

DORIS DUKE CHARITABLE FOUNDATION						13-7043679
FORM 990PF, PART II - OTHER INVESTMENTS						
DESCRIPTION	ENDING BOOK VALUE	ENDING FMV				
41-FARALLON CAP INST. PTRS	56,180,000	56,180,000	STMT10A			
30-AG PRINCESS LP	55,631,480	55,631,480	STMT10B			
50-OCH-ZIFF OFFSEAS FUND	53,797,000	53,797,000	STMT10C			
61-GMO MULTI-STRATEGY FUND	43,391,418	43,391,418	STMT10D			
74-AQR ABSOLUTE RTRN OFFSHRE	34,277,373	34,277,373	STMT10E			
78-BRIDGEWATER PURE ALPHA FN	50,345,420	50,345,420	STMT10F			
48-MAVERICK FUND LTD	18,756,721	18,756,721	STMT10G			
35-BROOKSIDE CAYMAN INVESTMENT SUBSIDIARY 16	31,489,473	31,489,473	STMT10H			
55-STD PAC CAP OFFSHORE FUND	23,834,219	23,834,219	STMT10I			
38-CHILTON INT'L LTD CLASS A	31,884,200	31,884,200	STMT10J			
52-PEQUOT ENDOWMENT FUND LP	29,206,187	29,206,187	STMT10K			
45-HIGHLINE CAPITAL INT'L	26,930,374	26,930,374	STMT10L			
66-NORTH RIVER PARTNERS	22,789,586	22,789,586	STMT10M			
73-CHILDREN'S INVESTMENT FND	28,524,189	28,524,189	STMT10N			
79-MILLGATE INTERNATIONAL	20,964,500	20,964,500	STMT10O			
80-OSPARIE WINGSPAN	26,085,477	26,085,477	STMT10P			
43-HARBOUR VEST IPEP I LP	6,200,099	6,200,099	STMT10Q			
39-COMMONFUND CAP PE V LP	8,230,576	8,230,576	STMT10R			
40-COMMONFUND CAP VP VI LP	4,386,926	4,386,926	STMT10S			
54-SPO PARTNERS II LP	26,806,457	26,806,457	STMT10T			
70-PORTFOLIO ADVISORS	2,894,047	2,894,047	STMT10U			
72-KIRTLAND CAPITAL CO LP	1,996,214	1,996,214	STMT10V			
75-OAK HILL CAP PART. II	1,584,993	1,584,993	STMT10W			
76-SANKATY CREDIT OPP II LP	5,184,261	5,184,261	STMT10X			
81-SEQUOIA CAP GROWTH FNDIII	511,378	511,378	STMT10Y			
82-SEQUOIA CAP CHINA I	174,462	174,462	STMT10Z			
65-BAIN CAPITAL FUND VIII LP	4,953,139	4,953,139	STMT10AA			
68-HEARTWOOD FORESTRY FUND V	3,184,409	3,184,409	STMT10BB			
69-GMO FORESTRY FUND VIII	9,932,132	9,932,132	STMT10CC			
67-SOUTHPORT ENERGY PLUS OS	24,118,600	24,118,600	STMT10DD			
	654,245,310	654,245,310				

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl. accruals	%
				Market	Translation			
<i>Hedge Fund</i>								
Hedge market independent								
United States - USD	0.00	56,180,000.00	25,000,000.00	31,180,000.00	0.00	31,180,000.00	56,180,000.00	100.000%
Total hedge market independent	0.00	56,180,000.00	25,000,000.00	31,180,000.00	0.00	31,180,000.00	56,180,000.00	100.000%
Total hedge fund	0.00	56,180,000.00	25,000,000.00	31,180,000.00	0.00	31,180,000.00	56,180,000.00	100.000%
Total Unrealized Gains						31,180,000.00		
Total Unrealized Losses						0.00		
Total	0.00	56,180,000.00	25,000,000.00	31,180,000.00	0.00	31,180,000.00	56,180,000.00	100.000%

Total Cost Incl. Accruals 25,000,000.00

STMT 10A 1/2

Portfolio Statement Dons Duke Charitable Foundation
 Account number 261471B
 Account Name DD - FARALLON CAP INST
 31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Hedge Fund							
Hedge market independent							
United States - USD							
FARALLON CAPITAL INSTITUTIONAL PTNRS, LP 25,000,000 00	CUSIP 000206904 6,180,000 0000000	0 00	56,180,000 00	25,000,000 00	31,180,000 00	0 00	31,180,000 00
Total USD		0.00	56,180,000 00	25,000,000 00	31,180,000 00	0 00	31,180,000 00
Total United States		0 00	56,180,000 00	25,000,000 00	31,180,000 00	0 00	31,180,000 00
Total Hedge Market Independent							
25,000,000.00		0.00	56,180,000.00	25,000,000.00	31,180,000.00	0.00	31,180,000.00
Total Hedge Fund							
25,000,000.00		0.00	56,180,000.00	25,000,000.00	31,180,000.00	0.00	31,180,000.00
Total		0.00	56,180,000.00	25,000,000.00	31,180,000.00	0.00	31,180,000.00

STMT 10A 2/2

13-7043679

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
Hedge Fund								
Hedge market independent								
United States - USD	0.00	55,631,480.00	25,000,000.00	30,631,480.00	0.00	30,631,480.00	55,631,480.00	100.000%
Total hedge market independent	0.00	55,631,480.00	25,000,000.00	30,631,480.00	0.00	30,631,480.00	55,631,480.00	100.000%
Total hedge fund	0.00	55,631,480.00	25,000,000.00	30,631,480.00	0.00	30,631,480.00	55,631,480.00	100.000%
Total Unrealized Gains						30,631,480.00		
Total Unrealized Losses						0.00		
Total	0.00	55,631,480.00	25,000,000.00	30,631,480.00	0.00	30,631,480.00	55,631,480.00	100.000%

Total Cost Incl. Accruals 25,000,000.00

Portfolio Statement

Doris Duke Charitable Foundation

Account number 2615119
Account Name DD AG PRINCESS LP

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Hedge Fund							
Hedge market independent							
United States - USD							
AG PRINCESS, LP CUSIP 000206888 25,000,000 00 5,631,480 0000000		0 00	55,631,480 00	25,000,000 00	30,631,480 00	0 00	30,631,480 00
Total USD		0 00	55,631,480 00	25,000,000 00	30,631,480 00	0.00	30,631,480 00
Total United States		0 00	55,631,480 00	25,000,000 00	30,631,480 00	0 00	30,631,480 00
Total Hedge Market Independent							
25,000,000.00		0.00	55,631,480.00	25,000,000.00	30,631,480.00	0.00	30,631,480.00
Total Hedge Fund							
25,000,000.00		0.00	55,631,480.00	25,000,000.00	30,631,480.00	0.00	30,631,480.00
Total							
25,000,000.00		0.00	55,631,480.00	25,000,000.00	30,631,480.00	0.00	30,631,480.00

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total	Market value incl accruals	%
<i>Hedge Fund</i>								
Hedge fund of funds								
Cayman Islands - USD	0.00	53,797,000.00	28,639,811.80	25,157,188.20	0.00	25,157,188.20	53,797,000.00	100.000%
Total hedge fund of funds	0.00	53,797,000.00	28,639,811.80	25,157,188.20	0.00	25,157,188.20	53,797,000.00	100.000%
Total hedge fund	0.00	53,797,000.00	28,639,811.80	25,157,188.20	0.00	25,157,188.20	53,797,000.00	100.000%
<i>Adjustments To Cash</i>								
Pending trade purchases								
Pending trade purchases	0.00	- 2,178,165.52	- 2,178,165.52	0.00	0.00	0.00	-2,178,165.52	- 4.049%
Total pending trade purchases	0.00	- 2,178,165.52	- 2,178,165.52	0.00	0.00	0.00	-2,178,165.52	- 4.049%
Pending trade sales								
Pending trade sales	0.00	2,178,165.52	2,178,165.52	0.00	0.00	0.00	2,178,165.52	4.049%
Total pending trade sales	0.00	2,178,165.52	2,178,165.52	0.00	0.00	0.00	2,178,165.52	4.049%
Total adjustments to cash	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.000%
Total Unrealized Gains						25,157,188.20		
Total Unrealized Losses						0.00		
Total	0.00	53,797,000.00	28,639,811.80	25,157,188.20	0.00	25,157,188.20	53,797,000.00	100.000%



Total Cost incl. Accruals 28,639,811.80

Portfolio Statement **Doris Duke Charitable Foundation** Account Name DD - OCH-ZIFF OVERSEAS FUND Account number 2615120
 31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Hedge Fund							
Hedge fund of funds							
Cayman Islands - USD							
CF OZ OVERSEAS FD LTD (DORIS DUKE) CUSIP 693994915 26,103.84 3,797,000 0000000		0 00	53,797,000 00	28,639,811 80	25,157,188 20	0 00	25,157,188 20
Total USD		0 00	53,797,000 00	28,639,811 80	25,157,188 20	0 00	25,157,188 20
Total Cayman Islands		0 00	53,797,000 00	28,639,811 80	25,157,188 20	0 00	25,157,188 20
Total Hedge Fund of Funds							
26,103.84		0.00	53,797,000.00	28,639,811.80	25,157,188.20	0.00	25,157,188.20
Total Hedge Fund							
26,103.84		0.00	53,797,000.00	28,639,811.80	25,157,188.20	0.00	25,157,188.20

