

**FORTRESS CARIBBEAN PENSION FUND LIMITED**

<b>Date</b>	<b>Aggressive Accumulator Share</b>		<b>Conservative Consolidator Share</b>		<b>Capital Secure Share</b>	
	<b>NAV</b>	<b>BDS \$ Net Assets</b>	<b>NAV</b>	<b>BDS \$ Net Assets</b>	<b>NAV</b>	<b>BDS \$ Net Assets</b>
31-Jan-07	\$17.66	\$40,792,005	\$16.04	\$9,040,388	\$12.16	\$783,895
28-Feb-07	\$17.75	\$41,282,966	\$16.10	\$9,128,079	\$12.17	\$793,372
30-Mar-07	\$17.68	\$41,329,669	\$16.10	\$9,126,684	\$12.24	\$802,084
30-Apr-07	\$17.78	\$41,871,833	\$16.18	\$9,221,732	\$12.29	\$723,389
31-May-07	\$17.92	\$42,662,849	\$16.30	\$9,796,235	\$12.33	\$841,061
29-Jun-07	\$18.06	\$43,300,898	\$16.42	\$10,359,425	\$12.39	\$862,274
31-Jul-07	\$18.29	\$44,185,577	\$16.58	\$10,985,862	\$12.47	\$884,402
31-Aug-07	\$18.55	\$45,993,475	\$16.76	\$11,790,103	\$12.56	\$921,403
28-Sep-07	\$18.96	\$47,619,328	\$17.08	\$13,135,631	\$12.69	\$965,961
31-Oct-07	\$18.99	\$47,698,659	\$17.14	\$13,183,808	\$12.75	970,409
29-Nov-07	\$19.37	\$50,170,073	\$17.42	\$14,197,668	\$12.87	1,003,800
31-Dec-07	\$19.60	\$54,723,888	\$17.59	\$15,915,321	\$12.97	1,040,510