| 01 Jul 05 | | | | | | | | | | | |
| 23 May 05 | Mark-to-Markets USD | 0.00 | 2,109.33 | 0.00 | 843.73 | 1,265.60 | | 0.00 | 843.73 | 1,265.60 | |
| 23 May 05 | | | | | | | | | | | |
| 21 Jun 05 | Mark-to-Markets USD | 0.00 | 87.50 | 0.00 | 35.00 | 52.50 | | 0.00 | 35.00 | 52.50 | |
| 21 Jun 05 | | | | | | | | | | | |
| 19 Aug 05 | Mark-to-Markets USD | 0.00 | 1,093.80 | 0.00 | 437.52 | 656.28 | | 0.00 | 437.52 | 656.28 | |
| 19 Aug 05 | | | | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | |
|------------|----------------------|--------------------|-----------|
| Trade Date | Security Description | Market | Total |
| Value Date | Acquisition Date | Short Term | Long Term |

Mark-to-Markets

Futures

Futures

United States dollar

| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term |
|------------|----------------------|------------|------------|------|------------|------------|-------------|------------|------------|
| 18 Oct 05 | Mark-to-Markets USD | 0 00 | 3,843 75 | 0 00 | 1,537 50 | 2,306 25 | 0 00 | 1,537 50 | 2,306 25 |
| 18 Oct 05 | | | | | | | | | |
| 10 Nov 05 | Mark-to-Markets USD | 0 00 | 19,687 50 | 0 00 | 7,875 00 | 11,812 50 | 0 00 | 7,875 00 | 11,812 50 |
| 10 Nov 05 | | | | | | | | | |
| 24 Jan 05 | Mark-to-Markets USD | 0 00 | 3,937 50 | 0 00 | 1,575 00 | 2,362 50 | 0 00 | 1,575 00 | 2,362 50 |
| 24 Jan 05 | | | | | | | | | |
| 21 Dec 05 | Mark-to-Markets USD | 0 00 | -6,750 00 | 0 00 | -2,700 00 | -4,050 00 | 0 00 | -2,700 00 | -4,050 00 |
| 21 Dec 05 | | | | | | | | | |
| 30 Aug 05 | Mark-to-Markets USD | 0 00 | -7,031 30 | 0 00 | -2,812 52 | -4,218 78 | 0 00 | -2,812 52 | -4,218 78 |
| 30 Aug 05 | | | | | | | | | |
| 01 Jun 05 | Mark-to-Markets USD | 0 00 | -15,750 00 | 0 00 | -6,300 00 | -9,450 00 | 0 00 | -6,300 00 | -9,450 00 |
| 01 Jun 05 | | | | | | | | | |
| 05 Sep 05 | Mark-to-Markets USD | 0 00 | 937 20 | 0 00 | 374 88 | 562 32 | 0 00 | 374 88 | 562 32 |
| 05 Sep 05 | | | | | | | | | |
| 26 Sep 05 | Mark-to-Markets USD | 0 00 | -20,500 00 | 0 00 | -8,200 00 | -12,300 00 | 0 00 | -8,200 00 | -12,300 00 |
| 26 Sep 05 | | | | | | | | | |

STATIST

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | |
|-----------------------------|----------------------|--------------------|------------|-------------|-----------------------|
| Trade Date | Security Description | Market | Total | Short Term | Long Term |
| Value Date | Acquisition Date | Short Term | Long Term | Translation | Short Term |
| Mark-to-Markets | | | | | |
| Futures | | | | | |
| Futures | | | | | |
| United States dollar | | | | | |
| 12 May 05 | Mark-to-Markets USD | 950 00 | 1,425 00 | 0 00 | 950 00 1,425 00 |
| 12 May 05 | | | | | |
| 09 Jun 05 | Mark-to-Markets USD | -315 00 | -472 50 | 0 00 | -315 00 -472 50 |
| 09 Jun 05 | | | | | |
| 17 Mar 05 | Mark-to-Markets USD | 1,140 00 | 1,710 00 | 0 00 | 1,140 00 1,710 00 |
| 17 Mar 05 | | | | | |
| 07 Oct 05 | Mark-to-Markets USD | -1,750 00 | -2,625 00 | 0 00 | -1,750 00 -2,625 00 |
| 07 Oct 05 | | | | | |
| 31 Jan 05 | Mark-to-Markets USD | 2,850 00 | 4,275 00 | 0 00 | 2,850 00 4,275 00 |
| 31 Jan 05 | | | | | |
| 27 Jul 05 | Mark-to-Markets USD | -210 00 | -315 00 | 0 00 | -210 00 -315 00 |
| 27 Jul 05 | | | | | |
| 10 Jun 05 | Mark-to-Markets USD | -16,055 00 | -24,082 50 | 0 00 | -16,055 00 -24,082 50 |
| 10 Jun 05 | | | | | |
| 03 Jun 05 | Mark-to-Markets USD | -18,375 00 | -27,562 50 | 0 00 | -18,375 00 -27,562 50 |
| 03 Jun 05 | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

◆ **Realized Gain/Loss Detail - Taxable**

13-7043679
Account number DDF03

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Realized gain/loss

| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Market | Long Term | Translation | Short Term | Long Term | Total |
|-----------------------------|----------------------|------------|------------------|------------|------------|------|------------|-----------|-----------|-------------|------------|-----------|-------|
| Mark-to-Markets | | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | | |
| 13 Jul 05 | Mark-to-Markets | USD | | 0.00 | -262.50 | 0.00 | -105.00 | -157.50 | | 0.00 | -105.00 | -157.50 | |
| 13 Jul 05 | | | | | | | | | | | | | |
| 15 Aug 05 | Mark-to-Markets | USD | | 0.00 | -15,312.50 | 0.00 | -6,125.00 | -9,187.50 | | 0.00 | -6,125.00 | -9,187.50 | |
| 15 Aug 05 | | | | | | | | | | | | | |
| 11 Oct 05 | Mark-to-Markets | USD | | 0.00 | -1,337.50 | 0.00 | -535.00 | -802.50 | | 0.00 | -535.00 | -802.50 | |
| 11 Oct 05 | | | | | | | | | | | | | |
| 29 Sep 05 | Mark-to-Markets | USD | | 0.00 | -1,337.50 | 0.00 | -535.00 | -802.50 | | 0.00 | -535.00 | -802.50 | |
| 29 Sep 05 | | | | | | | | | | | | | |
| 23 Aug 05 | Mark-to-Markets | USD | | 0.00 | 262.50 | 0.00 | 105.00 | 157.50 | | 0.00 | 105.00 | 157.50 | |
| 23 Aug 05 | | | | | | | | | | | | | |
| 28 Sep 05 | Mark-to-Markets | USD | | 0.00 | -1,718.70 | 0.00 | -687.48 | -1,031.22 | | 0.00 | -687.48 | -1,031.22 | |
| 28 Sep 05 | | | | | | | | | | | | | |
| 22 Apr 05 | Mark-to-Markets | USD | | 0.00 | 1,900.00 | 0.00 | 760.00 | 1,140.00 | | 0.00 | 760.00 | 1,140.00 | |
| 22 Apr 05 | | | | | | | | | | | | | |
| 02 Sep 05 | Mark-to-Markets | USD | | 0.00 | -7,656.25 | 0.00 | -3,062.50 | -4,593.75 | | 0.00 | -3,062.50 | -4,593.75 | |
| 02 Sep 05 | | | | | | | | | | | | | |

STMT 1ST

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date Value Date | Security Description Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | |
|-----------------------------|--|------------|------------|------|------------|------------|-------------|--------------------|------------|
| | | | | | Short Term | Long Term | | Short Term | Long Term |
| Mark-to-Markets | | | | | | | | | |
| Futures | | | | | | | | | |
| Futures | | | | | | | | | |
| United States dollar | | | | | | | | | |
| 20 Dec 05 | Mark-to-Markets USD | 0.00 | -15,312.50 | 0.00 | -6,125.00 | -9,187.50 | 0.00 | -6,125.00 | -9,187.50 |
| 20 Dec 05 | | | | | | | | | |
| 30 Aug 05 | Mark-to-Markets USD | 0.00 | 1,837.50 | 0.00 | 735.00 | 1,102.50 | 0.00 | 735.00 | 1,102.50 |
| 30 Aug 05 | | | | | | | | | |
| 11 May 05 | Mark-to-Markets USD | 0.00 | 6,175.00 | 0.00 | 2,470.00 | 3,705.00 | 0.00 | 2,470.00 | 3,705.00 |
| 11 May 05 | | | | | | | | | |
| 18 Jul 05 | Mark-to-Markets USD | 0.00 | 4,500.00 | 0.00 | 1,800.00 | 2,700.00 | 0.00 | 1,800.00 | 2,700.00 |
| 18 Jul 05 | | | | | | | | | |
| 18 Jul 05 | Mark-to-Markets USD | 0.00 | -350.00 | 0.00 | -140.00 | -210.00 | 0.00 | -140.00 | -210.00 |
| 18 Jul 05 | | | | | | | | | |
| 27 Jun 05 | Mark-to-Markets USD | 0.00 | -6,175.00 | 0.00 | -2,470.00 | -3,705.00 | 0.00 | -2,470.00 | -3,705.00 |
| 27 Jun 05 | | | | | | | | | |
| 14 Nov 05 | Mark-to-Markets USD | 0.00 | -21,875.00 | 0.00 | -8,750.00 | -13,125.00 | 0.00 | -8,750.00 | -13,125.00 |
| 14 Nov 05 | | | | | | | | | |
| 13 Dec 05 | Mark-to-Markets USD | 0.00 | -1,406.30 | 0.00 | -562.52 | -843.78 | 0.00 | -562.52 | -843.78 |
| 13 Dec 05 | | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679