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Adjustments To Cash							
Pending trade purchases							
USD - UNITED STATES DOLLARS 1 0000000		0 00	- 2,178,165 52	- 2,178,165 52	0 00	0 00	0 00
Total pending trade purchases - all currencies		0.00	- 2,178,165 52	- 2,178,165 52	0 00	0 00	0 00
Total pending trade purchases - all countries		0.00	- 2,178,165 52	- 2,178,165 52	0 00	0 00	0 00
Total Pending trade purchases							
0.00		0.00	- 2,178,165.52	- 2,178,165.52	0.00	0.00	0.00

STMT INC 2/3

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Adjustments To Cash							
Pending trade sales							
USD - UNITED STATES DOLLARS 1 0000000		0 00	2,178,165 52	2,178,165 52	0 00	0 00	0 00
Total pending trade sales - all currencies		0.00	2,178,165 52	2,178,165 52	0 00	0 00	0 00
Total pending trade sales - all countries		0 00	2,178,165 52	2,178,165.52	0.00	0 00	0 00
Total Pending trade sales		0.00	2,178,165.52	2,178,165.52	0.00	0.00	0.00
Total Adjustments To Cash		0.00	0.00	0.00	0.00	0.00	0.00
Total	26,103.84	0.00	53,797,000.00	28,639,811.80	25,157,188.20	0.00	25,157,188.20

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
<i>Hedge Fund</i>								
Hedge equity								
United States - USD	0.00	43,391,418.00	40,000,000.00	3,391,418.00	0.00	3,391,418.00	43,391,418.00	100.000%
Total hedge equity	0.00	43,391,418.00	40,000,000.00	3,391,418.00	0.00	3,391,418.00	43,391,418.00	100.000%
Total hedge fund	0.00	43,391,418.00	40,000,000.00	3,391,418.00	0.00	3,391,418.00	43,391,418.00	100.000%
Total Unrealized Gains						3,391,418.00		
Total Unrealized Losses						0.00		
Total	0.00	43,391,418.00	40,000,000.00	3,391,418.00	0.00	3,391,418.00	43,391,418.00	100.000%



Total Cost Incl. Accruals 40,000,000.00

STMT 10D 1/2

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Hedge Fund							
Hedge equity							
United States - USD							
GMO MULTI-STRATEGY FUND (OFFSHORE) B, LP 40,000,000 00	FUND (OFFSHORE) B, LP 3,391,418 0000000	CUSIP: 000272252 0 00	43,391,418 00	40,000,000 00	3,391,418 00	0 00	3,391,418 00
Total USD		0.00	43,391,418 00	40,000,000.00	3,391,418 00	0 00	3,391,418 00
Total United States		0 00	43,391,418 00	40,000,000 00	3,391,418 00	0 00	3,391,418 00
Total Hedge Equity							
40,000,000.00		0.00	43,391,418.00	40,000,000.00	3,391,418.00	0.00	3,391,418.00
Total Hedge Fund							
40,000,000.00		0.00	43,391,418.00	40,000,000 00	3,391,418.00	0.00	3,391,418.00
Total							
40,000,000.00		0.00	43,391,418.00	40,000,000.00	3,391,418.00	0.00	3,391,418.00

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss			Market value incl accruals	%
				Market	Translation	Total		
<i>Hedge Fund</i>								
Hedge event driven								
Cayman Islands - USD	0.00	34,277,373.00	32,000,000.00	2,277,373.00	0.00	2,277,373.00	34,277,373.00	100.000%
Total hedge event driven	0.00	34,277,373.00	32,000,000.00	2,277,373.00	0.00	2,277,373.00	34,277,373.00	100.000%
Total hedge fund	0.00	34,277,373.00	32,000,000.00	2,277,373.00	0.00	2,277,373.00	34,277,373.00	100.000%
Total Unrealized Gains						2,277,373.00		
Total Unrealized Losses						0.00		
Total	0.00	34,277,373.00	32,000,000.00	2,277,373.00	0.00	2,277,373.00	34,277,373.00	100.000%

Total Cost Incl. Accruals 32,000,000.00

Portfolio Statement
 31 DEC 2005
 Dons Duke Charitable Foundation
 Account Name DD - AQR ABSOLUTE RETURN FUND
 Account number 2630142

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Hedge Fund							
Hedge event driven							
Cayman Islands - USD							
CF AQR ABSOLUTE RETURN OFFSHORE FUND, LTD CLASS A SERIES 03 2005\							
218.81	4,277,373.0000000	0.00	34,277,373.00	32,000,000.00	2,277,373.00	0.00	2,277,373.00
Total USD		0.00	34,277,373.00	32,000,000.00	2,277,373.00	0.00	2,277,373.00
Total Cayman Islands		0.00	34,277,373.00	32,000,000.00	2,277,373.00	0.00	2,277,373.00
Total Hedge Event Driven							
218.81		0.00	34,277,373.00	32,000,000.00	2,277,373.00	0.00	2,277,373.00
Total Hedge Fund							
218.81		0.00	34,277,373.00	32,000,000.00	2,277,373.00	0.00	2,277,373.00
Total	218.81	0.00	34,277,373.00	32,000,000.00	2,277,373.00	0.00	2,277,373.00

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss			Market value incl accruals	%
				Market	Translation	Total		
<i>Equities</i>								
Common stock								
Ireland - USD	0.00	50,345,419.67	50,424,775.55	- 79,355.88	0.00	- 79,355.88	50,345,419.67	100.000%
Total common stock	0.00	50,345,419.67	50,424,775.55	- 79,355.88	0.00	- 79,355.88	50,345,419.67	100.000%
Total equities	0.00	50,345,419.67	50,424,775.55	- 79,355.88	0.00	- 79,355.88	50,345,419.67	100.000%
Total Unrealized Gains						0.00		
Total Unrealized Losses						- 79,355.88		
Total	0.00	50,345,419.67	50,424,775.55	- 79,355.88	0.00	- 79,355.88	50,345,419.67	100.000%

Total Cost incl. Accruals 50,424,775.55

STMT 10F 1/2

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
Common stock							
Ireland - USD							
CF BRIDGEWATER PURE ALPHA FUND I CL B 30,351.97	NON-VOTING SHARES LEAD SERIES 1,658.7200000	0.00	CUSIP 108990912 50,345,419.67	50,424,775.55	- 79,355.88	0.00	- 79,355.88
Total USD		0.00	50,345,419.67	50,424,775.55	- 79,355.88	0.00	- 79,355.88
Total Ireland		0.00	50,345,419.67	50,424,775.55	- 79,355.88	0.00	- 79,355.88
Total Common Stock							
30,351.97		0.00	50,345,419.67	50,424,775.55	- 79,355.88	0.00	- 79,355.88
Total Equities							
30,351.97		0.00	50,345,419.67	50,424,775.55	- 79,355.88	0.00	- 79,355.88
Total							
30,351.97		0.00	50,345,419.67	50,424,775.55	- 79,355.88	0.00	- 79,355.88

STMT IAE 2/2

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
<i>Hedge Fund</i>								
Hedge equity								
United States - USD	0.00	18,756,720.98	14,400,004.35	4,356,716.63	0.00	4,356,716.63	18,756,720.98	100.000%
Total hedge equity	0.00	18,756,720.98	14,400,004.35	4,356,716.63	0.00	4,356,716.63	18,756,720.98	100.000%
Total hedge fund	0.00	18,756,720.98	14,400,004.35	4,356,716.63	0.00	4,356,716.63	18,756,720.98	100.000%
Total Unrealized Gains						4,356,716.63		
Total Unrealized Losses						0.00		
Total	0.00	18,756,720.98	14,400,004.35	4,356,716.63	0.00	4,356,716.63	18,756,720.98	100.000%



Total Cost Incl. Accruals 14,400,004.35

Portfolio Statement
 31 DEC 2005
 Doris Duke Charitable Foundation
 Account Name: DD MAVERICK FUND LTD
 Account number 2614719

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Hedge Fund							
Hedge equity							
United States - USD							
CF MAVERICK FD LTD 23,171.11	CUSIP 577999CF0 809 4873740	0.00	18,756,720.98	14,400,004.35	4,356,716.63	0.00	4,356,716.63
Total USD		0.00	18,756,720.98	14,400,004.35	4,356,716.63	0.00	4,356,716.63
Total United States		0.00	18,756,720.98	14,400,004.35	4,356,716.63	0.00	4,356,716.63
Total Hedge Equity							
23,171.11		0.00	18,756,720.98	14,400,004.35	4,356,716.63	0.00	4,356,716.63
Total Hedge Fund							
23,171.11		0.00	18,756,720.98	14,400,004.35	4,356,716.63	0.00	4,356,716.63
Total		0.00	18,756,720.98	14,400,004.35	4,356,716.63	0.00	4,356,716.63

STMT 1A C 2/2

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
<i>Hedge Fund</i>								
Hedge equity								
United States - USD	0.00	31,489,472.63	18,000,000.00	13,489,472.63	0.00	13,489,472.63	31,489,472.63	100.000%
Total hedge equity	0.00	31,489,472.63	18,000,000.00	13,489,472.63	0.00	13,489,472.63	31,489,472.63	100.000%
Total hedge fund	0.00	31,489,472.63	18,000,000.00	13,489,472.63	0.00	13,489,472.63	31,489,472.63	100.000%
Total Unrealized Gains						13,489,472.63		
Total Unrealized Losses						0.00		
Total	0.00	31,489,472.63	18,000,000.00	13,489,472.63	0.00	13,489,472.63	31,489,472.63	100.000%

Total Cost Incl. Accruals 18,000,000.00

Handwritten marks at the bottom right of the page.

