

FORTRESS CARIBBEAN HIGH INTEREST FUND LIMITED

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	Accumulation Share		Distribution Share	
	Net Asset		Net Asset	
DATE	Value	Net Assets (Bds\$)	Value	Net Assets (Bds\$)
07-Jun-02	1.0042	18,460,856	1.0042	2,338,181
12-Jul-02	1.0085	18,540,434	1.0085	2,348,307
30-Aug-02	1.0145	16,947,971	1.0145	2,382,308
30-Sep-02	1.0204	17,202,725	1.0204	2,396,274
25-Oct-02	1.0201	15,974,401	0.9997	2,347,554
29-Nov-02	1.0303	16,134,119	1.0098	2,368,563
31-Dec-02	1.0358	16,699,357	1.0154	2,537,129