

FORTRESS CARIBBEAN HIGH INTEREST FUND LIMITED

	Accumulation Share		Distribution Share	
	Net Asset		Net Asset	
DATE	Value	Net Assets (Bds\$)	Value	Net Assets (Bds\$)
31-Jan-03	1.0380	17,568,808	1.0176	2,557,796
28-Feb-03	1.0447	16,760,377	1.0242	3,105,537
28-Mar-03	1.0507	16,891,763	1.0302	3,205,057
25-Apr-03	1.0534	16,886,599	1.0045	3,132,967
30-May-03	1.0633	17,342,017	1.0144	3,170,423
27-Jun-03	1.0652	17,443,130	1.0163	3,193,966
31-Jul-03	1.0782	21,617,639	1.0293	3,336,509
29-Aug-03	1.0855	20,150,364	1.0366	3,767,587
30-Sep-03	1.0872	21,567,060	1.0384	3,823,877
31-Oct-03	1.0935	20,903,005	1.0084	4,498,090
28-Nov-03	1.1000	23,108,981	1.0140	5,170,992
31-Dec-03	1.1076	26,935,540	1.0216	5,573,948