Account number DDF03

DD-PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | |
|-----------------------------|----------------------|------------------|------------|------------|------|------------|------------|-------------|--------------------|------------|
| | | | | | | Short Term | Long Term | | Short Term | Long Term |
| Mark-to-Markets | | | | | | | | | | |
| Futures | | | | | | | | | | |
| Futures | | | | | | | | | | |
| United States dollar | | | | | | | | | | |
| 13 Jun 05 | Mark-to-Markets | USD | 0 00 | -26,031 25 | 0 00 | -10,412 50 | -15,618 75 | 0 00 | -10,412 50 | -15,618 75 |
| 01 Nov 05 | Mark-to-Markets | USD | 0 00 | 937 50 | 0 00 | 375 00 | 562 50 | 0 00 | 375 00 | 562 50 |
| 16 Mar 05 | Mark-to-Markets | USD | 0 00 | 3,087 50 | 0 00 | 1,235 00 | 1,852 50 | 0 00 | 1,235 00 | 1,852 50 |
| 15 Jul 05 | Mark-to-Markets | USD | 0 00 | -175 00 | 0 00 | -70 00 | -105 00 | 0 00 | -70 00 | -105 00 |
| 25 Nov 05 | Mark-to-Markets | USD | 0 00 | 10,937 50 | 0 00 | 4,375 00 | 6,562 50 | 0 00 | 4,375 00 | 6,562 50 |
| 04 Apr 05 | Mark-to-Markets | USD | 0 00 | -12,350 00 | 0 00 | -4,940 00 | -7,410 00 | 0 00 | -4,940 00 | -7,410 00 |
| 06 Apr 05 | Mark-to-Markets | USD | 0 00 | 9,187 50 | 0 00 | 3,675 00 | 5,512 50 | 0 00 | 3,675 00 | 5,512 50 |
| 21 Oct 05 | Mark-to-Markets | USD | 0 00 | 4,012 50 | 0 00 | 1,605 00 | 2,407 50 | 0 00 | 1,605 00 | 2,407 50 |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | |
|-----------------------------|----------------------|--------------------|-----------|------------|-----------|
| Trade Date | Security Description | Market | Total | Short Term | Long Term |
| Value Date | Acquisition Date | Short Term | Long Term | Short Term | Long Term |
| Mark-to-Markets | | | | | |
| Futures | | | | | |
| Futures | | | | | |
| United States dollar | | | | | |
| 19 Apr 05 | Mark-to-Markets USD | 2,470 00 | 3,705 00 | 2,470 00 | 3,705 00 |
| 19 Apr 05 | | 0 00 | 0 00 | 0 00 | 0 00 |
| 08 Apr 05 | Mark-to-Markets USD | -1,520 00 | -2,280 00 | -1,520 00 | -2,280 00 |
| 08 Apr 05 | | 0 00 | 0 00 | 0 00 | 0 00 |
| 14 Feb 05 | Mark-to-Markets USD | -6,175 00 | -9,262 50 | -6,175 00 | -9,262 50 |
| 14 Feb 05 | | 0 00 | 0 00 | 0 00 | 0 00 |
| 07 Oct 05 | Mark-to-Markets USD | 2,050 00 | 3,075 00 | 2,050 00 | 3,075 00 |
| 07 Oct 05 | | 0 00 | 0 00 | 0 00 | 0 00 |
| 08 Jun 05 | Mark-to-Markets USD | 2,100 00 | 3,150 00 | 2,100 00 | 3,150 00 |
| 08 Jun 05 | | 0 00 | 0 00 | 0 00 | 0 00 |
| 11 Jul 05 | Mark-to-Markets USD | -105 00 | -157 50 | -105 00 | -157 50 |
| 11 Jul 05 | | 0 00 | 0 00 | 0 00 | 0 00 |
| 25 Nov 05 | Mark-to-Markets USD | -1,250 00 | -1,875 00 | -1,250 00 | -1,875 00 |
| 25 Nov 05 | | 0 00 | 0 00 | 0 00 | 0 00 |
| 23 Sep 05 | Mark-to-Markets USD | -5,885 00 | -8,827 50 | -5,885 00 | -8,827 50 |
| 23 Sep 05 | | 0 00 | 0 00 | 0 00 | 0 00 |

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Doris Duke Charitable Foundation

13-7043679

Account number DDF03

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◆ **Realized Gain/Loss Detail - Taxable**

| | | Realized gain/loss | |
|------------|----------------------|--------------------|-----------|
| Trade Date | Security Description | Market | Total |
| Value Date | Acquisition Date | Short Term | Long Term |

Mark-to-Markets

Futures

Futures

United States dollar

| | | | | | | | |
|-----------|---------------------|-----------|------------|------|------|-----------|------------|
| 25 Feb 05 | Mark-to-Markets USD | 120 20 | 180 31 | 0 00 | 0 00 | 120 20 | 180 31 |
| 25 Feb 05 | | | | | | | 180 31 |
| 21 Jan 05 | Mark-to-Markets USD | 14,820 00 | 22,230 00 | 0 00 | 0 00 | 14,820 00 | 22,230 00 |
| 21 Jan 05 | | | | | | | 22,230 00 |
| 01 Dec 05 | Mark-to-Markets USD | -7,000 00 | -10,500 00 | 0 00 | 0 00 | -7,000 00 | -10,500 00 |
| 01 Dec 05 | | | | | | | -10,500 00 |
| 15 Aug 05 | Mark-to-Markets USD | 2,100 00 | 3,150 00 | 0 00 | 0 00 | 2,100 00 | 3,150 00 |
| 15 Aug 05 | | | | | | | 3,150 00 |
| 11 Jul 05 | Mark-to-Markets USD | -2,470 00 | -3,705 00 | 0 00 | 0 00 | -2,470 00 | -3,705 00 |
| 11 Jul 05 | | | | | | | -3,705 00 |
| 01 Sep 05 | Mark-to-Markets USD | -812 48 | -1,218 72 | 0 00 | 0 00 | -812 48 | -1,218 72 |
| 01 Sep 05 | | | | | | | -1,218 72 |
| 19 Aug 05 | Mark-to-Markets USD | -3,705 00 | -5,557 50 | 0 00 | 0 00 | -3,705 00 | -5,557 50 |
| 19 Aug 05 | | | | | | | -5,557 50 |
| 24 Feb 05 | Mark-to-Markets USD | -8,645 00 | -12,967 50 | 0 00 | 0 00 | -8,645 00 | -12,967 50 |
| 24 Feb 05 | | | | | | | -12,967 50 |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

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

Mark-to-Markets

Futures

Futures

United States dollar

| | | | | | | | | | | | |
|-----------|---------------------|------------|------------|------|------|------------|------|------|------|------------|------------|
| 31 May 05 | Mark-to-Markets USD | 900 00 | 1,350 00 | 0 00 | 0 00 | 2,250 00 | 0 00 | 0 00 | 0 00 | 900 00 | 1,350 00 |
| 31 May 05 | | | | | | | | | | | |
| 17 Aug 05 | Mark-to-Markets USD | -70 00 | -105 00 | 0 00 | 0 00 | -175 00 | 0 00 | 0 00 | 0 00 | -70 00 | -105 00 |
| 17 Aug 05 | | | | | | | | | | | |
| 23 May 05 | Mark-to-Markets USD | -10,050 05 | -15,075 07 | 0 00 | 0 00 | -25,125 12 | 0 00 | 0 00 | 0 00 | -10,050 05 | -15,075 07 |
| 23 May 05 | | | | | | | | | | | |
| 09 Aug 05 | Mark-to-Markets USD | 6,125 00 | 9,187 50 | 0 00 | 0 00 | 15,312 50 | 0 00 | 0 00 | 0 00 | 6,125 00 | 9,187 50 |
| 09 Aug 05 | | | | | | | | | | | |
| 11 Feb 05 | Mark-to-Markets USD | -2,660 00 | -3,990 00 | 0 00 | 0 00 | -6,650 00 | 0 00 | 0 00 | 0 00 | -2,660 00 | -3,990 00 |
| 11 Feb 05 | | | | | | | | | | | |
| 28 Oct 05 | Mark-to-Markets USD | -4,375 00 | -6,562 50 | 0 00 | 0 00 | -10,937 50 | 0 00 | 0 00 | 0 00 | -4,375 00 | -6,562 50 |
| 28 Oct 05 | | | | | | | | | | | |
| 06 Oct 05 | Mark-to-Markets USD | 4,375 00 | 6,562 50 | 0 00 | 0 00 | 10,937 50 | 0 00 | 0 00 | 0 00 | 4,375 00 | 6,562 50 |
| 06 Oct 05 | | | | | | | | | | | |
| 08 Feb 05 | Mark-to-Markets USD | 4,275 00 | 6,412 50 | 0 00 | 0 00 | 10,687 50 | 0 00 | 0 00 | 0 00 | 4,275 00 | 6,412 50 |
| 08 Feb 05 | | | | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679
Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | |
|-----------------------------|----------------------|------------|------------------|------------|------------|------|------------|------------|-------------|--------------------|------------|
| | | | | | | | Short Term | Long Term | | Short Term | Long Term |
| Mark-to-Markets | | | | | | | | | | | |
| Futures | | | | | | | | | | | |
| Futures | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | |
| 27 Oct 05 | Mark-to-Markets USD | | | 0.00 | 14,093.75 | 0.00 | 5,637.50 | 8,456.25 | 0.00 | 5,637.50 | 8,456.25 |
| 27 Oct 05 | | | | | | | | | | | |
| 14 Nov 05 | Mark-to-Markets USD | | | 0.00 | 3,281.20 | 0.00 | 1,312.48 | 1,968.72 | 0.00 | 1,312.48 | 1,968.72 |
| 14 Nov 05 | | | | | | | | | | | |
| 02 Sep 05 | Mark-to-Markets USD | | | 0.00 | -24,700.00 | 0.00 | -9,880.00 | -14,820.00 | 0.00 | -9,880.00 | -14,820.00 |
| 02 Sep 05 | | | | | | | | | | | |
| 20 Jun 05 | Mark-to-Markets USD | | | 0.00 | -6,175.00 | 0.00 | -2,470.00 | -3,705.00 | 0.00 | -2,470.00 | -3,705.00 |
| 20 Jun 05 | | | | | | | | | | | |
| 19 Sep 05 | Mark-to-Markets USD | | | 0.00 | -1,562.50 | 0.00 | -625.00 | -937.50 | 0.00 | -625.00 | -937.50 |
| 19 Sep 05 | | | | | | | | | | | |
| 10 Nov 05 | Mark-to-Markets USD | | | 0.00 | -4,531.20 | 0.00 | -1,812.48 | -2,718.72 | 0.00 | -1,812.48 | -2,718.72 |
| 10 Nov 05 | | | | | | | | | | | |
| 17 Mar 05 | Mark-to-Markets USD | | | 0.00 | 13,437.50 | 0.00 | 5,375.00 | 8,062.50 | 0.00 | 5,375.00 | 8,062.50 |
| 17 Mar 05 | | | | | | | | | | | |
| 02 Jun 05 | Mark-to-Markets USD | | | 0.00 | -175.00 | 0.00 | -70.00 | -105.00 | 0.00 | -70.00 | -105.00 |
| 02 Jun 05 | | | | | | | | | | | |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | | Security Description | Realized gain/loss | | Market | | Total | | |
|-----------------------------|------------------|----------------------|--------------------|------------|--------|------------|-----------|------------|-----------|
| Value Date | Acquisition Date | | Shares/Par | Proceeds | Cost | Short Term | Long Term | Short Term | Long Term |
| Mark-to-Markets | | | | | | | | | |
| Futures | | | | | | | | | |
| Futures | | | | | | | | | |
| United States dollar | | | | | | | | | |
| 23 May 05 | | Mark-to-Markets USD | 0.00 | -11,250.00 | 0.00 | -4,500.00 | -6,750.00 | -4,500.00 | -6,750.00 |
| 23 May 05 | | | | | | | | | |
| 31 May 05 | | Mark-to-Markets USD | 0.00 | 875.00 | 0.00 | 350.00 | 525.00 | 350.00 | 525.00 |
| 31 May 05 | | | | | | | | | |
| 04 Feb 05 | | Mark-to-Markets USD | 0.00 | 7,125.00 | 0.00 | 2,850.00 | 4,275.00 | 2,850.00 | 4,275.00 |
| 04 Feb 05 | | | | | | | | | |
| 07 Mar 05 | | Mark-to-Markets USD | 0.00 | -2,850.00 | 0.00 | -1,140.00 | -1,710.00 | -1,140.00 | -1,710.00 |
| 07 Mar 05 | | | | | | | | | |
| 14 Jun 05 | | Mark-to-Markets USD | 0.00 | 7,125.12 | 0.00 | 2,850.05 | 4,275.07 | 2,850.05 | 4,275.07 |
| 14 Jun 05 | | | | | | | | | |
| 20 May 05 | | Mark-to-Markets USD | 0.00 | -1,874.88 | 0.00 | -749.95 | -1,124.93 | -749.95 | -1,124.93 |
| 20 May 05 | | | | | | | | | |
| 29 Jun 05 | | Mark-to-Markets USD | 0.00 | -9,262.50 | 0.00 | -3,705.00 | -5,557.50 | -3,705.00 | -5,557.50 |
| 29 Jun 05 | | | | | | | | | |
| 29 Nov 05 | | Mark-to-Markets USD | 0.00 | -1,337.50 | 0.00 | -535.00 | -802.50 | -535.00 | -802.50 |
| 29 Nov 05 | | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679
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DD-PIMCO

