

Macquarie Fortress Fund

Interim Investment Update



MACQUARIE FORTRESS FUND – NAV ANNOUNCEMENT

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 May 2009 was 7.0 cents per Unit. This NAV has not been audited.

In addition, MFPML estimates that the NAV as at 29 June 2009 was approximately 13.6 cents per Unit.