

Macquarie Fortress Fund

Interim Investment Update



1 February 2009

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 31 December 2009 was 36.0 cents per Unit. This NAV has not been audited.

In addition, MFPML estimates that the NAV as at 27 January 2010 was approximately 39 cents per Unit.