

**FORTRESS CARIBBEAN PENSION FUND LIMITED**

<b>Date</b>	<b>Aggressive Accumulator Share</b>		<b>Conservative Consolidator Share</b>		<b>Capital Sec</b>
	<b>Net Asset Value</b>	<b>BDS \$ Net Assets</b>	<b>Net Asset Value</b>	<b>BDS \$ Net Assets</b>	<b>Net Asset Value</b>
31-Jan-12	19.17	\$83,631,385	19.13	\$58,189,806	15.18
29-Feb-12	19.32	\$84,802,948	19.26	\$59,587,041	15.24
31-Mar-12	19.49	\$86,115,336	19.39	\$60,894,237	15.23
30-Apr-12	19.26	\$85,780,706	19.30	\$61,446,371	15.25
31-May-12	19.17	\$85,984,745	19.22	\$61,528,260	15.13
30-Jun-12	19.01	\$85,728,094	19.12	\$62,286,485	15.13
31-Jul-12	19.09	\$84,976,465	19.15	\$63,675,471	15.17
31-Aug-12	19.30	\$85,771,026	19.35	\$66,943,177	15.24
30-Sep-12	19.60	\$87,707,191	19.55	\$68,407,643	15.24
31-Oct-12	19.67	\$88,524,222	19.58	\$69,159,716	15.29
30-Nov-12	19.71	\$89,521,208	19.66	\$70,882,491	15.37
31-Dec-12	19.95	\$91,313,313	19.88	\$72,773,605	15.48

<b>Share</b>
<b>BDS \$</b>
<b>Net Assets</b>
\$4,270,458
\$4,400,052
\$4,453,974
\$4,503,480
\$4,521,449
\$4,623,980
\$5,488,053
\$5,622,510
\$5,751,913
\$6,360,781
\$6,455,908
\$6,609,905