

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-Jan-04	12.45	15,120,693	12.05	3,935,631	10.34	23,975
29-Feb-04	12.83	15,635,900	12.31	3,991,467	10.48	25,935
31-Mar-04	13.36	16,322,350	12.70	4,141,898	10.53	28,228
30-Apr-04	13.82	17,103,530	12.99	4,481,452	10.58	36,636
31-May-04	13.72	17,078,133	12.95	4,548,810	10.61	39,035
30-Jun-04	13.76	17,232,989	12.96	4,588,698	10.61	41,529
31-Jul-04	13.84	17,787,105	13.03	4,521,185	10.64	45,283
31-Aug-04	13.94	18,114,529	13.14	4,914,509	10.69	127,588
30-Sep-04	13.86	22,125,099	13.08	4,940,227	10.68	211,743
31-Oct-04	14.16	22,702,222	13.30	5,258,232	10.72	217,101
30-Nov-04	14.35	23,416,097	13.45	5,430,653	10.77	225,597
31-Dec-04	14.54	28,932,584	13.57	5,549,956	10.82	231,927