

Macquarie Fortress Fund

Interim Investment Update



31 May 2011

Macquarie Financial Products Management Limited (as responsible entity for the Macquarie Fortress Fund) (MFPML) wishes to advise that the net asset value (NAV), as at 29 April 2011 was 50.0 cents per Unit. This NAV has not been audited.

In addition, MFPML estimates that the NAV as at 26 May 2011 was approximately 50 cents per Unit.