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◆ **Realized Gain/Loss Detail - Taxable**

| | | Realized gain/loss | | | | | | | |
|-----------------------------|----------------------|--------------------|-----------|------------|-----------|-------------|------------|-----------|-----------|
| Trade Date | Security Description | Market | Total | Short Term | Long Term | Translation | Short Term | Long Term | Total |
| Value Date | Acquisition Date | Cost | Proceeds | Shares/Par | Cost | Proceeds | Shares/Par | Cost | Proceeds |
| Mark-to-Markets | | | | | | | | | |
| Futures | | | | | | | | | |
| Futures | | | | | | | | | |
| United States dollar | | | | | | | | | |
| 22 Nov 05 | Mark-to-Markets USD | 0 00 | 43,750 00 | 0 00 | 17,500 00 | 26,250 00 | 0 00 | 17,500 00 | 26,250 00 |
| 22 Nov 05 | | | | | | | | | |
| 07 Jun 05 | Mark-to-Markets USD | 0 00 | -9,000 00 | 0 00 | -3,600 00 | -5,400 00 | 0 00 | -3,600 00 | -5,400 00 |
| 07 Jun 05 | | | | | | | | | |
| 04 Aug 05 | Mark-to-Markets USD | 0 00 | 3,750 00 | 0 00 | 1,500 00 | 2,250 00 | 0 00 | 1,500 00 | 2,250 00 |
| 04 Aug 05 | | | | | | | | | |
| 07 Jun 05 | Mark-to-Markets USD | 0 00 | 525 00 | 0 00 | 210 00 | 315 00 | 0 00 | 210 00 | 315 00 |
| 07 Jun 05 | | | | | | | | | |
| 13 May 05 | Mark-to-Markets USD | 0 00 | 24,700 00 | 0 00 | 9,880 00 | 14,820 00 | 0 00 | 9,880 00 | 14,820 00 |
| 13 May 05 | | | | | | | | | |
| 18 May 05 | Mark-to-Markets USD | 0 00 | 15,437 50 | 0 00 | 6,175 00 | 9,262 50 | 0 00 | 6,175 00 | 9,262 50 |
| 18 May 05 | | | | | | | | | |
| 07 Nov 05 | Mark-to-Markets USD | 0 00 | -1,406 20 | 0 00 | -562 48 | -843 72 | 0 00 | -562 48 | -843 72 |
| 07 Nov 05 | | | | | | | | | |
| 23 Dec 05 | Mark-to-Markets USD | 0 00 | -4,375 00 | 0 00 | -1,750 00 | -2,625 00 | 0 00 | -1,750 00 | -2,625 00 |
| 23 Dec 05 | | | | | | | | | |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | | |
|-----------------------------|----------------------|--------------------|------------------|------------|-----------|------|------------|-----------|-------------|------------|-----------|-------|
| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
| Mark-to-Markets | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | |
| 23 Jun 05 | Mark-to-Markets | USD | | 0 00 | -175 00 | 0 00 | -70 00 | -105 00 | 0 00 | -70 00 | -105 00 | |
| 23 Jun 05 | | | | | | | | | | | | |
| 31 Oct 05 | Mark-to-Markets | USD | | 0 00 | -4,375 00 | 0 00 | -1,750 00 | -2,625 00 | 0 00 | -1,750 00 | -2,625 00 | |
| 31 Oct 05 | | | | | | | | | | | | |
| 09 Dec 05 | Mark-to-Markets | USD | | 0 00 | -668 75 | 0 00 | -267 50 | -401 25 | 0 00 | -267 50 | -401 25 | |
| 09 Dec 05 | | | | | | | | | | | | |
| 13 Sep 05 | Mark-to-Markets | USD | | 0 00 | 4,387 50 | 0 00 | 1,755 00 | 2,632 50 | 0 00 | 1,755 00 | 2,632 50 | |
| 13 Sep 05 | | | | | | | | | | | | |
| 05 Apr 05 | Mark-to-Markets | USD | | 0 00 | -950 00 | 0 00 | -380 00 | -570 00 | 0 00 | -380 00 | -570 00 | |
| 05 Apr 05 | | | | | | | | | | | | |
| 01 Feb 05 | Mark-to-Markets | USD | | 0 00 | -1,187 50 | 0 00 | -475 00 | -712 50 | 0 00 | -475 00 | -712 50 | |
| 01 Feb 05 | | | | | | | | | | | | |
| 07 Feb 05 | Mark-to-Markets | USD | | 0 00 | 5,359 62 | 0 00 | 2,143 85 | 3,215 77 | 0 00 | 2,143 85 | 3,215 77 | |
| 07 Feb 05 | | | | | | | | | | | | |
| 23 Mar 05 | Mark-to-Markets | USD | | 0 00 | -3,800 00 | 0 00 | -1,520 00 | -2,280 00 | 0 00 | -1,520 00 | -2,280 00 | |
| 23 Mar 05 | | | | | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

◆ **Realized Gain/Loss Detail - Taxable**

Realized gain/loss _____

| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Long Term | Market | Translation | Short Term | Long Term | Total |
|------------|----------------------|------------|------------------|------------|----------|------|------------|-----------|--------|-------------|------------|-----------|-------|
|------------|----------------------|------------|------------------|------------|----------|------|------------|-----------|--------|-------------|------------|-----------|-------|

Mark-to-Markets

Futures

Futures

United States dollar

| | | | | | | | | | | | | | |
|-----------|-----------------|-----|--|------|------------|------|------------|------------|--|------|------------|------------|--|
| 18 Jul 05 | Mark-to-Markets | USD | | 0.00 | -9,262.50 | 0.00 | -3,705.00 | -5,557.50 | | 0.00 | -3,705.00 | -5,557.50 | |
| 09 Mar 05 | Mark-to-Markets | USD | | 0.00 | -60,562.50 | 0.00 | -24,225.00 | -36,337.50 | | 0.00 | -24,225.00 | -36,337.50 | |
| 10 Feb 05 | Mark-to-Markets | USD | | 0.00 | -3,325.00 | 0.00 | -1,330.00 | -1,995.00 | | 0.00 | -1,330.00 | -1,995.00 | |
| 03 Mar 05 | Mark-to-Markets | USD | | 0.00 | -2,375.00 | 0.00 | -950.00 | -1,425.00 | | 0.00 | -950.00 | -1,425.00 | |
| 10 Mar 05 | Mark-to-Markets | USD | | 0.00 | -950.00 | 0.00 | -380.00 | -570.00 | | 0.00 | -380.00 | -570.00 | |
| 14 Oct 05 | Mark-to-Markets | USD | | 0.00 | -3,843.75 | 0.00 | -1,537.50 | -2,306.25 | | 0.00 | -1,537.50 | -2,306.25 | |
| 29 Aug 05 | Mark-to-Markets | USD | | 0.00 | -4,593.75 | 0.00 | -1,837.50 | -2,756.25 | | 0.00 | -1,837.50 | -2,756.25 | |
| 08 Aug 05 | Mark-to-Markets | USD | | 0.00 | -12,250.00 | 0.00 | -4,900.00 | -7,350.00 | | 0.00 | -4,900.00 | -7,350.00 | |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | | Security Description | Shares/Par | Proceeds | Cost | Market | | Realized gain/loss | | Total |
|-----------------------------|------------------|----------------------|------------|------------|------|------------|------------|--------------------|-----------|------------|
| Value Date | Acquisition Date | | | | | Short Term | Long Term | Short Term | Long Term | |
| Mark-to-Markets | | | | | | | | | | |
| Futures | | | | | | | | | | |
| Futures | | | | | | | | | | |
| United States dollar | | | | | | | | | | |
| 21 Mar 05 | 21 Mar 05 | Mark-to-Markets USD | 0.00 | -1,425.00 | 0.00 | -570.00 | -855.00 | 0.00 | 0.00 | -855.00 |
| 30 Jun 05 | 30 Jun 05 | Mark-to-Markets USD | 0.00 | -18,525.00 | 0.00 | -7,410.00 | -11,115.00 | 0.00 | 0.00 | -11,115.00 |
| 12 May 05 | 12 May 05 | Mark-to-Markets USD | 0.00 | 1,125.00 | 0.00 | 450.00 | 675.00 | 0.00 | 0.00 | 675.00 |
| 17 May 05 | 17 May 05 | Mark-to-Markets USD | 0.00 | 281.25 | 0.00 | 112.50 | 168.75 | 0.00 | 0.00 | 168.75 |
| 15 Jun 05 | 15 Jun 05 | Mark-to-Markets USD | 0.00 | -262.50 | 0.00 | -105.00 | -157.50 | 0.00 | 0.00 | -157.50 |
| 10 Feb 05 | 10 Feb 05 | Mark-to-Markets USD | 0.00 | -21,612.50 | 0.00 | -8,645.00 | -12,967.50 | 0.00 | 0.00 | -12,967.50 |
| 07 Apr 05 | 07 Apr 05 | Mark-to-Markets USD | 0.00 | -950.00 | 0.00 | -380.00 | -570.00 | 0.00 | 0.00 | -570.00 |
| 24 Jun 05 | 24 Jun 05 | Mark-to-Markets USD | 0.00 | 700.00 | 0.00 | 280.00 | 420.00 | 0.00 | 0.00 | 420.00 |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-7043679