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Hedge Fund							
Hedge equity							
United States - USD							
CF BROOKSIDE CAP PARTNERS HEDGE FUNDS 17,144 13	CUSIP 114994932 1,836.7495250	0 00	31,489,472 63	18,000,000 00	13,489,472 63	0 00	13,489,472 63
Total USD		0.00	31,489,472 63	18,000,000 00	13,489,472 63	0 00	13,489,472 63
Total United States		0 00	31,489,472 63	18,000,000 00	13,489,472 63	0 00	13,489,472 63
Total Hedge Equity							
17,144.13		0.00	31,489,472.63	18,000,000.00	13,489,472.63	0.00	13,489,472.63
Total Hedge Fund							
17,144.13		0.00	31,489,472.63	18,000,000.00	13,489,472.63	0.00	13,489,472.63
Total							
17,144.13		0.00	31,489,472.63	18,000,000.00	13,489,472.63	0.00	13,489,472.63

Portfolio Statement **Doris Duke Charitable Foundation** Account Name DD - STD PAC CAP OFFSHORE Account number 2614721
 31 DEC 2005

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
<i>Hedge Fund</i>								
Hedge equity								
Cayman Islands - USD	0.00	23,834,218.72	20,277,673.86	3,556,544.86	0.00	3,556,544.86	23,834,218.72	100.000%
Total hedge equity	0.00	23,834,218.72	20,277,673.86	3,556,544.86	0.00	3,556,544.86	23,834,218.72	100.000%
Total hedge fund	0.00	23,834,218.72	20,277,673.86	3,556,544.86	0.00	3,556,544.86	23,834,218.72	100.000%
Total Unrealized Gains						3,556,544.86		
Total Unrealized Losses						0.00		
Total	0.00	23,834,218.72	20,277,673.86	3,556,544.86	0.00	3,556,544.86	23,834,218.72	100.000%

Total Cost incl. Accruals **20,277,673.86**

CTMT KIT 1/2

Portfolio Statement
 31 DEC 2005
 Dors Duke Charitable Foundation
 Account Name DD - STD PAC CAP OFFSHORE
 Account number 2614721

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Hedge Fund							
Hedge equity							
Cayman Islands - USD							
CF STD PAC CAP OFFSHORE FD LTD CL F CUSIP 690996921 77,052.85 309 3230000		0.00	23,834,218.72	20,277,673.86	3,556,544.86	0.00	3,556,544.86
Total USD		0.00	23,834,218.72	20,277,673.86	3,556,544.86	0.00	3,556,544.86
Total Cayman Islands		0.00	23,834,218.72	20,277,673.86	3,556,544.86	0.00	3,556,544.86
Total Hedge Equity							
77,052.85		0.00	23,834,218.72	20,277,673.86	3,556,544.86	0.00	3,556,544.86
Total Hedge Fund							
77,052.85		0.00	23,834,218.72	20,277,673.86	3,556,544.86	0.00	3,556,544.86
Total		0.00	23,834,218.72	20,277,673.86	3,556,544.86	0.00	3,556,544.86

< TRNT 1AT 2/2

Portfolio Statement

Doris Duke Charitable Foundation

Account Name DD

Account number 2614722
CHILTON INTL LTD CLASS A

13-7043679

31 DEC 2005

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total	Market value incl accruals	%
Hedge Fund								
Hedge equity								
British Virgin Islands - USD	0 00	5,462,168 27	5,000,000 00	462,168 27	0 00	462,168 27	5,462,168 27	17 131%
United States - USD	0 00	26,422,031 65	20,000,000 00	6,422,031 65	0 00	6,422,031 65	26,422,031 65	82 869%
Total hedge equity	0.00	31,884,199.92	25,000,000.00	6,884,199.92	0.00	6,884,199.92	31,884,199.92	100.000%
Total hedge fund	0.00	31,884,199.92	25,000,000.00	6,884,199.92	0.00	6,884,199.92	31,884,199.92	100.000%
Total Unrealized Gains						6,884,199.92		
Total Unrealized Losses						0.00		
Total	0.00	31,884,199.92	25,000,000.00	6,884,199.92	0.00	6,884,199.92	31,884,199.92	100.000%

Total Cost Incl. Accruals 25,000,000.00

CTMT INT 1/2

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Hedge Fund							
Hedge equity							
British Virgin Islands - USD							
CF CHILTON INTL (BVI) LTD CL C 430 85	CUSIP 169092954 12,569 5200000	0 00	5,462,168 27	5,000,000 00	462,168 27	0 00	462,168 27
Total USD		0 00	5,462,168.27	5,000,000 00	462,168 27	0 00	462,168 27
Total British Virgin Islands		0 00	5,462,168 27	5,000,000 00	462,168 27	0 00	462,168 27
United States - USD							
CF CHILTON INTERNATIONAL BV LTD CLASS A FOR DORIS DUKE 484 71	CUSIP 169994944 54,511 0100000	0 00	26,422,031 65	20,000,000 00	6,422,031 65	0 00	6,422,031 65
Total USD		0.00	26,422,031.65	20,000,000 00	6,422,031 65	0 00	6,422,031 65
Total United States		0.00	26,422,031 65	20,000,000 00	6,422,031 65	0 00	6,422,031 65
Total Hedge Equity		915.56	31,884,199.92	25,000,000.00	6,884,199.92	0.00	6,884,199.92
Total Hedge Fund		915.56	31,884,199.92	25,000,000.00	6,884,199.92	0.00	6,884,199.92
Total		915.56	31,884,199.92	25,000,000.00	6,884,199.92	0.00	6,884,199.92

CTM + INT 2/2

Portfolio Statement
 31 DEC 2005
 Doris Duke Charitable Foundation
 Account Name DD - PEQUOT ENDOWMENT FUND LP
 Account number 2614723

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
<i>Hedge Fund</i>								
Hedge equity								
United States - USD	0.00	29,206,187.00	25,000,000.00	4,206,187.00	0.00	4,206,187.00	29,206,187.00	100.000%
Total hedge equity	0.00	29,206,187.00	25,000,000.00	4,206,187.00	0.00	4,206,187.00	29,206,187.00	100.000%
Total hedge fund	0.00	29,206,187.00	25,000,000.00	4,206,187.00	0.00	4,206,187.00	29,206,187.00	100.000%
Total Unrealized Gains						4,206,187.00		
Total Unrealized Losses						0.00		
Total	0.00	29,206,187.00	25,000,000.00	4,206,187.00	0.00	4,206,187.00	29,206,187.00	100.000%

Total Cost Incl. Accruals 25,000,000.00

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Hedge Fund							
Hedge equity							
United States - USD							
PEQUOT ENDOWMENT FUND, LP CUSIP: 000206896 25,000,000.00 9,206,187 0000000		0 00	29,206,187 00	25,000,000 00	4,206,187 00	0 00	4,206,187 00
Total USD		0 00	29,206,187 00	25,000,000 00	4,206,187 00	0 00	4,206,187 00
Total United States		0.00	29,206,187 00	25,000,000 00	4,206,187 00	0 00	4,206,187 00
Total Hedge Equity							
25,000,000.00		0.00	29,206,187.00	25,000,000.00	4,206,187.00	0.00	4,206,187.00
Total Hedge Fund							
25,000,000.00		0.00	29,206,187.00	25,000,000.00	4,206,187.00	0.00	4,206,187.00
Total		0.00	29,206,187.00	25,000,000.00	4,206,187.00	0.00	4,206,187.00

CTMT 10K - 2/2

Portfolio Statement
 31 DEC 2005
 Doris Duke Charitable Foundation
 Account number 2614724
 Account Name DD HIGHLINE CAPITAL

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Market value incl. accruals	%
				Market	Translation		
<i>Hedge Fund</i>							
Hedge equity							
British Virgin Islands - USD	0.00	26,930,373.75	20,000,000.00	6,930,373.75	0.00	26,930,373.75	100.000%
Total hedge equity	0.00	26,930,373.75	20,000,000.00	6,930,373.75	0.00	26,930,373.75	100.000%
Total hedge fund	0.00	26,930,373.75	20,000,000.00	6,930,373.75	0.00	26,930,373.75	100.000%
Total Unrealized Gains						6,930,373.75	
Total Unrealized Losses						0.00	
Total	0.00	26,930,373.75	20,000,000.00	6,930,373.75	0.00	26,930,373.75	100.000%

Total Cost Incl. Accruals 20,000,000.00

STAT 101 1/2

Portfolio Statement
 31 DEC 2005
 Doris Duke Charitable Foundation
 Account number 2614724
 Account Name DD - HIGHLINE CAPITAL

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Hedge Fund							
Hedge equity							
British Virgin Islands - USD							
CF HIGHLINE CAP INTL LTD CL A FOR DORIS DUKE CHARITABLE FNDTN 113,755.99	236 7380720	0.00	26,930,373.75	20,000,000.00	6,930,373.75	0.00	6,930,373.75
Total USD		0.00	26,930,373.75	20,000,000.00	6,930,373.75	0.00	6,930,373.75
Total British Virgin Islands		0.00	26,930,373.75	20,000,000.00	6,930,373.75	0.00	6,930,373.75
Total Hedge Equity							
113,755.99		0.00	26,930,373.75	20,000,000.00	6,930,373.75	0.00	6,930,373.75
Total Hedge Fund							
113,755.99		0.00	26,930,373.75	20,000,000.00	6,930,373.75	0.00	6,930,373.75
Total		0.00	26,930,373.75	20,000,000.00	6,930,373.75	0.00	6,930,373.75

