

Macquarie Fortress Fund

Interim Investment Update



1 March 2010

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 January 2010 was 39.4 cents per Unit. This NAV has not been audited.

In addition, MFPML estimates that the NAV as at 25 February 2010 was approximately 38 cents per Unit.