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | | Security Description | Realized gain/loss | | Market | | Total | |
|-----------------------------|------------------|----------------------|--------------------|------------|------------|------------|------------|------------|
| Value Date | Acquisition Date | | Cost | Proceeds | Short Term | Long Term | Short Term | Long Term |
| Mark-to-Markets | | | | | | | | |
| Futures | | | | | | | | |
| Futures | | | | | | | | |
| United States dollar | | | | | | | | |
| 08 Mar 05 | 08 Mar 05 | Mark-to-Markets USD | 0 00 | -20,156 25 | -8,062 50 | -12,093 75 | -8,062 50 | -12,093 75 |
| 02 Jun 05 | 02 Jun 05 | Mark-to-Markets USD | 0 00 | 18,375 00 | 7,350 00 | 11,025 00 | 7,350 00 | 11,025 00 |
| 29 Dec 05 | 29 Dec 05 | Mark-to-Markets USD | 0 00 | 6,125 00 | 2,450 00 | 3,675 00 | 2,450 00 | 3,675 00 |
| 08 Jun 05 | 08 Jun 05 | Mark-to-Markets USD | 0 00 | -15,437 50 | -6,175 00 | -9,262 50 | -6,175 00 | -9,262 50 |
| 03 Feb 05 | 03 Feb 05 | Mark-to-Markets USD | 0 00 | -2,850 00 | -1,140 00 | -1,710 00 | -1,140 00 | -1,710 00 |
| 10 Nov 05 | 10 Nov 05 | Mark-to-Markets USD | 0 00 | 38,562 50 | 14,625 00 | 21,937 50 | 14,625 00 | 21,937 50 |
| 21 Dec 05 | 21 Dec 05 | Mark-to-Markets USD | 0 00 | -13,125 00 | -5,250 00 | -7,875 00 | -5,250 00 | -7,875 00 |
| 17 Nov 05 | 17 Nov 05 | Mark-to-Markets USD | 0 00 | 8,156 25 | 3,262 50 | 4,893 75 | 3,262 50 | 4,893 75 |

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01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | Total | |
|-----------------------------|----------------------|--------------------|------------|------------|-------------|------------|-----------|
| Trade Date | Security Description | Market | Short Term | Long Term | Translation | Short Term | Long Term |
| Value Date | Acquisition Date | Cost | Proceeds | Shares/Par | | | |
| Mark-to-Markets | | | | | | | |
| Futures | | | | | | | |
| Futures | | | | | | | |
| United States dollar | | | | | | | |
| 22 Apr 05 | Mark-to-Markets USD | 0 00 | 9,262 50 | 0 00 | 0 00 | 3,705 00 | 5,557 50 |
| 22 Apr 05 | | | | | | 3,705 00 | 5,557 50 |
| 18 Mar 05 | Mark-to-Markets USD | 0 00 | -8,062 50 | 0 00 | 0 00 | -3,225 00 | -4,837 50 |
| 18 Mar 05 | | | | | | -3,225 00 | -4,837 50 |
| 13 Jun 05 | Mark-to-Markets USD | 0 00 | -1,125 00 | 0 00 | 0 00 | -450 00 | -675 00 |
| 13 Jun 05 | | | | | | -450 00 | -675 00 |
| 16 Jun 05 | Mark-to-Markets USD | 0 00 | 1,265 58 | 0 00 | 0 00 | 506 23 | 759 35 |
| 16 Jun 05 | | | | | | 506 23 | 759 35 |
| 14 Mar 05 | Mark-to-Markets USD | 0 00 | 7,125 00 | 0 00 | 0 00 | 2,850 00 | 4,275 00 |
| 14 Mar 05 | | | | | | 2,850 00 | 4,275 00 |
| 06 Dec 05 | Mark-to-Markets USD | 0 00 | 28,437 50 | 0 00 | 0 00 | 11,375 00 | 17,062 50 |
| 06 Dec 05 | | | | | | 11,375 00 | 17,062 50 |
| 09 May 05 | Mark-to-Markets USD | 0 00 | 1,531 25 | 0 00 | 0 00 | 612 50 | 918 75 |
| 09 May 05 | | | | | | 612 50 | 918 75 |
| 22 Jul 05 | Mark-to-Markets USD | 0 00 | 33,687 50 | 0 00 | 0 00 | 13,475 00 | 20,212 50 |
| 22 Jul 05 | | | | | | 13,475 00 | 20,212 50 |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | | Security Description | Shares/Par | Proceeds | Cost | Market | | Realized gain/loss | |
|-----------------------------|------------------|----------------------|------------|-----------|------|------------|-----------|--------------------|-----------|
| Value Date | Acquisition Date | | | | | Short Term | Long Term | Translation | Total |
| Mark-to-Markets | | | | | | | | | |
| Futures | | | | | | | | | |
| Futures | | | | | | | | | |
| United States dollar | | | | | | | | | |
| 28 Apr 05 | 28 Apr 05 | Mark-to-Markets USD | 0.00 | 33,687.50 | 0.00 | 13,475.00 | 20,212.50 | 0.00 | 13,475.00 |
| 05 Aug 05 | 05 Aug 05 | Mark-to-Markets USD | 0.00 | -6,175.00 | 0.00 | -2,470.00 | -3,705.00 | 0.00 | -2,470.00 |
| 10 Mar 05 | 10 Mar 05 | Mark-to-Markets USD | 0.00 | 20,187.50 | 0.00 | 8,075.00 | 12,112.50 | 0.00 | 8,075.00 |
| 12 Apr 05 | 12 Apr 05 | Mark-to-Markets USD | 0.00 | 12,350.00 | 0.00 | 4,940.00 | 7,410.00 | 0.00 | 4,940.00 |
| 14 Jul 05 | 14 Jul 05 | Mark-to-Markets USD | 0.00 | -9,187.50 | 0.00 | -3,675.00 | -5,512.50 | 0.00 | -3,675.00 |
| 25 Feb 05 | 25 Feb 05 | Mark-to-Markets USD | 0.00 | 2,015.41 | 0.00 | 806.16 | 1,209.25 | 0.00 | 806.16 |
| 07 Jun 05 | 07 Jun 05 | Mark-to-Markets USD | 0.00 | 33,687.50 | 0.00 | 13,475.00 | 20,212.50 | 0.00 | 13,475.00 |
| 27 Oct 05 | 27 Oct 05 | Mark-to-Markets USD | 0.00 | 4,375.00 | 0.00 | 1,750.00 | 2,625.00 | 0.00 | 1,750.00 |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | |
|-----------------------------|----------------------|--------------------|-----------|-------------|------------|-----------|
| Trade Date | Security Description | Market | Total | Short Term | Long Term | |
| Value Date | Acquisition Date | Short Term | Long Term | Translation | Short Term | Long Term |
| Mark-to-Markets | | | | | | |
| Futures | | | | | | |
| Futures | | | | | | |
| United States dollar | | | | | | |
| 11 Feb 05 | Mark-to-Markets USD | -4,593 85 | -6,890 77 | 0 00 | -4,593 85 | -6,890 77 |
| 11 Feb 05 | | | | | | |
| 05 May 05 | Mark-to-Markets USD | 4,900 00 | 7,350 00 | 0 00 | 4,900 00 | 7,350 00 |
| 05 May 05 | | | | | | |
| 10 Mar 05 | Mark-to-Markets USD | 5,106 16 | 7,659 25 | 0 00 | 5,106 16 | 7,659 25 |
| 10 Mar 05 | | | | | | |
| 09 Dec 05 | Mark-to-Markets USD | 2,250 00 | 3,375 00 | 0 00 | 2,250 00 | 3,375 00 |
| 09 Dec 05 | | | | | | |
| 25 Feb 05 | Mark-to-Markets USD | -380 00 | -570 00 | 0 00 | -380 00 | -570 00 |
| 25 Feb 05 | | | | | | |
| 12 Aug 05 | Mark-to-Markets USD | 140 00 | 210 00 | 0 00 | 140 00 | 210 00 |
| 12 Aug 05 | | | | | | |
| 07 Oct 05 | Mark-to-Markets USD | 535 00 | 802 50 | 0 00 | 535 00 | 802 50 |
| 07 Oct 05 | | | | | | |
| 31 Aug 05 | Mark-to-Markets USD | -2,000 00 | -3,000 00 | 0 00 | -2,000 00 | -3,000 00 |
| 31 Aug 05 | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

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◆ **Realized Gain/Loss Detail - Taxable**

Realized gain/loss

| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
|------------|----------------------|------------|------------------|------------|----------|------|------------|-----------|-------------|------------|-----------|-------|
|------------|----------------------|------------|------------------|------------|----------|------|------------|-----------|-------------|------------|-----------|-------|