STMT 101- 2/2

Portfolio Statement
 31 DEC 2005
 Doris Duke Charitable Foundation
 Account Name DD - NORTH RIVER PARTNERS
 Account number 2627709

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
<i>Hedge Fund</i>								
Hedge equity								
Bermuda - USD	0.00	22,789,585.67	20,000,000.00	2,789,585.67	0.00	2,789,585.67	22,789,585.67	100.000%
Total hedge equity	0.00	22,789,585.67	20,000,000.00	2,789,585.67	0.00	2,789,585.67	22,789,585.67	100.000%
Total hedge fund	0.00	22,789,585.67	20,000,000.00	2,789,585.67	0.00	2,789,585.67	22,789,585.67	100.000%
Total Unrealized Gains						2,789,585.67		
Total Unrealized Losses						0.00		
Total	0.00	22,789,585.67	20,000,000.00	2,789,585.67	0.00	2,789,585.67	22,789,585.67	100.000%

Total Cost Incl. Accruals 20,000,000.00

STATION 1/2

Portfolio Statement

Doris Duke Charitable Foundation

Account Name DD -

Account number 2627709
NORTH RIVER PARTNERS

13-7043679

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Hedge Fund							
Hedge equity							
Bermuda - USD							
CF N RIV CL SERIE A1 444,279.54	CUSIP 662916923 51 2956000	0.00	22,789,585.67	20,000,000.00	2,789,585.67	0.00	2,789,585.67
Total USD		0.00	22,789,585.67	20,000,000.00	2,789,585.67	0.00	2,789,585.67
Total Bermuda		0.00	22,789,585.67	20,000,000.00	2,789,585.67	0.00	2,789,585.67
Total Hedge Equity		0.00	22,789,585.67	20,000,000.00	2,789,585.67	0.00	2,789,585.67
Total Hedge Fund		0.00	22,789,585.67	20,000,000.00	2,789,585.67	0.00	2,789,585.67
Total		0.00	22,789,585.67	20,000,000.00	2,789,585.67	0.00	2,789,585.67

STMT 10M

2/2

13-7043679

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss			Market value incl accruals	%
				Market	Translation	Total		
Equities								
Unit trust equity								
Ireland - EUR	0.00	28,524,197.70	25,001,135.06	5,169,106.78	-1,646,044.14	3,523,062.64	28,524,197.70	100.000%
Total unit trust equity	0.00	28,524,197.70	25,001,135.06	5,169,106.78	-1,646,044.14	3,523,062.64	28,524,197.70	100.000%
Total equities	0.00	28,524,197.70	25,001,135.06	5,169,106.78	-1,646,044.14	3,523,062.64	28,524,197.70	100.000%
Cash and Cash Equivalents								
Invested cash								
Invested cash	0.00	- 9.00	- 9.00	0.00	0.00	0.00	-9.00	- 0.000%
Total invested cash	0.00	- 9.00	- 9.00	0.00	0.00	0.00	-9.00	- 0.000%
Total cash and cash equivalents	0.00	- 9.00	- 9.00	0.00	0.00	0.00	-9.00	- 0.000%
Total Unrealized Gains						3,523,062.64		
Total Unrealized Losses						0.00		
Total	0.00	28,524,188.70	25,001,126.06	5,169,106.78	-1,646,044.14	3,523,062.64	28,524,188.70	100.000%

Total Cost incl. Accruals **25,001,126.06**

CT 1/1/06 1/2

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Unit trust equity							
Ireland - EUR							
THE CHILDRENS INVT SERIES AI NEW ISSUE 0305 SEDOL 528921U 113,000.00 133 2900000 0 00			17,766,111.50	15,003,010.00	4,437,195.98	- 1,674,094.48	2,763,101.50
THE CHILDRENS INVT SERIES AI NEW ISSUE 1205 SEDOL 535790W 85,000.00 107 3000000 0 00			10,758,086.20	9,998,125.06	731,910.80	28,050.34	759,961.14
Total EUR		0.00	28,524,197.70	25,001,135.06	5,169,106.78	- 1,646,044.14	3,523,062.64
Total Ireland		0.00	28,524,197.70	25,001,135.06	5,169,106.78	- 1,646,044.14	3,523,062.64
Total Unit Trust Equity		0.00	28,524,197.70	25,001,135.06	5,169,106.78	- 1,646,044.14	3,523,062.64
Total Equities		0.00	28,524,197.70	25,001,135.06	5,169,106.78	- 1,646,044.14	3,523,062.64
Cash and Cash Equivalents							
Invested cash							
USD - United States dollar 1 0000000		0.00	- 9.00	- 9.00	0.00	0.00	0.00
Total invested cash - all currencies		0.00	- 9.00	- 9.00	0.00	0.00	0.00
Total invested cash - all countries		0.00	- 9.00	- 9.00	0.00	0.00	0.00
Total Invested cash		0.00	- 9.00	- 9.00	0.00	0.00	0.00
Total Cash and Cash Equivalents		0.00	- 9.00	- 9.00	0.00	0.00	0.00
Total		0.00	28,524,188.70	25,001,126.06	5,169,106.78	- 1,646,044.14	3,523,062.64

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
<i>Equities</i>								
Common stock								
United States - USD	0.00	10,541,000.00	10,000,000.00	541,000.00	0.00	541,000.00	10,541,000.00	50.280%
Total common stock	0.00	10,541,000.00	10,000,000.00	541,000.00	0.00	541,000.00	10,541,000.00	50.280%
Total equities	0.00	10,541,000.00	10,000,000.00	541,000.00	0.00	541,000.00	10,541,000.00	50.280%
<i>Hedge Fund</i>								
Hedge equity								
United States - USD	0.00	10,423,500.00	10,000,000.00	423,500.00	0.00	423,500.00	10,423,500.00	49.720%
Total hedge equity	0.00	10,423,500.00	10,000,000.00	423,500.00	0.00	423,500.00	10,423,500.00	49.720%
Total hedge fund	0.00	10,423,500.00	10,000,000.00	423,500.00	0.00	423,500.00	10,423,500.00	49.720%
Total Unrealized Gains						964,500.00		
Total Unrealized Losses						0.00		
Total	0.00	20,964,500.00	20,000,000.00	964,500.00	0.00	964,500.00	20,964,500.00	100.000%

Total Cost Incl. Accruals 20,000,000.00

STANTIA 1/2

Portfolio Statement

31 DEC 2005

Doris Duke Charitable Foundation

Account Name DD - MILLGATE INTERNATIONAL FID

Account number 2632635

13-7043679

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
United States - USD							
CF MILGATE INTL LTD CL D 07/2005 CUSIP 599396918 10,000 00 1,054 1000000		0 00	10,541,000 00	10,000,000 00	541,000 00	0 00	541,000 00
Total USD		0 00	10,541,000 00	10,000,000 00	541,000 00	0 00	541,000 00
Total United States		0 00	10,541,000 00	10,000,000 00	541,000 00	0 00	541,000 00
Total Common Stock	10,000.00	0.00	10,541,000.00	10,000,000.00	541,000.00	0.00	541,000.00
Total Equities	10,000.00	0.00	10,541,000.00	10,000,000.00	541,000.00	0.00	541,000.00
Hedge Fund							
Hedge equity							
United States - USD							
CF MILLGATE INTERNATIONAL LTD-CLASS D-HOT ISSUE-NON VOTING 01 OCT 2005 CUSIP 601994973 10,000.00 1,042.3500000		0 00	10,423,500 00	10,000,000 00	423,500 00	0 00	423,500 00
Total USD		0 00	10,423,500 00	10,000,000 00	423,500 00	0 00	423,500 00
Total United States		0 00	10,423,500 00	10,000,000 00	423,500 00	0 00	423,500 00
Total Hedge Equity	10,000.00	0.00	10,423,500.00	10,000,000.00	423,500.00	0.00	423,500.00
Total Hedge Fund	10,000.00	0.00	10,423,500.00	10,000,000.00	423,500.00	0.00	423,500.00
Total	20,000.00	0.00	20,964,500.00	20,000,000.00	964,500.00	0.00	964,500.00

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss			Market value incl accruals	%
				Market	Translation	Total		
Equities								
Common stock								
United States - USD	0.00	10,000,000.00	10,000,000.00	0.00	0.00	0.00	10,000,000.00	38.336%
Total common stock	0.00	10,000,000.00	10,000,000.00	0.00	0.00	0.00	10,000,000.00	38.336%
Total equities	0.00	10,000,000.00	10,000,000.00	0.00	0.00	0.00	10,000,000.00	38.336%
Hedge Fund								
Hedge market dependent								
International Region - USD	0.00	16,085,476.54	16,000,000.00	85,476.54	0.00	85,476.54	16,085,476.54	61.664%
Total hedge market dependent	0.00	16,085,476.54	16,000,000.00	85,476.54	0.00	85,476.54	16,085,476.54	61.664%
Total hedge fund	0.00	16,085,476.54	16,000,000.00	85,476.54	0.00	85,476.54	16,085,476.54	61.664%
Total Unrealized Gains						85,476.54		
Total Unrealized Losses						0.00		
Total	0.00	26,085,476.54	26,000,000.00	85,476.54	0.00	85,476.54	26,085,476.54	100.000%

