

FORTRESS CARIBBEAN PENSION FUND LIMITED

Date	Aggressive Accumulator Share BDS \$		Conservative Consolidator Shares BDS \$		Capital Secure Shares BDS \$	
	NAV	Net Assets	NAV	Net Assets	NAV	Net Assets
31-May-02	10.00	1,411,665	10.00	2,146,186	-	-
30-Jun-02	10.04	1,426,193	10.04	2,161,022	-	-
31-Jul-02	10.18	1,455,179	10.15	2,190,455	-	-
31-Aug-02	10.22	1,470,017	10.19	2,206,909	-	-
30-Sep-02	10.12	1,465,609	10.15	2,203,887	-	-
31-Oct-02	10.19	1,488,526	10.19	2,218,465	-	-
30-Nov-02	10.40	1,533,633	10.37	2,264,903	-	-
31-Dec-02	10.51	1,564,068	10.46	2,292,155	-	-