

FORTRESS CARIBBEAN HIGH INTEREST FUND LIMITED

	Accumulation Share		Distribution Share	
	Net Asset		Net Asset	
DATE	Value	Net Assets (Bds\$)	Value	Net Assets (Bds\$)
30-Jan-04	1.1152	27,160,388	1.0293	5,673,489
27-Feb-04	1.1221	26,632,698	1.0362	5,712,811
26-Mar-04	1.1293	26,841,129	1.0433	5,741,775
30-Apr-04	1.1370	27,066,643	1.0077	5,543,906
28-May-04	1.1376	27,057,777	1.0083	5,547,291
25-Jun-04	1.1412	27,171,723	1.0119	5,615,443
30-Jul-04	1.1448	27,129,401	1.0156	5,841,644
27-Aug-04	1.1490	27,020,938	1.0197	5,880,433
30-Sep-04	1.1561	26,569,790	1.0269	5,949,983
29-Oct-04	1.1642	27,499,675	1.0081	5,830,039
26-Nov-04	1.1700	27,639,529	1.0139	5,920,157
31-Dec-04	1.1758	28,385,908	1.0196	5,861,163