Total Cost Incl. Accruals 26,000,000.00

START 11/12

◆ **Asset Detail - Base Currency**

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

Equities

Common stock

United States - USD

CF CASH AWAITING EQTY INVT	CUSIP: 14699QCF4							
10,000,000 00	1 0000000	0 00	10,000,000 00	10,000,000 00	0 00	0 00	0 00	0 00
Total USD		0.00	10,000,000 00	10,000,000 00	0 00	0 00	0 00	0 00
Total United States		0 00	10,000,000 00	10,000,000 00	0 00	0 00	0 00	0 00
Total Common Stock								
10,000,000.00		0.00	10,000,000.00	10,000,000.00	0 00	0.00	0.00	0.00
Total Equities		0.00	10,000,000.00	10,000,000.00	0.00	0.00	0.00	0.00

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

Hedge Fund

Hedge market dependent

International Region - USD

CF OSPRAIE WINGSPAN LTD CL A	CUSIP: 687994970							
15,740 60	1,021 9100000	0 00	16,085,476 54	16,000,000 00	85,476 54	0 00	85,476 54	
Total USD		0 00	16,085,476 54	16,000,000 00	85,476 54	0 00	85,476 54	
Total International Region		0.00	16,085,476 54	16,000,000 00	85,476 54	0 00	85,476 54	
Total Hedge Market Dependent								
15,740.60		0.00	16,085,476.54	16,000,000.00	85,476.54	0.00	85,476.54	
Total Hedge Fund		0.00	16,085,476.54	16,000,000.00	85,476.54	0.00	85,476.54	

Total		0.00	26,085,476.54	26,000,000.00	85,476.54	0.00	85,476.54
--------------	--	-------------	----------------------	----------------------	------------------	-------------	------------------

STMT 100 42

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
<i>Venture Capital and Partnerships</i>								
Partnerships								
United States - USD	0 00	5,865,306 00	5,321,023.00	544,283 00	0 00	544,283 00	5,865,306 00	94.599%
Total partnerships	0.00	5,865,306.00	5,321,023.00	544,283.00	0.00	544,283.00	5,865,306.00	94.599%
Total venture capital and partnerships	0.00	5,865,306.00	5,321,023.00	544,283.00	0.00	544,283.00	5,865,306.00	94.599%
<i>Cash and Cash Equivalents</i>								
Short term investment funds								
Short Term Investment Funds	72.97	334,793.29	334,793.29	0 00	0 00	0 00	334,866.26	5.401%
Total short term investment funds	72.97	334,793.29	334,793.29	0.00	0.00	0.00	334,866.26	5.401%
Total cash and cash equivalents	72.97	334,793.29	334,793.29	0.00	0.00	0.00	334,866.26	5.401%
Total Unrealized Gains						544,283.00		
Total Unrealized Losses						0.00		
Total	72.97	6,200,099.29	5,655,816.29	544,283.00	0.00	544,283.00	6,200,172.26	100.000%

Total Cost Incl. Accruals 5,655,889.26

Portfolio Statement

Doris Duke Charitable Foundation

Account Name: DD: HARBOUR VEST IPEP IV LP
Account number: 2614893

31 DEC 2005

◆ **Asset Detail - Base Currency**

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

Venture Capital and Partnerships

Partnerships

United States - USD

HARBOURVEST INTL PEP IV - PSHP FUND, LP 5,321,023 00	5,865,306 0000000	0 00	5,865,306 00	5,321,023 00	544,283 00	0 00	544,283 00
Total USD		0 00	5,865,306 00	5,321,023 00	544,283 00	0 00	544,283 00
Total United States		0 00	5,865,306 00	5,321,023 00	544,283 00	0 00	544,283 00
Total Partnerships		0.00	5,865,306.00	5,321,023.00	544,283.00	0.00	544,283.00
Total Venture Capital and Partnerships		0.00	5,865,306.00	5,321,023.00	544,283.00	0.00	544,283.00

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

Cash and Cash Equivalents

Short term investment funds

MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO DIVERSIFIED ASSETS PORTFOLIO 1 0000000		72 97	334,793 29	334,793 29	0 00	0 00	0 00
Total short term investment funds - all currencies		72 97	334,793 29	334,793 29	0 00	0 00	0 00
Total short term investment funds - all countries		72.97	334,793 29	334,793 29	0 00	0 00	0 00
Total Short Term Investment Funds		72.97	334,793.29	334,793.29	0.00	0.00	0.00
Total Cash and Cash Equivalents		72.97	334,793.29	334,793.29	0.00	0.00	0.00

Total		72.97	6,200,099.29	5,655,816.29	544,283.00	0.00	544,283.00
--------------	--	-------	--------------	--------------	------------	------	------------

Portfolio Statement

31 DEC 2005

Dons Duke Charitable Foundation

Account Name DD -

Account number 2614716
COMMONFUND CAP V LP

13-7043679

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total	Market value incl accruals	%
<i>Venture Capital and Partnerships</i>								
Partnerships								
United States - USD	0.00	8,230,516.00	7,593,346.32	637,169.68	0.00	637,169.68	8,230,516.00	99.999%
Total partnerships	0.00	8,230,516.00	7,593,346.32	637,169.68	0.00	637,169.68	8,230,516.00	99.999%
Total venture capital and partnerships	0.00	8,230,516.00	7,593,346.32	637,169.68	0.00	637,169.68	8,230,516.00	99.999%
<i>Cash and Cash Equivalents</i>								
Short term investment funds								
Short Term Investment Funds	0.31	58.50	58.50	0.00	0.00	0.00	58.81	0.001%
Total short term investment funds	0.31	58.50	58.50	0.00	0.00	0.00	58.81	0.001%
Total cash and cash equivalents	0.31	58.50	58.50	0.00	0.00	0.00	58.81	0.001%
Total Unrealized Gains						637,169.68		
Total Unrealized Losses						0.00		
Total	0.31	8,230,574.50	7,593,404.82	637,169.68	0.00	637,169.68	8,230,574.81	100.000%

Total Cost Incl. Accruals

7,593,405.13

STMT IOR 1/2

Portfolio Statement

Doris Duke Charitable Foundation

Account Name: DD - COMMONFUND CAP V LP
Account number: 2614716

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Venture Capital and Partnerships							
Partnerships							
United States - USD							
COMMONFUND CAP PRIVATE EQUITY PTRS V, LP 7,593,346 32	8,230,516 0000000	CUSIP 000206938 0 00	8,230,516 00	7,593,346 32	637,169 68	0 00	637,169 68
Total USD		0 00	8,230,516 00	7,593,346 32	637,169 68	0 00	637,169 68
Total United States		0.00	8,230,516 00	7,593,346 32	637,169 68	0 00	637,169 68
Total Partnerships							
7,593,346.32		0.00	8,230,516.00	7,593,346.32	637,169.68	0.00	637,169.68
Total Venture Capital and Partnerships							
7,593,346.32		0.00	8,230,516.00	7,593,346.32	637,169.68	0.00	637,169.68
Cash and Cash Equivalents							
Short term investment funds							
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO 1 0000000		DIVERSIFIED ASSETS PORTFOLIO 0 31	CUSIP 665278107 58 50	58 50	0 00	0 00	0 00
Total short term investment funds - all currencies		0 31	58 50	58.50	0 00	0 00	0 00
Total short term investment funds - all countries		0.31	58 50	58.50	0 00	0 00	0 00
Total Short Term Investment Funds							
58.50		0.31	58.50	58.50	0.00	0.00	0.00
Total Cash and Cash Equivalents							
58.50		0.31	58.50	58.50	0.00	0.00	0.00
Total		0.31	8,230,574.50	7,593,404.82	637,169.68	0.00	637,169.68

STMT 10R 7/2

Portfolio Statement

31 DEC 2005

Doris Duke Charitable Foundation

Account Name DD

Account number 2614892
COMMONFUND CAP VI LP

13-7043679

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss			Market value incl accruals	%
				Market	Translation	Total		
<i>Venture Capital and Partnerships</i>								
Partnerships								
United States - USD	0.00	4,386,926.00	4,607,255.00	- 220,329.00	0.00	- 220,329.00	4,386,926.00	100.000%
Total partnerships	0.00	4,386,926.00	4,607,255.00	- 220,329.00	0.00	- 220,329.00	4,386,926.00	100.000%
Total venture capital and partnerships	0.00	4,386,926.00	4,607,255.00	- 220,329.00	0.00	- 220,329.00	4,386,926.00	100.000%
Total Unrealized Gains						0.00		
Total Unrealized Losses						- 220,329.00		
Total	0.00	4,386,926.00	4,607,255.00	- 220,329.00	0.00	- 220,329.00	4,386,926.00	100.000%

Total Cost Incl. Accruals 4,607,255.00

STATIAC 1/2

13-7043679

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Venture Capital and Partnerships							
Partnerships							
United States - USD							
COMMONFUND CAPITAL VENTURE PTRS VI, LP CUSIP 000206946 4,607,255 00 4,386,926 0000000		0 00	4,386,926 00	4,607,255 00	- 220,329 00	0 00	- 220,329 00
Total USD		0 00	4,386,926 00	4,607,255 00	- 220,329 00	0 00	- 220,329 00
Total United States		0.00	4,386,926.00	4,607,255 00	- 220,329 00	0 00	- 220,329 00
Total Partnerships							
4,607,255.00		0.00	4,386,926.00	4,607,255.00	- 220,329.00	0.00	- 220,329.00
Total Venture Capital and Partnerships							
4,607,255.00		0.00	4,386,926.00	4,607,255.00	- 220,329.00	0.00	- 220,329.00
Total		0.00	4,386,926.00	4,607,255.00	- 220,329.00	0.00	- 220,329.00

