

**FORTRESS CARIBBEAN PENSION FUND LIMITED**

<b>Date</b>	<b>Aggressive Accumulator Share BDS \$</b>		<b>Conservative Consolidator Shares BDS \$</b>		<b>Capital Secure Shares BDS \$</b>	
	<b>NAV</b>	<b>Net Assets</b>	<b>NAV</b>	<b>Net Assets</b>	<b>NAV</b>	<b>Net Assets</b>
31-Jan-03	10.47	1,573,909	10.43	2,294,154	-	-
28-Feb-03	10.51	1,595,262	10.47	2,311,091	-	-
31-Mar-03	10.53	1,598,032	10.51	2,320,858	10.00	184
30-Apr-03	10.39	1,595,356	10.43	2,313,176	10.00	413
31-May-03	10.44	1,591,394	10.49	2,339,261	10.00	1,013
30-Jun-03	10.54	1,699,872	10.58	2,472,497	10.00	1,720
31-Jul-03	10.67	1,812,694	10.69	2,514,038	10.00	2,155
31-Aug-03	10.94	1,887,077	10.90	2,579,568	10.13	2,136
30-Sep-03	11.18	2,489,295	11.11	2,780,247	10.13	19,437
31-Oct-03	11.29	12,638,481	11.22	2,824,919	10.18	20,222
30-Nov-03	11.62	13,045,093	11.49	2,909,889	10.23	21,246
31-Dec-03	12.04	13,549,373	11.78	3,003,033	10.28	22,462