Mark-to-Markets

Futures

Futures

United States dollar

| | | | | | | | | | | | | |
|-----------|-----------------|-----|--|------|------------|------|------------|------------|------|------------|------------|--|
| 14 Dec 05 | Mark-to-Markets | USD | | 0.00 | 29,000.00 | 0.00 | 11,600.00 | 17,400.00 | 0.00 | 11,600.00 | 17,400.00 | |
| 14 Dec 05 | | | | | | | | | | | | |
| 01 Jun 05 | Mark-to-Markets | USD | | 0.00 | 4,500.00 | 0.00 | 1,800.00 | 2,700.00 | 0.00 | 1,800.00 | 2,700.00 | |
| 01 Jun 05 | | | | | | | | | | | | |
| 23 Sep 05 | Mark-to-Markets | USD | | 0.00 | -29,468.75 | 0.00 | -11,787.50 | -17,681.25 | 0.00 | -11,787.50 | -17,681.25 | |
| 23 Sep 05 | | | | | | | | | | | | |
| 19 May 05 | Mark-to-Markets | USD | | 0.00 | -16,843.75 | 0.00 | -6,737.50 | -10,106.25 | 0.00 | -6,737.50 | -10,106.25 | |
| 19 May 05 | | | | | | | | | | | | |
| 02 May 05 | Mark-to-Markets | USD | | 0.00 | 6,175.00 | 0.00 | 2,470.00 | 3,705.00 | 0.00 | 2,470.00 | 3,705.00 | |
| 02 May 05 | | | | | | | | | | | | |
| 22 Sep 05 | Mark-to-Markets | USD | | 0.00 | 7,406.25 | 0.00 | 2,962.50 | 4,443.75 | 0.00 | 2,962.50 | 4,443.75 | |
| 22 Sep 05 | | | | | | | | | | | | |
| 05 Oct 05 | Mark-to-Markets | USD | | 0.00 | 10,250.00 | 0.00 | 4,100.00 | 6,150.00 | 0.00 | 4,100.00 | 6,150.00 | |
| 05 Oct 05 | | | | | | | | | | | | |
| 30 Mar 05 | Mark-to-Markets | USD | | 0.00 | 4,218.66 | 0.00 | 1,687.46 | 2,531.20 | 0.00 | 1,687.46 | 2,531.20 | |
| 30 Mar 05 | | | | | | | | | | | | |

STMT '19T

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | |
|-----------------------------|----------------------|--------------------|-----------|-------------|------------|-----------|
| Trade Date | Security Description | Market | Total | Short Term | Long Term | |
| Value Date | Acquisition Date | Short Term | Long Term | Translation | Short Term | Long Term |
| <i>Mark-to-Markets</i> | | | | | | |
| Futures | | | | | | |
| Futures | | | | | | |
| United States dollar | | | | | | |
| 03 Jun 05 | Mark-to-Markets USD | 6,150 05 | 9,225 07 | 0 00 | 6,150 05 | 9,225 07 |
| 03 Jun 05 | | | | | | |
| 05 May 05 | Mark-to-Markets USD | 956 23 | 1,434 35 | 0 00 | 956 23 | 1,434 35 |
| 05 May 05 | | | | | | |
| 20 Jan 05 | Mark-to-Markets USD | 13,585 00 | 20,377 50 | 0 00 | 13,585 00 | 20,377 50 |
| 20 Jan 05 | | | | | | |
| 09 Jun 05 | Mark-to-Markets USD | -4,900 00 | -7,350 00 | 0 00 | -4,900 00 | -7,350 00 |
| 09 Jun 05 | | | | | | |
| 18 Aug 05 | Mark-to-Markets USD | 14,820 00 | 22,230 00 | 0 00 | 14,820 00 | 22,230 00 |
| 18 Aug 05 | | | | | | |
| 26 Jul 05 | Mark-to-Markets USD | -300 00 | -450 00 | 0 00 | -300 00 | -450 00 |
| 26 Jul 05 | | | | | | |
| 17 Oct 05 | Mark-to-Markets USD | 125 00 | 187 50 | 0 00 | 125 00 | 187 50 |
| 17 Oct 05 | | | | | | |
| 02 Sep 05 | Mark-to-Markets USD | -315 00 | -472 50 | 0 00 | -315 00 | -472 50 |
| 02 Sep 05 | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

13-20496 Per DDF03

DD-PIMCO

◆ **Realized Gain/Loss Detail - Taxable**

| | | Realized gain/loss | | | | Total | |
|-----------------------------|----------------------|--------------------|------------|------------|-------------|------------|------------|
| Trade Date | Security Description | Market | Short Term | Long Term | Translation | Short Term | Long Term |
| Value Date | Acquisition Date | Cost | Proceeds | Shares/Par | | | |
| Mark-to-Markets | | | | | | | |
| Futures | | | | | | | |
| Futures | | | | | | | |
| United States dollar | | | | | | | |
| 11 Apr 05 | Mark-to-Markets USD | 0.00 | 950.00 | 0.00 | 0.00 | 380.00 | 570.00 |
| 11 Apr 05 | | | | | | | |
| 22 Feb 05 | Mark-to-Markets USD | 0.00 | -6,175.00 | 0.00 | 0.00 | -2,470.00 | -3,705.00 |
| 22 Feb 05 | | | | | | | |
| 15 Jun 05 | Mark-to-Markets USD | 0.00 | 6,125.00 | 0.00 | 0.00 | 2,450.00 | 3,675.00 |
| 15 Jun 05 | | | | | | | |
| 12 Aug 05 | Mark-to-Markets USD | 0.00 | -13,125.12 | 0.00 | 0.00 | -5,250.05 | -7,875.07 |
| 12 Aug 05 | | | | | | | |
| 24 Jun 05 | Mark-to-Markets USD | 0.00 | 32,843.75 | 0.00 | 0.00 | 13,137.50 | 19,706.25 |
| 24 Jun 05 | | | | | | | |
| 03 Jan 05 | Mark-to-Markets USD | 0.00 | -5,812.50 | 0.00 | 0.00 | -2,325.00 | -3,487.50 |
| 03 Jan 05 | | | | | | | |
| 02 Nov 05 | Mark-to-Markets USD | 0.00 | -1,337.50 | 0.00 | 0.00 | -535.00 | -802.50 |
| 02 Nov 05 | | | | | | | |
| 06 Sep 05 | Mark-to-Markets USD | 0.00 | -25,687.50 | 0.00 | 0.00 | -10,275.00 | -15,412.50 |
| 06 Sep 05 | | | | | | | |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | |
|-----------------------------|----------------------|--------------------|------------|-------------|------------|
| Trade Date | Security Description | Cost | Market | Short Term | Long Term |
| Value Date | Acquisition Date | Shares/Par | Proceeds | Translation | Total |
| Mark-to-Markets | | | | | |
| Futures | | | | | |
| Futures | | | | | |
| United States dollar | | | | | |
| 29 Jul 05 | Mark-to-Markets USD | 0.00 | -50,531.25 | 0.00 | -30,318.75 |
| 29 Jul 05 | | | | | -20,212.50 |
| 01 Jul 05 | Mark-to-Markets USD | 0.00 | -21,612.50 | 0.00 | -12,967.50 |
| 01 Jul 05 | | | | | -8,645.00 |
| 10 Aug 05 | Mark-to-Markets USD | 0.00 | -87.50 | 0.00 | -52.50 |
| 10 Aug 05 | | | | | -35.00 |
| 19 Oct 05 | Mark-to-Markets USD | 0.00 | 5,125.00 | 0.00 | 3,075.00 |
| 19 Oct 05 | | | | | 2,050.00 |
| 21 Mar 05 | Mark-to-Markets USD | 0.00 | -1,343.75 | 0.00 | -806.25 |
| 21 Mar 05 | | | | | -537.50 |
| 04 Mar 05 | Mark-to-Markets USD | 0.00 | 2,375.00 | 0.00 | 1,425.00 |
| 04 Mar 05 | | | | | 950.00 |
| 14 Oct 05 | Mark-to-Markets USD | 0.00 | 781.20 | 0.00 | 468.72 |
| 14 Oct 05 | | | | | 312.48 |
| 02 Mar 05 | Mark-to-Markets USD | 0.00 | -5,937.50 | 0.00 | -3,562.50 |
| 02 Mar 05 | | | | | -2,375.00 |

AR3 Additional Checks | **Doris Duke Charitable Foundation**

13-7043679
Account number DDF03
DD- PIMCO

01 Jan 05 - 31 Dec 05

◆ **Realized Gain/Loss Detail - Taxable**

| | | Realized gain/loss | | | | | |
|-----------------------------|----------------------|--------------------|------------|-------------|------------|------------|------------|
| Trade Date | Security Description | Cost | Market | Translation | Short Term | Long Term | Total |
| Value Date | Acquisition Date | | | | | | |
| Mark-to-Markets | | | | | | | |
| Futures | | | | | | | |
| Futures | | | | | | | |
| United States dollar | | | | | | | |
| 17 Jun 05 | Mark-to-Markets USD | 0 00 | 1,200 00 | 0 00 | 1,200 00 | 1,800 00 | 1,800 00 |
| 17 Jun 05 | | | | | | | |
| 27 Jun 05 | Mark-to-Markets USD | 0 00 | 8,000 00 | 0 00 | 8,000 00 | 12,000 00 | 12,000 00 |
| 27 Jun 05 | | | | | | | |
| 24 Feb 05 | Mark-to-Markets USD | 0 00 | 23 24 | 0 00 | 23 24 | 34 85 | 34 85 |
| 24 Feb 05 | | | | | | | |
| 15 Dec 05 | Mark-to-Markets USD | 0 00 | -3,500 00 | 0 00 | -3,500 00 | -5,250 00 | -5,250 00 |
| 15 Dec 05 | | | | | | | |
| 22 Mar 05 | Mark-to-Markets USD | 0 00 | -12,350 00 | 0 00 | -12,350 00 | -18,525 00 | -18,525 00 |
| 22 Mar 05 | | | | | | | |
| 30 Mar 05 | Mark-to-Markets USD | 0 00 | 9,800 00 | 0 00 | 9,800 00 | 14,700 00 | 14,700 00 |
| 30 Mar 05 | | | | | | | |
| 23 Sep 05 | Mark-to-Markets USD | 0 00 | 2,250 00 | 0 00 | 2,250 00 | 3,375 00 | 3,375 00 |
| 23 Sep 05 | | | | | | | |
| 01 Jun 05 | Mark-to-Markets USD | 0 00 | 17,150 00 | 0 00 | 17,150 00 | 25,725 00 | 25,725 00 |
| 01 Jun 05 | | | | | | | |