STMT INC 2/2

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl. accruals	%
				Market	Translation			
<i>Venture Capital and Partnerships</i>								
Partnerships								
United States - USD	0.00	26,806,457.00	15,767,366.00	11,039,091.00	0.00	11,039,091.00	26,806,457.00	100.000%
Total partnerships	0.00	26,806,457.00	15,767,366.00	11,039,091.00	0.00	11,039,091.00	26,806,457.00	100.000%
Total venture capital and partnerships	0.00	26,806,457.00	15,767,366.00	11,039,091.00	0.00	11,039,091.00	26,806,457.00	100.000%
Total Unrealized Gains						11,039,091.00		
Total Unrealized Losses						0.00		
Total	0.00	26,806,457.00	15,767,366.00	11,039,091.00	0.00	11,039,091.00	26,806,457.00	100.000%

Total Cost incl. Accruals 15,767,366.00

STMT 10T 1/2

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Venture Capital and Partnerships							
Partnerships							
United States - USD							
SPO PARTNERS II, LP 15,767,366 00	CUSIP 000206912 6,806,457 0000000	0 00	26,806,457 00	15,767,366 00	11,039,091 00	0 00	11,039,091 00
Total USD		0.00	26,806,457 00	15,767,366.00	11,039,091 00	0 00	11,039,091 00
Total United States		0 00	26,806,457 00	15,767,366 00	11,039,091 00	0 00	11,039,091 00
Total Partnerships							
15,767,366.00		0.00	26,806,457.00	15,767,366.00	11,039,091.00	0.00	11,039,091.00
Total Venture Capital and Partnerships							
15,767,366.00		0.00	26,806,457.00	15,767,366.00	11,039,091.00	0.00	11,039,091.00
Total		0.00	26,806,457.00	15,767,366.00	11,039,091.00	0.00	11,039,091.00

STMT10T 2/2

Portfolio Statement

Doris Duke Charitable Foundation

Account number 2628710
Account Name DD - PORTFOLIO ADVISORS

31 DEC 2005

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl. accruals	%
				Market	Translation			
<i>Venture Capital and Partnerships</i>								
Partnerships								
United States - USD	268,979.33	4,457,095.00	3,954,896.00	502,199.00	0.00	502,199.00	4,726,074.33	106.010%
Total partnerships	268,979.33	4,457,095.00	3,954,896.00	502,199.00	0.00	502,199.00	4,726,074.33	106.010%
Total venture capital and partnerships	268,979.33	4,457,095.00 (1)	3,954,896.00	502,199.00	0.00	502,199.00	4,726,074.33	106.010%
<i>Cash and Cash Equivalents</i>								
Short term investment funds								
Short Term Investment Funds	3.39	1,035.00	1,035.00	0.00	0.00	0.00	1,038.39	0.023%
Total short term investment funds	3.39	1,035.00	1,035.00	0.00	0.00	0.00	1,038.39	0.023%
Total cash and cash equivalents	3.39	1,035.00 (1)	1,035.00	0.00	0.00	0.00	1,038.39	0.023%
<i>Adjustments To Cash</i>								
Pending trade purchases								
Pending trade purchases	0.00	- 300,000.00	- 300,000.00	0.00	0.00	0.00	-300,000.00	- 6.729%
Total pending trade purchases	0.00	- 300,000.00 (3)	- 300,000.00	0.00	0.00	0.00	-300,000.00	- 6.729%
Pending trade sales								
Pending trade sales	0.00	1,595,104.00	1,595,104.00	0.00	0.00	0.00	1,595,104.00	35.780%
Total pending trade sales	0.00	1,595,104.00 (4)	1,595,104.00	0.00	0.00	0.00	1,595,104.00	35.780%

114

Portfolio Statement Doris Duke Charitable Foundation Account Name DD - PORTFOLIO ADVISORS Account number 2628710
 31 DEC 2005

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Transiation			
<i>Adjustments To Cash</i>								
Other payables								
Other Payables	0.00	- 1,564,083.33	- 1,564,083.33	0.00	0.00	0.00	-1,564,083.33	- 35.084%
Total other payables	0.00	- 1,564,083.33 (1)	- 1,564,083.33	0.00	0.00	0.00	-1,564,083.33	- 35.084%
Total adjustments to cash	0.00	- 268,979.33	- 268,979.33	0.00	0.00	0.00	-268,979.33	- 6.033%
Total Unrealized Gains						502,199.00		
Total Unrealized Losses						0.00		
Total	268,982.72 (2)	4,189,150.67	3,686,951.67	502,199.00	0.00	502,199.00	4,458,133.39	100.000%

Total Cost incl. Accruals 3,955,934.39

Σ (1) FmV 2,894,046⁶⁷ ✓
 (2) Accruals 268,982⁷²
 (3) Due To Broker <300,000>
 (4) Due from Broker 1,595,104⁻
 4,458,133³⁹ *

THAT 11/11 2/4

Portfolio Statement **Doris Duke Charitable Foundation** Account number: 2628710
 31 DEC 2005 Account Name: DD - PORTFOLIO ADVISORS

◆ **Asset Detail - Base Currency**

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

Venture Capital and Partnerships

Partnerships

United States - USD

PORTFOLIO ADVISORS (OFFSHORE) PRIVATE EQUITY FUND III, LP CUSIP: 000335182 3,954,896 00 4,457,095 0000000 268,979 33		4,457,095 00	3,954,896 00	502,199 00	0 00	502,199 00		
Total USD		268,979 33	4,457,095.00	3,954,896 00	502,199 00	502,199 00		
Total United States		268,979 33	4,457,095 00	3,954,896 00	502,199 00	502,199 00		
Total Partnerships								
		3,954,896.00	268,979.33	4,457,095.00	3,954,896.00	502,199.00	0.00	502,199.00
Total Venture Capital and Partnerships								
		3,954,896.00	268,979.33	4,457,095.00	3,954,896.00	502,199.00	0.00	502,199.00

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

Cash and Cash Equivalents

Short term investment funds

MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 1 0000000 3 39 1,035.00		1,035.00	1,035.00	0 00	0 00	0 00		
Total short term investment funds - all currencies		3 39	1,035 00	1,035 00	0 00	0 00		
Total short term investment funds - all countries		3.39	1,035 00	1,035 00	0.00	0 00		
Total Short Term Investment Funds								
		1,035.00	3.39	1,035.00	1,035.00	0.00	0.00	0.00
Total Cash and Cash Equivalents								
		1,035.00	3.39	1,035.00	1,035.00	0.00	0.00	0.00

CTHAT 11 11 3/4

Portfolio Statement

31 DEC 2005

Doris Duke Charitable Foundation

13-7043679

Account number 2628710

Account Name DD - PORTFOLIO ADVISORS

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	
					Market	Translation		
Adjustments To Cash								
Pending trade purchases								
USD - UNITED STATES DOLLARS	1 0000000	0 00	- 300,000 00	- 300,000 00	0 00	0 00	0 00	
Total pending trade purchases - all currencies		0 00	- 300,000 00	- 300,000 00	0 00	0 00	0 00	
Total pending trade purchases - all countries		0 00	- 300,000 00	- 300,000 00	0 00	0 00	0 00	
Total Pending trade purchases		0.00	- 300,000.00	- 300,000.00	0.00	0.00	0.00	
Pending trade sales								
USD - UNITED STATES DOLLARS	1 0000000	0 00	1,595,104 00	1,595,104 00	0 00	0 00	0 00	
Total pending trade sales - all currencies		0 00	1,595,104 00	1,595,104 00	0 00	0 00	0 00	
Total pending trade sales - all countries		0 00	1,595,104 00	1,595,104 00	0 00	0 00	0 00	
Total Pending trade sales		0.00	1,595,104.00	1,595,104.00	0.00	0.00	0.00	
Other payables								
USD - UNITED STATES DOLLARS	1 0000000	0 00	- 1,564,083 33	- 1,564,083 33	0 00	0 00	0 00	
Total other payables - all currencies		0 00	- 1,564,083 33	- 1,564,083 33	0 00	0 00	0 00	
Total other payables - all countries		0 00	- 1,564,083 33	- 1,564,083 33	0 00	0 00	0 00	
Total Other Payables		0.00	- 1,564,083.33	- 1,564,083.33	0.00	0.00	0.00	
Total Adjustments To Cash		0.00	- 268,979.33	- 268,979.33	0.00	0.00	0.00	
Total		3,955,931.00	268,982.72	4,189,150.67	3,686,951.67	502,199.00	0.00	502,199.00

