

**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-05	14.76	29,524,225	13.75	5,735,021	10.88	235,248
28-Feb-05	14.99	30,148,388	13.94	5,891,828	10.98	243,490
31-Mar-05	15.39	31,128,337	14.23	6,092,137	11.07	251,042
30-Apr-05	15.71	31,978,455	14.46	6,303,245	11.10	257,439
31-May-05	15.64	32,002,888	14.44	6,369,768	11.15	268,390
30-Jun-05	15.55	32,022,826	14.39	6,392,280	11.19	279,713
31-Jul-05	15.64	32,505,616	14.46	6,504,011	11.23	290,016
31-Aug-05	15.65	32,570,969	14.46	6,584,705	11.30	300,868
30-Sep-05	15.92	33,313,304	14.66	6,762,597	11.36	312,312
31-Oct-05	16.05	33,731,783	14.79	6,903,756	11.41	323,227
30-Nov-05	15.98	33,740,135	14.76	6,919,795	11.46	336,537
31-Dec-05	16.14	34,261,022	14.90	7,005,690	11.54	405,738