STMT/ST

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | Total | |
|-----------------------------|----------------------|--------------------|------------|------------|-------------|------------|------------|
| Trade Date | Security Description | Market | Short Term | Long Term | Translation | Short Term | Long Term |
| Value Date | Acquisition Date | Cost | Proceeds | Shares/Par | | | |
| Mark-to-Markets | | | | | | | |
| Futures | | | | | | | |
| Futures | | | | | | | |
| United States dollar | | | | | | | |
| 23 Aug 05 | Mark-to-Markets USD | 0.00 | -1,250.00 | 0.00 | 0.00 | -500.00 | -750.00 |
| 08 Jul 05 | Mark-to-Markets USD | 0.00 | -27,787.50 | 0.00 | 0.00 | -11,115.00 | -16,672.50 |
| 22 Aug 05 | Mark-to-Markets USD | 0.00 | -156.30 | 0.00 | 0.00 | -62.52 | -93.78 |
| 04 Mar 05 | Mark-to-Markets USD | 0.00 | 38,000.00 | 0.00 | 0.00 | 15,200.00 | 22,800.00 |
| 19 Jul 05 | Mark-to-Markets USD | 0.00 | -5,624.88 | 0.00 | 0.00 | -2,249.95 | -3,374.93 |
| 06 Jun 05 | Mark-to-Markets USD | 0.00 | -6,175.00 | 0.00 | 0.00 | -2,470.00 | -3,705.00 |
| 07 Dec 05 | Mark-to-Markets USD | 0.00 | 1,250.00 | 0.00 | 0.00 | 500.00 | 750.00 |
| 31 Aug 05 | Mark-to-Markets USD | 0.00 | 95,712.50 | 0.00 | 0.00 | 38,285.00 | 57,427.50 |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

13-7043678
Account number DDF03
DD-PIMCO
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Doris Duke Charitable Foundation

◆ **Realized Gain/Loss Detail - Taxable**

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

Mark-to-Markets

Futures

Futures

United States dollar

| | | | | | | | | |
|-----------|-----------|---------------------|------|------------|-----------|-----------|-----------|-----------|
| 31 May 05 | 31 May 05 | Mark-to-Markets USD | 0.00 | 18,525.00 | 7,410.00 | 11,115.00 | 7,410.00 | 11,115.00 |
| 15 Dec 05 | 15 Dec 05 | Mark-to-Markets USD | 0.00 | -4,531.25 | -1,812.50 | -2,718.75 | -1,812.50 | -2,718.75 |
| 28 Nov 05 | 28 Nov 05 | Mark-to-Markets USD | 0.00 | 10,093.75 | 4,037.50 | 6,056.25 | 4,037.50 | 6,056.25 |
| 25 Nov 05 | 25 Nov 05 | Mark-to-Markets USD | 0.00 | 312.48 | 124.99 | 187.49 | 124.99 | 187.49 |
| 03 Oct 05 | 03 Oct 05 | Mark-to-Markets USD | 0.00 | -15,312.50 | -6,125.00 | -9,187.50 | -6,125.00 | -9,187.50 |
| 25 Jul 05 | 25 Jul 05 | Mark-to-Markets USD | 0.00 | -350.00 | -140.00 | -210.00 | -140.00 | -210.00 |
| 24 Feb 05 | 24 Feb 05 | Mark-to-Markets USD | 0.00 | -3,000.00 | -1,200.00 | -1,800.00 | -1,200.00 | -1,800.00 |
| 29 Jul 05 | 29 Jul 05 | Mark-to-Markets USD | 0.00 | 15,750.00 | 6,300.00 | 9,450.00 | 6,300.00 | 9,450.00 |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

13-7043679
 Account number DDF03
 DD-PIMCO
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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | |
|-----------------------------|----------------------|--------------------|------------|-------------|------------|
| Trade Date | Security Description | Cost | Market | Translation | Total |
| Value Date | Acquisition Date | | Short Term | Long Term | Short Term |
| | | | | | |
| <i>Mark-to-Markets</i> | | | | | |
| Futures | | | | | |
| Futures | | | | | |
| United States dollar | | | | | |
| 29 Jul 05 | Mark-to-Markets USD | 0 00 | -3,705 00 | -5,557 50 | -3,705 00 |
| 29 Jul 05 | | | | | -5,557 50 |
| 07 Sep 05 | Mark-to-Markets USD | 0 00 | -9,590 00 | -14,385 00 | -9,590 00 |
| 07 Sep 05 | | | | | -14,385 00 |
| 06 Sep 05 | Mark-to-Markets USD | 0 00 | 1,375 00 | 2,062 50 | 1,375 00 |
| 06 Sep 05 | | | | | 2,062 50 |
| 29 Jul 05 | Mark-to-Markets USD | 0 00 | -350 00 | -525 00 | -350 00 |
| 29 Jul 05 | | | | | -525 00 |
| 22 Feb 05 | Mark-to-Markets USD | 0 00 | -570 00 | -855 00 | -570 00 |
| 22 Feb 05 | | | | | -855 00 |
| 04 May 05 | Mark-to-Markets USD | 0 00 | 787 50 | 1,181 25 | 787 50 |
| 04 May 05 | | | | | 1,181 25 |
| 22 Nov 05 | Mark-to-Markets USD | 0 00 | 2,140 00 | 3,210 00 | 2,140 00 |
| 22 Nov 05 | | | | | 3,210 00 |
| 06 May 05 | Mark-to-Markets USD | 0 00 | -7,410 00 | -11,115 00 | -7,410 00 |
| 06 May 05 | | | | | -11,115 00 |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | |
|-----------------------------|----------------------|--------------------|------------|------------|------------|
| Trade Date | Security Description | Cost | Market | Short Term | Total |
| Value Date | Acquisition Date | | Short Term | Long Term | Long Term |
| <i>Mark-to-Markets</i> | | | | | |
| Futures | | | | | |
| Futures | | | | | |
| United States dollar | | | | | |
| 02 Mar 05 | Mark-to-Markets USD | 0.00 | 1,140.00 | 1,710.00 | 1,710.00 |
| 02 Mar 05 | | | | | |
| 11 Feb 05 | Mark-to-Markets USD | 0.00 | -13,585.00 | -20,377.50 | -20,377.50 |
| 11 Feb 05 | | | | | |
| 08 Dec 05 | Mark-to-Markets USD | 0.00 | 7,250.00 | 10,875.00 | 10,875.00 |
| 08 Dec 05 | | | | | |
| 27 Jun 05 | Mark-to-Markets USD | 0.00 | -1,049.95 | -1,574.93 | -1,574.93 |
| 27 Jun 05 | | | | | |
| 08 Jul 05 | Mark-to-Markets USD | 0.00 | 5,249.95 | 7,874.93 | 7,874.93 |
| 08 Jul 05 | | | | | |
| 20 Apr 05 | Mark-to-Markets USD | 0.00 | -4,940.00 | -7,410.00 | -7,410.00 |
| 20 Apr 05 | | | | | |
| 26 Aug 05 | Mark-to-Markets USD | 0.00 | -19,760.00 | -29,640.00 | -29,640.00 |
| 26 Aug 05 | | | | | |
| 25 Aug 05 | Mark-to-Markets USD | 0.00 | -375.00 | -562.50 | -562.50 |
| 25 Aug 05 | | | | | |

STMT/ST

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

13-7043679

Account number DDF03

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | Total | |
|-----------------------------|----------------------|--------------------|------------|-------------|-------------|------------|------------|
| Trade Date | Security Description | Market | Cost | Short Term | Long Term | Short Term | Long Term |
| Value Date | Acquisition Date | Shares/Par | Proceeds | Translation | Translation | | |
| <i>Mark-to-Markets</i> | | | | | | | |
| Futures | | | | | | | |
| Futures | | | | | | | |
| United States dollar | | | | | | | |
| 08 Mar 05 | Mark-to-Markets USD | 0.00 | -33,250.00 | 0.00 | -19,950.00 | -13,300.00 | -19,950.00 |
| 08 Mar 05 | | | | | | | |
| 28 Jan 05 | Mark-to-Markets USD | 0.00 | 33,962.50 | 0.00 | 20,377.50 | 13,585.00 | 20,377.50 |
| 28 Jan 05 | | | | | | | |
| 09 Aug 05 | Mark-to-Markets USD | 0.00 | -5,624.88 | 0.00 | -3,374.93 | -2,249.95 | -3,374.93 |
| 09 Aug 05 | | | | | | | |
| 09 Jun 05 | Mark-to-Markets USD | 0.00 | -18,525.00 | 0.00 | -11,115.00 | -7,410.00 | -11,115.00 |
| 09 Jun 05 | | | | | | | |
| 13 May 05 | Mark-to-Markets USD | 0.00 | 5,700.00 | 0.00 | 3,420.00 | 2,280.00 | 3,420.00 |
| 13 May 05 | | | | | | | |
| 04 Feb 05 | Mark-to-Markets USD | 0.00 | 33,962.50 | 0.00 | 20,377.50 | 13,585.00 | 20,377.50 |
| 04 Feb 05 | | | | | | | |
| 29 Dec 05 | Mark-to-Markets USD | 0.00 | -690.63 | 0.00 | -534.38 | -356.25 | -534.38 |
| 29 Dec 05 | | | | | | | |
| 16 Mar 05 | Mark-to-Markets USD | 0.00 | 9,500.00 | 0.00 | 5,700.00 | 3,800.00 | 5,700.00 |
| 16 Mar 05 | | | | | | | |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD-PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | | Security Description | Realized gain/loss | |
|-----------------------------|------------------|----------------------|--------------------|-----------|
| Value Date | Acquisition Date | | Short Term | Long Term |
| Mark-to-Markets | | | | |
| Futures | | | | |
| Futures | | | | |
| United States dollar | | | | |
| 04 Mar 05 | 04 Mar 05 | Mark-to-Markets USD | 4,940.00 | 7,410.00 |
| 25 Aug 05 | 25 Aug 05 | Mark-to-Markets USD | -35.00 | -52.50 |
| 21 Dec 05 | 21 Dec 05 | Mark-to-Markets USD | 625.00 | 937.50 |
| 30 Sep 05 | 30 Sep 05 | Mark-to-Markets USD | -6,150.00 | -9,225.00 |
| 23 Feb 05 | 23 Feb 05 | Mark-to-Markets USD | -760.00 | -1,140.00 |
| 01 Mar 05 | 01 Mar 05 | Mark-to-Markets USD | 2,375.00 | 3,562.50 |
| 27 Jan 05 | 27 Jan 05 | Mark-to-Markets USD | -950.00 | -1,425.00 |
| 19 Aug 05 | 19 Aug 05 | Mark-to-Markets USD | 11.56 | 17.34 |