STRAHAN 4/4

Portfolio Statement

Doris Duke Charitable Foundation

Account Name: DD - KIRTLAND CAP COMPANY LP

31 DEC 2005

13-7043679

Account number 2628781

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss			Market value incl accruals	%
				Market	Translation	Total		
<i>Venture Capital and Partnerships</i>								
Partnerships								
United States - USD	0.00	1,996,214.00	2,250,806.00	- 254,592.00	0.00	- 254,592.00	1,996,214.00	100.000%
Total partnerships	0.00	1,996,214.00	2,250,806.00	- 254,592.00	0.00	- 254,592.00	1,996,214.00	100.000%
Total venture capital and partnerships	0.00	1,996,214.00	2,250,806.00	- 254,592.00	0.00	- 254,592.00	1,996,214.00	100.000%
Total Unrealized Gains						0.00		
Total Unrealized Losses						- 254,592.00		
Total	0.00	1,996,214.00	2,250,806.00	- 254,592.00	0.00	- 254,592.00	1,996,214.00	100.000%

Total Cost Incl. Accruals 2,250,806.00

Handwritten signature and date 1/2

Portfolio Statement

Dons Duke Charitable Foundation

Account Name DD - KIRTLAND CAP COMPANY LP

Account number 2628781

13-7043679

31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Venture Capital and Partnerships							
Partnerships							
United States - USD							
KIRTLAND PARTNERS IV, LP CUSIP 000338921 2,250,806 00 1,996,214 0000000		0 00	1,996,214 00	2,250,806 00	- 254,592 00	0 00	- 254,592 00
Total USD		0 00	1,996,214 00	2,250,806 00	- 254,592 00	0 00	- 254,592 00
Total United States		0 00	1,996,214 00	2,250,806 00	- 254,592 00	0 00	- 254,592 00
Total Partnerships							
2,250,806.00		0.00	1,996,214.00	2,250,806.00	- 254,592.00	0.00	- 254,592.00
Total Venture Capital and Partnerships							
2,250,806.00		0.00	1,996,214.00	2,250,806.00	- 254,592.00	0.00	- 254,592.00
Total		0.00	1,996,214.00	2,250,806.00	- 254,592.00	0.00	- 254,592.00

THAT 10/1 2/2

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss			Market value incl accruals	%
				Market	Translation	Total		
<i>Venture Capital and Partnerships</i>								
Partnerships								
United States - USD	0.00	1,584,971.00	1,744,184.33	- 159,213.33	0.00	- 159,213.33	1,584,971.00	99.999%
Total partnerships	0.00	1,584,971.00	1,744,184.33	- 159,213.33	0.00	- 159,213.33	1,584,971.00	99.999%
Total venture capital and partnerships	0.00	1,584,971.00	1,744,184.33	- 159,213.33	0.00	- 159,213.33	1,584,971.00	99.999%
<i>Cash and Cash Equivalents</i>								
Short term investment funds								
Short Term Investment Funds	0.00	20.91	20.91	0.00	0.00	0.00	20.91	0.001%
Total short term investment funds	0.00	20.91	20.91	0.00	0.00	0.00	20.91	0.001%
Total cash and cash equivalents	0.00	20.91	20.91	0.00	0.00	0.00	20.91	0.001%
Total Unrealized Gains						0.00		
Total Unrealized Losses						- 159,213.33		
Total	0.00	1,584,991.91	1,744,205.24	- 159,213.33	0.00	- 159,213.33	1,584,991.91	100.000%

Total Cost Incl. Accruals 1,744,205.24

1/2

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Venture Capital and Partnerships							
Partnerships							
United States - USD							
OAK HILL CAPITAL PARTNERS II (CAYMAN II)LP 1,353,092 52	1,342,734 0000000	0 00	1,342,734 00	1,353,092 52	- 10,358 52	0 00	- 10,358 52
OAK HILL CAPITAL PARTNERS II, LP 391,091.81	242,237 0000000	0 00	242,237 00	391,091 81	- 148,854 81	0 00	- 148,854 81
Total USD		0.00	1,584,971 00	1,744,184 33	- 159,213 33	0 00	- 159,213 33
Total United States		0 00	1,584,971 00	1,744,184 33	- 159,213 33	0 00	- 159,213 33
Total Partnerships							
1,744,184.33		0.00	1,584,971.00	1,744,184.33	- 159,213.33	0.00	- 159,213.33
Total Venture Capital and Partnerships							
1,744,184.33		0.00	1,584,971.00	1,744,184.33	- 159,213.33	0.00	- 159,213.33

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Short term investment funds							
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO DIVERSIFIED ASSETS PORTFOLIO 1 0000000		0 00	20 91	20 91	0 00	0 00	0 00
Total short term investment funds - all currencies		0 00	20 91	20 91	0 00	0 00	0 00
Total short term investment funds - all countries		0 00	20 91	20 91	0 00	0 00	0 00
Total Short Term Investment Funds							
20.91		0.00	20.91	20.91	0.00	0.00	0.00
Total Cash and Cash Equivalents							
20.91		0.00	20.91	20.91	0.00	0.00	0.00

Total		0.00	1,584,991.91	1,744,205.24	- 159,213.33	0.00	- 159,213.33
--------------	--	-------------	---------------------	---------------------	---------------------	-------------	---------------------

2/7

13-7043679

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
<i>Venture Capital and Partnerships</i>								
Partnerships								
United States - USD	0.00	5,184,261.00	5,000,000.00	184,261.00	0.00	184,261.00	5,184,261.00	100.000%
Total partnerships	0.00	5,184,261.00	5,000,000.00	184,261.00	0.00	184,261.00	5,184,261.00	100.000%
Total venture capital and partnerships	0.00	5,184,261.00	5,000,000.00	184,261.00	0.00	184,261.00	5,184,261.00	100.000%
Total Unrealized Gains						184,261.00		
Total Unrealized Losses						0.00		
Total	0.00	5,184,261.00	5,000,000.00	184,261.00	0.00	184,261.00	5,184,261.00	100.000%

Total Cost incl. Accruals 5,000,000.00

ATM 11/11 1/2

◆ **Asset Detail - Base Currency**

-----Unrealized gain/loss-----

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Venture Capital and Partnerships							
Partnerships							
United States - USD							
SANKATY CREDIT OPPORTUNITIES II, LP CUSIP: 000349852 5,000,000 00	5,184,261 0000000	0 00	5,184,261 00	5,000,000 00	184,261 00	0 00	184,261 00
Total USD		0 00	5,184,261.00	5,000,000 00	184,261 00	0 00	184,261 00
Total United States		0 00	5,184,261 00	5,000,000 00	184,261 00	0 00	184,261 00
Total Partnerships							
5,000,000.00		0.00	5,184,261.00	5,000,000.00	184,261.00	0.00	184,261.00
Total Venture Capital and Partnerships							
5,000,000.00		0.00	5,184,261.00	5,000,000.00	184,261.00	0.00	184,261.00
Total							
5,000,000.00		0.00	5,184,261.00	5,000,000.00	184,261.00	0.00	184,261.00

STMT 12/1 2/2

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss			Market value incl accruals	%
				Market	Translation	Total		
<i>Venture Capital and Partnerships</i>								
Partnerships								
United States - USD	0.00	511,378.00	540,000.00	- 28,622.00	0.00	- 28,622.00	511,378.00	100.000%
Total partnerships	0.00	511,378.00	540,000.00	- 28,622.00	0.00	- 28,622.00	511,378.00	100.000%
Total venture capital and partnerships	0.00	511,378.00	540,000.00	- 28,622.00	0.00	- 28,622.00	511,378.00	100.000%
Total Unrealized Gains						0.00		
Total Unrealized Losses						- 28,622.00		
Total	0.00	511,378.00	540,000.00	- 28,622.00	0.00	- 28,622.00	511,378.00	100.000%

Total Cost Incl. Accruals **540,000.00**

Handwritten signature/initials

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Venture Capital and Partnerships							
Partnerships							
United States - USD							
SEQUOIA CAPITAL GROWTH FUND III, LP 540,000 00	CUSIP 000373373 511,378 0000000	0 00	511,378 00	540,000 00	- 28,622 00	0 00	- 28,622 00
Total USD		0.00	511,378 00	540,000 00	- 28,622 00	0 00	- 28,622 00
Total United States		0 00	511,378 00	540,000 00	- 28,622 00	0 00	- 28,622 00
Total Partnerships							
540,000.00		0.00	511,378.00	540,000.00	- 28,622.00	0.00	- 28,622.00
Total Venture Capital and Partnerships							
540,000.00		0.00	511,378.00	540,000.00	- 28,622.00	0.00	- 28,622.00
Total		0.00	511,378.00	540,000.00	- 28,622.00	0.00	- 28,622.00

STH + 10/1 2/2

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
<i>Venture Capital and Partnerships</i>								
Partnerships								
United States - USD	0.00	174,462.00	180,000.00	- 5,538.00	0.00	- 5,538.00	174,462.00	100.000%
Total partnerships	0.00	174,462.00	180,000.00	- 5,538.00	0.00	- 5,538.00	174,462.00	100.000%
Total venture capital and partnerships	0.00	174,462.00	180,000.00	- 5,538.00	0.00	- 5,538.00	174,462.00	100.000%
Total Unrealized Gains						0.00		
Total Unrealized Losses						- 5,538.00		
Total	0.00	174,462.00	180,000.00	- 5,538.00	0.00	- 5,538.00	174,462.00	100.000%

