

FORTRESS CARIBBEAN PENSION FUND LIMITED

Date	Aggressive Accumulator Share		Conservative Consolidator Share		Capital Secure Share	
	Net Asset Value	BDS \$ Net Assets	Net Asset Value	BDS \$ Net Assets	Net Asset Value	BDS \$ Net Assets
31-Jan-08	\$19.65	\$55,464,990	\$17.64	\$16,575,690	\$13.01	\$1,066,122
29-Feb-08	\$19.71	\$55,845,931	\$17.69	\$17,245,258	\$13.08	\$1,091,305
31-Mar-08	\$19.89	\$56,737,018	\$17.82	\$18,008,407	\$13.14	\$1,046,208
30-Apr-08	\$20.30	\$63,469,874	\$18.08	\$20,546,082	\$13.27	\$1,141,962
31-May-08	\$21.02	\$66,162,623	\$18.50	\$21,739,749	\$13.42	\$1,160,286
30-Jun-08	\$21.27	\$67,547,668	\$18.67	\$22,587,594	\$13.51	\$1,170,076
31-Jul-08	\$21.10	\$67,235,735	\$18.61	\$22,453,610	\$13.55	\$1,137,103
31-Aug-08	\$20.84	\$66,997,149	\$18.53	\$23,779,333	\$13.61	\$1,164,271
30-Sep-08	\$20.18	\$65,356,235	\$18.46	\$24,009,104	\$13.75	\$1,231,111
31-Oct-08	\$18.98	\$61,994,862	\$17.80	\$23,730,686	\$13.57	1,240,101
30-Nov-08	\$18.51	\$60,875,526	\$17.58	\$24,053,097	\$13.56	1,313,168
31-Dec-08	\$17.93	\$59,405,886	\$17.26	\$24,256,325	\$13.50	1,314,559