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AR3 Additional Checks

01 Jan 05 - 31 Dec 05

13-7043679

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | |
|--|----------------------|--------------------|--------------------|-------------|--------------------|--------------------|
| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Market | Total |
| Value Date | Acquisition Date | | | | Short Term | Long Term |
| <i>Mark-to-Markets</i> | | | | | | |
| Futures | | | | | | |
| Futures | | | | | | |
| United States dollar | | | | | | |
| 26 Jan 05 | Mark-to-Markets USD | 0 00 | -18,525 00 | 0 00 | -7,410 00 | -11,115 00 |
| 26 Jan 05 | | | | | -7,410 00 | -11,115 00 |
| 30 Sep 05 | Mark-to-Markets USD | 0 00 | -35,000 00 | 0 00 | -14,000 00 | -21,000 00 |
| 30 Sep 05 | | | | | -14,000 00 | -21,000 00 |
| 22 Jun 05 | Mark-to-Markets USD | 0 00 | 58,187 50 | 0 00 | 23,275 00 | 34,912 50 |
| 22 Jun 05 | | | | | 23,275 00 | 34,912 50 |
| 24 Oct 05 | Mark-to-Markets USD | 0 00 | -5,350 00 | 0 00 | -2,140 00 | -3,210 00 |
| 24 Oct 05 | | | | | -2,140 00 | -3,210 00 |
| Total United States dollar | | | -564,513.20 | 0.00 | -225,805.27 | -338,707.93 |
| Total S/T translation gain/loss for futures | | | | | | |
| Total L/T translation gain/loss for futures | | | | | | |
| Total realized gains for futures | | | | | | |
| Total realized losses for futures | | | | | | |
| Total Futures | | | | | | |
| Total Mark-to-Markets | | | -539,389.47 | 0.00 | -215,755.78 | -323,633.69 |
| Total Mark-to-Markets | | | -539,389.47 | 0.00 | -215,755.78 | -323,633.69 |
| <i>Future Commissions</i> | | | | | | |
| Futures | | | | | | |

Future Commissions

Futures

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | |
|-----------------------------|----------------------|--------------------|----------------|-------------|---------------|----------------|-------------|-------------|---------------|----------------|--|
| Trade Date | Security Description | Shares/Par | Proceeds | Cost | Market | | Translation | | Total | | |
| Value Date | Acquisition Date | | | | Short Term | Long Term | Short Term | Long Term | Short Term | Long Term | |
| <i>Future Commissions</i> | | | | | | | | | | | |
| Futures | | | | | | | | | | | |
| Futures | | | | | | | | | | | |
| Euro | | | | | | | | | | | |
| 14 Feb 05 | Mark-to-Markets EUR | 0.00 | -11.58 | 0.00 | -4.63 | -6.95 | 0.00 | 0.00 | -4.63 | -6.95 | |
| 14 Feb 05 | | | | | | | | | | | |
| 18 Jan 05 | Mark-to-Markets EUR | 0.00 | -176.62 | 0.00 | -70.65 | -105.97 | 0.00 | 0.00 | -70.65 | -105.97 | |
| 18 Jan 05 | | | | | | | | | | | |
| Total Euro | | | -188.20 | 0.00 | -75.28 | -112.92 | 0.00 | 0.00 | -75.28 | -112.92 | |
| United States dollar | | | | | | | | | | | |
| 30 Dec 05 | Mark-to-Markets USD | 0.00 | -208.00 | 0.00 | -83.20 | -124.80 | 0.00 | 0.00 | -83.20 | -124.80 | |
| 30 Dec 05 | | | | | | | | | | | |
| 04 Nov 05 | Mark-to-Markets USD | 0.00 | -13.00 | 0.00 | -5.20 | -7.80 | 0.00 | 0.00 | -5.20 | -7.80 | |
| 04 Nov 05 | | | | | | | | | | | |
| 28 Nov 05 | Mark-to-Markets USD | 0.00 | -110.50 | 0.00 | -44.20 | -66.30 | 0.00 | 0.00 | -44.20 | -66.30 | |
| 28 Nov 05 | | | | | | | | | | | |
| 06 Jul 05 | Mark-to-Markets USD | 0.00 | -19.50 | 0.00 | -7.80 | -11.70 | 0.00 | 0.00 | -7.80 | -11.70 | |
| 06 Jul 05 | | | | | | | | | | | |
| 27 May 05 | Mark-to-Markets USD | 0.00 | -201.50 | 0.00 | -80.60 | -120.90 | 0.00 | 0.00 | -80.60 | -120.90 | |
| 27 May 05 | | | | | | | | | | | |

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

13-7C43679

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | |
|-----------------------------|----------------------|--------------------|-----------|-------------|-----------|
| Trade Date | Security Description | Cost | Market | Short Term | Long Term |
| Value Date | Acquisition Date | | | | |
| | | Shares/Par | Proceeds | Translation | Total |
| <i>Future Commissions</i> | | | | | |
| Futures | | | | | |
| Futures | | | | | |
| United States dollar | | | | | |
| 29 Aug 05 | Mark-to-Markets USD | 0.00 | -318.50 | 0.00 | -191.10 |
| 29 Aug 05 | | | | | -127.40 |
| 25 Nov 05 | Mark-to-Markets USD | 0.00 | -78.00 | 0.00 | -46.80 |
| 25 Nov 05 | | | | | -31.20 |
| 15 Aug 05 | Mark-to-Markets USD | 0.00 | -1,605.50 | 0.00 | -963.30 |
| 15 Aug 05 | | | | | -642.20 |
| 19 Aug 05 | Mark-to-Markets USD | 0.00 | -65.00 | 0.00 | -39.00 |
| 19 Aug 05 | | | | | -26.00 |
| 22 Sep 05 | Mark-to-Markets USD | 0.00 | -52.00 | 0.00 | -31.20 |
| 22 Sep 05 | | | | | -20.80 |
| 12 Jul 05 | Mark-to-Markets USD | 0.00 | -19.50 | 0.00 | -11.70 |
| 12 Jul 05 | | | | | -7.80 |
| 18 Aug 05 | Mark-to-Markets USD | 0.00 | -32.50 | 0.00 | -19.50 |
| 18 Aug 05 | | | | | -13.00 |
| 05 Apr 05 | Mark-to-Markets USD | 0.00 | -135.00 | 0.00 | -81.00 |
| 05 Apr 05 | | | | | -54.00 |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | |
|-----------------------------|----------------------|--------------------|-----------|------------|-----------|-------------|------------|-----------|------------|
| Trade Date | Security Description | Market | Total | Short Term | Long Term | Translation | Short Term | Long Term | Total |
| Value Date | Acquisition Date | Short Term | Long Term | Cost | Proceeds | Shares/Par | Cost | Proceeds | Shares/Par |
| <i>Future Commissions</i> | | | | | | | | | |
| Futures | | | | | | | | | |
| Futures | | | | | | | | | |
| United States dollar | | | | | | | | | |
| 29 Nov 05 | Mark-to-Markets USD | -26 00 | -39 00 | 0 00 | -65 00 | 0 00 | 0 00 | -65 00 | 0 00 |
| 29 Nov 05 | | | | | | | | | |
| 13 Jul 05 | Mark-to-Markets USD | -31 20 | -46 80 | 0 00 | -78 00 | 0 00 | 0 00 | -78 00 | 0 00 |
| 13 Jul 05 | | | | | | | | | |
| 01 Jun 05 | Mark-to-Markets USD | -127 40 | -191 10 | 0 00 | -318 50 | 0 00 | 0 00 | -318 50 | 0 00 |
| 01 Jun 05 | | | | | | | | | |
| 17 Aug 05 | Mark-to-Markets USD | -23 40 | -35 10 | 0 00 | -58 50 | 0 00 | 0 00 | -58 50 | 0 00 |
| 17 Aug 05 | | | | | | | | | |
| 05 Jan 05 | Mark-to-Markets USD | -90 00 | -135 00 | 0 00 | -225 00 | 0 00 | 0 00 | -225 00 | 0 00 |
| 05 Jan 05 | | | | | | | | | |
| 02 Feb 05 | Mark-to-Markets USD | -42 00 | -63 00 | 0 00 | -105 00 | 0 00 | 0 00 | -105 00 | 0 00 |
| 02 Feb 05 | | | | | | | | | |
| 05 Sep 05 | Mark-to-Markets USD | -286 00 | -429 00 | 0 00 | -715 00 | 0 00 | 0 00 | -715 00 | 0 00 |
| 05 Sep 05 | | | | | | | | | |
| 24 Feb 05 | Mark-to-Markets USD | -34 50 | -51 75 | 0 00 | -86 25 | 0 00 | 0 00 | -86 25 | 0 00 |
| 24 Feb 05 | | | | | | | | | |

STMT/ST

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

13-7043679

Account number DDF03

DD-PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| | | Realized gain/loss | | | | | | | | | | |
|-----------------------------|----------------------|--------------------|------------------|------------|----------|------|------------|-----------|-------------|------------|-----------|---------|
| Trade Date | Security Description | Value Date | Acquisition Date | Shares/Par | Proceeds | Cost | Short Term | Long Term | Translation | Short Term | Long Term | Total |
| <i>Future Commissions</i> | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| United States dollar | | | | | | | | | | | | |
| 28 Jun 05 | Mark-to-Markets USD | | | 0.00 | -58.50 | 0.00 | -23.40 | -35.10 | 0.00 | -23.40 | -35.10 | -35.10 |
| 06 Jun 05 | Mark-to-Markets USD | | | 0.00 | -58.50 | 0.00 | -23.40 | -35.10 | 0.00 | -23.40 | -35.10 | -35.10 |
| 15 Nov 05 | Mark-to-Markets USD | | | 0.00 | -65.00 | 0.00 | -26.00 | -39.00 | 0.00 | -26.00 | -39.00 | -39.00 |
| 22 Sep 05 | Mark-to-Markets USD | | | 0.00 | -65.00 | 0.00 | -26.00 | -39.00 | 0.00 | -26.00 | -39.00 | -39.00 |
| 01 Mar 05 | Mark-to-Markets USD | | | 0.00 | -142.50 | 0.00 | -57.00 | -85.50 | 0.00 | -57.00 | -85.50 | -85.50 |
| 25 Feb 05 | Mark-to-Markets USD | | | 0.00 | -202.50 | 0.00 | -81.00 | -121.50 | 0.00 | -81.00 | -121.50 | -121.50 |
| 23 Mar 05 | Mark-to-Markets USD | | | 0.00 | -187.50 | 0.00 | -75.00 | -112.50 | 0.00 | -75.00 | -112.50 | -112.50 |
| 19 Dec 05 | Mark-to-Markets USD | | | 0.00 | -695.50 | 0.00 | -278.20 | -417.30 | 0.00 | -278.20 | -417.30 | -417.30 |