Total Cost Incl. Accruals 180,000.00

2T m + 1A 7 1/2

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Venture Capital and Partnerships							
Partnerships							
United States - USD							
SEQUOIA CAPITAL CHINA I, LP CUSIP: 000375923 180,000 00 174,462 0000000		0 00	174,462 00	180,000 00	- 5,538 00	0 00	- 5,538 00
Total USD		0.00	174,462 00	180,000 00	- 5,538 00	0 00	- 5,538 00
Total United States		0 00	174,462 00	180,000 00	- 5,538 00	0 00	- 5,538 00
Total Partnerships							
180,000.00		0.00	174,462.00	180,000.00	- 5,538.00	0.00	- 5,538.00
Total Venture Capital and Partnerships							
180,000.00		0.00	174,462.00	180,000.00	- 5,538.00	0.00	- 5,538.00
Total		0.00	174,462.00	180,000.00	- 5,538.00	0.00	- 5,538.00

STANT 1A 7 210

13-7043670

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total	Market value incl. accruals	%
<i>Venture Capital and Partnerships</i>								
Partnerships								
United States - USD	0.00	4,953,049.00	4,882,745.70	70,303.30	0.00	70,303.30	4,953,049.00	99.998%
Total partnerships	0.00	4,953,049.00	4,882,745.70	70,303.30	0.00	70,303.30	4,953,049.00	99.998%
Total venture capital and partnerships	0.00	4,953,049.00	4,882,745.70	70,303.30	0.00	70,303.30	4,953,049.00	99.998%
<i>Cash and Cash Equivalents</i>								
Short term investment funds								
Short Term Investment Funds	0.31	90.36	90.36	0.00	0.00	0.00	90.67	0.002%
Total short term investment funds	0.31	90.36	90.36	0.00	0.00	0.00	90.67	0.002%
Total cash and cash equivalents	0.31	90.36	90.36	0.00	0.00	0.00	90.67	0.002%
Total Unrealized Gains						70,303.30		
Total Unrealized Losses						0.00		
Total	0.31	4,953,139.36	4,882,836.06	70,303.30	0.00	70,303.30	4,953,139.67	100.000%

Total Cost Incl. Accruals 4,882,836.37

STMT 10 BA 1/2

Portfolio Statement

Doris Duke Charitable Foundation

Account Name DD - BAIN CAPITAL FUND VIII
Account number 2626677

31 DEC 2005

◆ **Asset Detail - Base Currency**

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

Venture Capital and Partnerships

Partnerships

United States - USD

BAIN CAPITAL FUND VIII, LP 4,882,745 70	CUSIP: 000318022 4,953,049 0000000	0 00	4,953,049 00	4,882,745 70	70,303 30	0 00	70,303 30	
Total USD		0.00	4,953,049 00	4,882,745 70	70,303 30	0.00	70,303 30	
Total United States		0 00	4,953,049 00	4,882,745 70	70,303 30	0 00	70,303 30	
Total Partnerships								
		4,882,745.70	0.00	4,953,049.00	4,882,745.70	70,303.30	0.00	70,303.30
Total Venture Capital and Partnerships								
		4,882,745.70	0.00	4,953,049.00	4,882,745.70	70,303.30	0.00	70,303.30

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

Cash and Cash Equivalents

Short term investment funds

MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO 1 0000000	DIVERSIFIED ASSETS PORTFOLIO 0 31	CUSIP 665278107 90 36	90 36	0 00	0 00	0 00	
Total short term investment funds - all currencies		0 31	90 36	90 36	0 00	0 00	
Total short term investment funds - all countries		0.31	90 36	90 36	0 00	0 00	
Total Short Term Investment Funds							
		90.36	0.31	90.36	90.36	0.00	0.00
Total Cash and Cash Equivalents							
		90.36	0.31	90.36	90.36	0.00	0.00

Total		4,882,836.06	0.31	4,953,139.36	4,882,836.06	70,303.30	0.00	70,303.30
--------------	--	--------------	------	--------------	--------------	-----------	------	-----------

Portfolio Statement	Doris Duke Charitable Foundation	Account Name DD HEARTWOOD FORESTLD FUND V	Account number 2628709
31 DEC 2005			

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss			Market value incl accruals	%
				Market	Translation	Total		
<i>Venture Capital and Partnerships</i>								
Partnerships								
United States - USD	0.00	3,184,409.00	3,220,512.82	- 36,103.82	0.00	- 36,103.82	3,184,409.00	100.000%
Total partnerships	0.00	3,184,409.00	3,220,512.82	- 36,103.82	0.00	- 36,103.82	3,184,409.00	100.000%
Total venture capital and partnerships	0.00	3,184,409.00	3,220,512.82	- 36,103.82	0.00	- 36,103.82	3,184,409.00	100.000%
Total Unrealized Gains						0.00		
Total Unrealized Losses						- 36,103.82		
Total	0.00	3,184,409.00	3,220,512.82	- 36,103.82	0.00	- 36,103.82	3,184,409.00	100.000%

Total Cost Incl. Accruals 3,220,512.82

STANTIA RA 1/2

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Venture Capital and Partnerships							
Partnerships							
United States - USD							
HEARTWOOD FORESTLAND FUND V, LP CUSIP: 000335547 3,220,512.82 3,184,409.0000000		0.00	3,184,409.00	3,220,512.82	- 36,103.82	0.00	- 36,103.82
Total USD		0.00	3,184,409.00	3,220,512.82	- 36,103.82	0.00	- 36,103.82
Total United States		0.00	3,184,409.00	3,220,512.82	- 36,103.82	0.00	- 36,103.82
Total Partnerships							
3,220,512.82		0.00	3,184,409.00	3,220,512.82	- 36,103.82	0.00	- 36,103.82
Total Venture Capital and Partnerships							
3,220,512.82		0.00	3,184,409.00	3,220,512.82	- 36,103.82	0.00	- 36,103.82
Total		0.00	3,184,409.00	3,220,512.82	- 36,103.82	0.00	- 36,103.82

STMT 11/22 2/2

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl. accruals	%
				Market	Translation			
<i>Venture Capital and Partnerships</i>								
Partnerships								
United States - USD	0.00	9,932,132.00	9,750,000.00	182,132.00	0.00	182,132.00	9,932,132.00	100.000%
Total partnerships	0.00	9,932,132.00	9,750,000.00	182,132.00	0.00	182,132.00	9,932,132.00	100.000%
Total venture capital and partnerships	0.00	9,932,132.00	9,750,000.00	182,132.00	0.00	182,132.00	9,932,132.00	100.000%
Total Unrealized Gains						182,132.00		
Total Unrealized Losses						0.00		
Total	0.00	9,932,132.00	9,750,000.00	182,132.00	0.00	182,132.00	9,932,132.00	100.000%

✓

Total Cost Incl. Accruals 9,750,000.00

← that 1000 1/2

Portfolio Statement
 31 DEC 2005
 Darrs Duke Charitable Foundation

Account Name DD - Account number 2627791
 GMO FORESTRY FUND VIII

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Venture Capital and Partnerships							
Partnerships							
United States - USD							
GMO FORESTRY FUND 8-B, LP CUSIP. 000335166 9,750,000 00 9,932,132 0000000		0 00	9,932,132 00	9,750,000 00	182,132 00	0 00	182,132 00
Total USD		0 00	9,932,132 00	9,750,000 00	182,132 00	0 00	182,132.00
Total United States		0 00	9,932,132 00	9,750,000 00	182,132 00	0 00	182,132 00
Total Partnerships							
9,750,000.00		0.00	9,932,132.00	9,750,000 00	182,132.00	0.00	182,132.00
Total Venture Capital and Partnerships							
9,750,000.00		0.00	9,932,132.00	9,750,000.00	182,132.00	0.00	182,132.00
Total		0.00	9,932,132.00	9,750,000.00	182,132.00	0.00	182,132.00

STMT 1/1/06
 2/2

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
<i>Hedge Fund</i>								
Hedge equity								
Cayman Islands - USD	0.00	24,118,600.15	20,000,000.00	4,118,600.15	0.00	4,118,600.15	24,118,600.15	100.000%
Total hedge equity	0.00	24,118,600.15	20,000,000.00	4,118,600.15	0.00	4,118,600.15	24,118,600.15	100.000%
Total hedge fund	0.00	24,118,600.15	20,000,000.00	4,118,600.15	0.00	4,118,600.15	24,118,600.15	100.000%
Total Unrealized Gains						4,118,600.15		
Total Unrealized Losses						0.00		
Total	0.00	24,118,600.15	20,000,000.00	4,118,600.15	0.00	4,118,600.15	24,118,600.15	100.000%

Total Cost incl. Accruals 20,000,000.00

STMT MNA 1/2

Portfolio Statement Doris Duke Charitable Foundation Account Name DD Account number 2627678 SOUTHPORT ENERGY PLUS
 31 DEC 2005

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Hedge Fund							
Hedge equity							
Cayman Islands - USD							
CF SOUTHPORT ENERGY PLUS OFFSHORE FD INCL E NONVOTING SH 169,928 01	138 5003900	0 00	24,118,600 15	20,000,000 00	4,118,600 15	0 00	4,118,600 15
Total USD		0 00	24,118,600 15	20,000,000 00	4,118,600 15	0 00	4,118,600 15
Total Cayman Islands		0 00	24,118,600 15	20,000,000 00	4,118,600 15	0 00	4,118,600 15
Total Hedge Equity		0.00	24,118,600.15	20,000,000.00	4,118,600.15	0.00	4,118,600.15
Total Hedge Fund		0.00	24,118,600.15	20,000,000.00	4,118,600.15	0.00	4,118,600.15
Total	169,928.01	0.00	24,118,600.15	20,000,000.00	4,118,600.15	0.00	4,118,600.15

7/2