

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-11	19.41	78,271,455	18.97	47,143,520	14.79	3,687,888
28-Feb-11	19.44	78,866,058	19.01	48,040,584	14.83	3,685,886
31-Mar-11	19.49	80,757,788	19.19	49,462,280	14.93	3,768,288
30-Apr-11	19.66	81,976,829	19.30	50,977,784	14.99	3,845,280
31-May-11	19.88	83,559,916	19.47	51,607,864	15.03	3,891,661
30-Jun-11	19.85	84,041,029	19.50	52,500,369	15.07	3,951,965
31-Jul-11	19.87	84,637,923	19.47	53,993,656	15.12	4,020,265
31-Aug-11	19.38	82,990,897	19.14	53,923,130	15.05	4,038,968
30-Sep-11	19.12	82,420,463	18.95	54,085,724	14.90	3,965,890
31-Oct-11	19.19	83,033,390	19.12	55,334,038	15.00	3,997,094
30-Nov-11	18.92	81,186,817	18.94	55,374,834	14.95	4,010,181
31-Dec-11	18.99	82,081,033	19.02	56,352,805	15.04	4,074,624