STMT 15V

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date | | Security Description | Shares/Par | Proceeds | Cost | Market | | Realized gain/loss | | Total |
|--|------------------|----------------------|------------|------------------|-------------|------------------|------------------|--------------------|-------------|----------------------------|
| Value Date | Acquisition Date | | | | | Short Term | Long Term | Short Term | Long Term | |
| <i>Future Commissions</i> | | | | | | | | | | |
| Futures | | | | | | | | | | |
| Futures | | | | | | | | | | |
| United States dollar | | | | | | | | | | |
| 23 May 05 | | Mark-to-Markets USD | 0.00 | -156.00 | 0.00 | -62.40 | -93.60 | 0.00 | 0.00 | -62.40 -93.60 |
| 23 May 05 | | | | | | | | | | |
| 14 Feb 05 | | Mark-to-Markets USD | 0.00 | -45.00 | 0.00 | -18.00 | -27.00 | 0.00 | 0.00 | -18.00 -27.00 |
| 14 Feb 05 | | | | | | | | | | |
| Total United States dollar | | | | -6,185.75 | 0.00 | -2,474.30 | -3,711.45 | 0.00 | 0.00 | -2,474.30 -3,711.45 |
| Total S/T translation gain/loss for futures | | | | | | | | | | |
| Total L/T translation gain/loss for futures | | | | | | | | | | |
| Total realized gains for futures | | | | | | | | | | |
| Total realized losses for futures | | | | | | | | | | |
| Total Futures | | | | | | | | | | |
| Total Future Commissions | | | | -6,373.95 | 0.00 | -2,549.58 | -3,824.37 | 0.00 | 0.00 | -2,549.58 -3,824.37 |

Principal Paydowns

Fixed income

Asset backed securities

United States

| | | | | | | | | | | |
|-----------|-------------------------------|--|-----------|----------|-----------|------|------|------|------|------|
| 25 Nov 05 | ACE SECS CORP HOME EQUITY LN | | -4,038.56 | 4,038.56 | -4,037.61 | 0.95 | 0.00 | 0.00 | 0.95 | 0.00 |
| 25 Nov 05 | TR SER 2005-HE6 CL A2A FLT RT | | | | | | | | | |
| | 10-25-2035 BEO SEDOL B0MDPY5 | | | | | | | | | |

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454

STMT 157

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

13-7043679

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

| Trade Date Settle Date | Security Description Acquisition Date | Shares/Par | Proceeds | Cost | Market | | Translation | Realized gain/loss | |
|--------------------------------|---|------------|----------|-----------|------------|-----------|-------------|--------------------|-----------|
| | | | | | Short Term | Long Term | | Short Term | Long Term |
| Principal Paydowns | | | | | | | | | |
| Fixed income | | | | | | | | | |
| Asset backed securities | | | | | | | | | |
| United States | | | | | | | | | |
| 08 Nov 05 | | -4,038 56 | 4,038 56 | -4,037 61 | 0 95 | 0 00 | 0 00 | 0 95 | 0 00 |
| 25 Dec 05 | ACE SECS CORP HOME EQUITY LN | -6,009 82 | 6,009 82 | -6,008 41 | 1 41 | 0 00 | 0 00 | 1 41 | 0 00 |
| 27 Dec 05 | TR SER 2005-HE6 CL A2A FLT RT 10-25-2035 BEO SEDOL B0MDPY5 | -6,009 82 | 6,009 82 | -6,008 41 | 1 41 | 0 00 | 0 00 | 1 41 | 0 00 |
| 08 Nov 05 | | -6,170 07 | 6,170 07 | -6,163 66 | 0 00 | 6 41 | 0 00 | 0 00 | 6 41 |
| 25 Sep 05 | AMERIQUEST MTG SECS INC 2004-X2 | -6,170 07 | 6,170 07 | -6,163 66 | 0 00 | 6 41 | 0 00 | 0 00 | 6 41 |
| 26 Sep 05 | AST BKD CTF CL A 144A FLTG 06-25-2034 BEO SEDOL B01SBLO | -6,170 07 | 6,170 07 | -6,163 66 | 0 00 | 6 41 | 0 00 | 0 00 | 6 41 |
| 16 Jun 04 | | -8,732 53 | 8,732 53 | -8,723 45 | 9 08 | 0 00 | 0 00 | 9 08 | 0 00 |
| 25 Jan 05 | AMERIQUEST MTG SECS INC 2004-X2 | -8,732 53 | 8,732 53 | -8,723 45 | 9 08 | 0 00 | 0 00 | 9 08 | 0 00 |
| 25 Jan 05 | AST BKD CTF CL A 144A FLTG 06-25-2034 BEO SEDOL B01SBLO | -8,732 53 | 8,732 53 | -8,723 45 | 9 08 | 0 00 | 0 00 | 9 08 | 0 00 |
| 16 Jun 04 | | -5,932 03 | 5,932 03 | -5,925 86 | 0 00 | 6 17 | 0 00 | 0 00 | 6 17 |
| 25 Aug 05 | AMERIQUEST MTG SECS INC 2004-X2 | -5,932 03 | 5,932 03 | -5,925 86 | 0 00 | 6 17 | 0 00 | 0 00 | 6 17 |
| 25 Aug 05 | AST BKD CTF CL A 144A FLTG 06-25-2034 BEO SEDOL B01SBLO | -5,932 03 | 5,932 03 | -5,925 86 | 0 00 | 6 17 | 0 00 | 0 00 | 6 17 |
| 16 Jun 04 | | -6,655 66 | 6,655 66 | -6,658 73 | 6 93 | 0 00 | 0 00 | 6 93 | 0 00 |
| 25 Apr 05 | AMERIQUEST MTG SECS INC 2004-X2 | -6,655 66 | 6,655 66 | -6,658 73 | 6 93 | 0 00 | 0 00 | 6 93 | 0 00 |
| 25 Apr 05 | AST BKD CTF CL A 144A FLTG 06-25-2034 BEO SEDOL B01SBLO | -6,655 66 | 6,655 66 | -6,658 73 | 6 93 | 0 00 | 0 00 | 6 93 | 0 00 |
| 16 Jun 04 | | -6,655 66 | 6,655 66 | -6,658 73 | 6 93 | 0 00 | 0 00 | 6 93 | 0 00 |

STMT 151

AR3 Additional Checks

01 Jan 05 - 31 Dec 05

Account number DDF03

DD- PIMCO

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◆ Realized Gain/Loss Detail - Taxable

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

Principal Paydowns

Fixed income

Asset backed securities

United States

| | | | | | | | | | |
|-----------|--|--|-----------|----------|-----------|------|------|------|------|
| 25 Dec 05 | AMERIQUEST MTG SECS INC 2004-X2 | | -3,962 93 | 3,962 93 | -3,958 81 | 0 00 | 4 12 | 0 00 | 4 12 |
| 27 Dec 05 | AST BKD CTF CL A 144A FLTG 06-25-2034 BEO SEDOL B01SBL0 | | -3,962 93 | 3,962 93 | -3,958 81 | 0 00 | 4 12 | 0 00 | 4 12 |

| | | | | | | | | | |
|-----------|--|--|-----------|----------|-----------|------|------|------|------|
| 25 Nov 05 | AMERIQUEST MTG SECS INC 2004-X2 | | -5,227 39 | 5,227 39 | -5,221 95 | 0 00 | 5 44 | 0 00 | 5 44 |
| 25 Nov 05 | AST BKD CTF CL A 144A FLTG 06-25-2034 BEO SEDOL B01SBL0 | | -5,227 39 | 5,227 39 | -5,221 95 | 0 00 | 5 44 | 0 00 | 5 44 |

| | | | | | | | | | |
|-----------|--|--|-----------|----------|-----------|------|------|------|------|
| 25 Mar 05 | AMERIQUEST MTG SECS INC 2004-X2 | | -5,944 73 | 5,944 73 | -5,938 55 | 6 18 | 0 00 | 0 00 | 6 18 |
| 25 Mar 05 | AST BKD CTF CL A 144A FLTG 06-25-2034 BEO SEDOL B01SBL0 | | -5,944 73 | 5,944 73 | -5,938 55 | 6 18 | 0 00 | 0 00 | 6 18 |

| | | | | | | | | | |
|-----------|--|--|-----------|----------|-----------|------|------|------|------|
| 25 Jun 05 | AMERIQUEST MTG SECS INC 2004-X2 | | -5,186 24 | 5,186 24 | -5,180 85 | 0 00 | 5 39 | 0 00 | 5 39 |
| 27 Jun 05 | AST BKD CTF CL A 144A FLTG 06-25-2034 BEO SEDOL B01SBL0 | | -5,186 24 | 5,186 24 | -5,180 85 | 0 00 | 5 39 | 0 00 | 5 39 |

| | | | | | | | | | |
|-----------|--|--|-----------|----------|-----------|------|------|------|------|
| 25 May 05 | AMERIQUEST MTG SECS INC 2004-X2 | | -6,272 57 | 6,272 57 | -6,266 05 | 6 52 | 0 00 | 0 00 | 6 52 |
| 25 May 05 | AST BKD CTF CL A 144A FLTG 06-25-2034 BEO SEDOL B01SBL0 | | -6,272 57 | 6,272 57 | -6,266 05 | 6 52 | 0 00 | 0 00 | 6 52 |

| | | | | | | | | | |
|-----------|--|--|-----------|----------|-----------|------|------|------|------|
| 25 Oct 05 | AMERIQUEST MTG SECS INC 2004-X2 | | -4,552 75 | 4,552 75 | -4,548 02 | 0 00 | 4 73 | 0 00 | 4 73 |
| 25 Oct 05 | AST BKD CTF CL A 144A FLTG 06-25-2034 BEO SEDOL B01SBL0 | | -4,552 75 | 4,552 75 | -4,548 02 | 0 00 | 4 73 | 0 00 | 4 73 |

Northern Trust

*Generated by Northern Trust from reviewed periodic data on 31 May 06 B454