

Macquarie Fortress Fund

Interim Investment Update



30 August 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 30 July 2010 was 40.6 cents per Unit. This NAV has not been audited.

In addition, MFPML estimates that the NAV as at 26 August 2010 was approximately 40 cents per Unit.