

**FORTRESS CARIBBEAN HIGH INTEREST FUND LIMITED**

<b>FORTRESS CARIBBEAN HIGH INTEREST FUND LIMITED</b>				
	<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>
27-Jan-06	1.2590	37,054,506	1.0237	5,763,946
24-Feb-06	1.2653	37,305,149	1.0289	5,819,421
31-Mar-06	1.2725	37,414,343	1.0346	5,833,873
27-Apr-06	1.2790	37,662,962	1.0051	5,433,039
26-May-06	1.2861	44,136,636	1.0107	5,431,802
30-Jun-06	1.2969	44,546,409	1.0192	5,470,625
28-Jul-06	1.3019	43,918,254	1.0231	5,420,332
25-Aug-06	1.3066	44,124,808	1.0268	5,432,547
29-Sep-06	1.3151	41,359,116	1.0335	5,498,273
27-Oct-06	1.3180	41,103,086	1.0021	5,365,429
24-Nov-06	1.3278	41,609,870	1.0096	5,482,635
29-Dec-06	1.3335	48,827,723	1.0139	5,759,934