

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-06	16.23	34,632,986	14.96	7,154,382	11.57	419,199
28-Feb-06	16.44	35,284,435	15.09	7,302,570	11.59	430,141
31-Mar-06	16.39	35,329,231	15.10	7,388,724	11.67	442,996
28-Apr-06	16.42	35,580,723	15.13	7,483,789	11.71	454,964
31-May-06	16.71	36,473,458	15.31	7,711,586	11.77	471,994
30-Jun-06	16.45	36,082,518	15.21	7,781,588	11.85	492,321
31-Jul-06	16.55	36,580,354	15.29	7,948,395	11.90	518,951
31-Aug-06	16.49	36,725,821	15.25	8,036,703	11.91	691,411
29-Sep-06	16.51	37,074,808	15.28	8,162,552	11.96	708,580
31-Oct-06	16.71	37,786,434	15.43	8,334,995	12.00	724,886
30-Nov-06	17.03	38,784,053	15.65	8,573,497	12.08	745,964
31-Dec-06	17.62	40,400,735	16.01	8,886,983	12.12	764,005