

**FORTRESS CARIBBEAN HIGH INTEREST FUND LIMITED**

	<b>Accumulation Share</b>		<b>Distribution Share</b>	
	<b>Net Asset</b>		<b>Net Asset</b>	
<b>DATE</b>	<b>Value</b>	<b>Net Assets (Bds\$)</b>	<b>Value</b>	<b>Net Assets (Bds\$)</b>
28-Jan-05	1.1794	28,398,378	1.0233	5,984,151
25-Feb-05	1.1900	29,628,321	1.0339	5,995,903
31-Mar-05	1.1965	29,363,861	1.0402	5,988,322
29-Apr-05	1.1964	30,877,660	0.9999	5,758,975
27-May-05	1.2008	31,051,385	1.0043	5,790,488
30-Jun-05	1.2090	31,398,513	1.0125	5,848,652
29-Jul-05	1.2157	34,648,520	1.0192	5,835,334
26-Aug-05	1.2282	34,463,284	1.0316	5,905,998
30-Sep-05	1.2299	34,426,548	1.0342	5,762,257
29-Oct-05	1.2326	34,436,051	1.0027	5,658,564
25-Nov-05	1.2386	34,702,583	1.0071	5,692,030
30-Dec-05	1.2504	36,639,581	1.0167	5,913,231