



Fortress Investment Group

# Supplemental Fortress Fund Performance Information

As of February 25, 2010

# Disclaimer

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**General.** This disclaimer applies to information presented in the accompanying slide regarding the investment performance of funds managed by Fortress Investment Group LLC, which, taken together with its affiliates, is referred to herein as “Fortress.” This document is referred to herein as the “Presentation.”

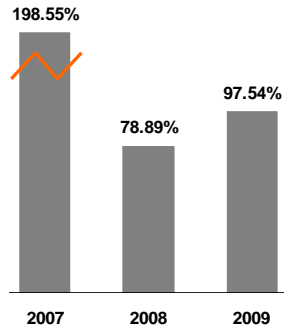
**No offer to purchase or sell securities.** The Presentation does not constitute an offer to sell, or a solicitation of an offer to buy, any security and may not be relied upon in connection with the purchase or sale of any security. Any such offer would only be made by means of formal offering documents, the terms of which shall govern in all respects.

**Risk Factors.** We face a variety of significant and diverse risks, many of which are inherent in our business. Certain risks that we currently believe could materially affect us are described in our Annual Report for the year ended December 31, 2009 on Form 10-K.

**Distribution of the Presentation.** Fortress expressly prohibits any redistribution of the Presentation without the prior written consent of Fortress. The Presentation is not intended for distribution to, or use by, any person or entity in any jurisdiction or country where such distribution or use is contrary to law, rule or regulation.

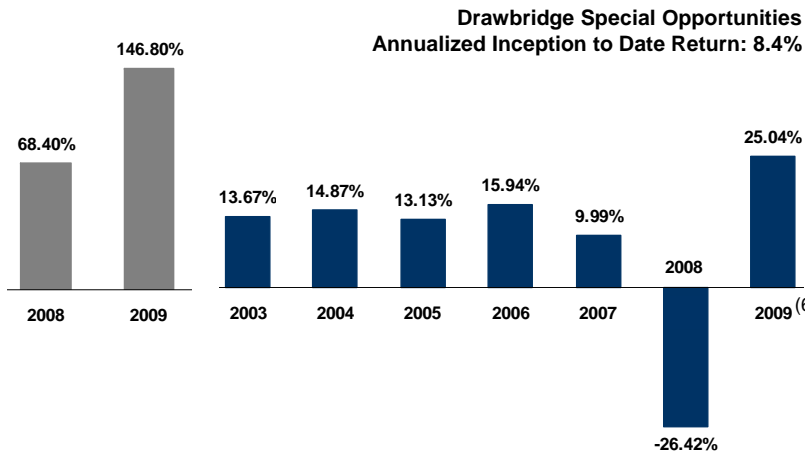
# Fund Investment Performance (1)

## Private Equity (2)

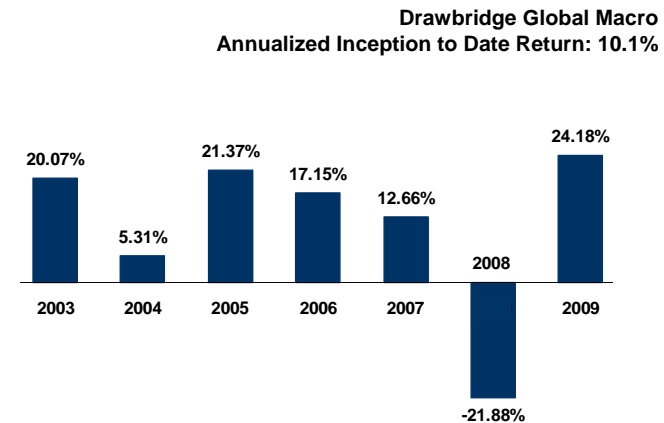


## Hybrid

### Credit PE (3) | Drawbridge Special Opportunities (4)



## Drawbridge Global Macro (5)



- (1) Historical performance should not be relied upon as an indicator of future results
- (2) Percentages represent net asset value divided by the net equity invested. Net equity invested is equal to gross investments less all realizations. Percentages exclude certain other private equity-style funds and the Castles, which if included, could materially reduce the percentages presented. Percentages represent the aggregate performance of multiple funds rather than any single fund. For additional detail regarding historical performance of individual funds, which presents fund performance as internal rates of return, please see "Management's Discussion and Analysis of Financial Condition and Results of Operation" in our annual report on Form 10-K for the fiscal year ended December 31, 2009. Percentages reflect both older funds, which have distributed significant portions of their capital back to investors, as well as newer funds, certain of which have net asset values that are significantly less than their net equity invested as of December 31, 2009. 2007-2008 data reflect audited returns, while 2009 data reflects unaudited return estimates
- (3) Percentages for Fortress Credit Opportunities Fund represent net asset value divided by net equity invested. For additional detail regarding historical performance of individual funds, which presents fund performance as internal rates of return, please see "Management's Discussion and Analysis of Financial Condition and Results of Operation" in our annual report on Form 10-K for the fiscal year ended December 31, 2009. 2008 data reflects audited returns, while 2009 data reflects unaudited return estimates
- (4) Net returns for Drawbridge Special Opportunities LP only, exclude certain other funds classified as hybrid/credit, which, if included, could materially reduce the returns presented. The performance data contained herein reflects returns for a "new issue eligible," single investor class as of the close of business on the last day of the relevant period. Specific performance may vary based on, among other things, whether fund investors are invested in one or more special investments. 2003-2008 data reflect audited returns, while 2009 data reflects unaudited return estimates
- (5) Net returns for Drawbridge Global Macro Ltd. Class A, Series 1 shares. The performance data contained herein reflects returns for a "new issue eligible," single investor class as of the close of business on the last day of the relevant period. Specific performance may vary based on, among other things, whether fund investors are invested in one or more special investments. 2003-2008 data reflect audited returns, while 2009 reflects unaudited return estimates
- (6) The returns for Drawbridge Special Opportunities LP reflect the performance of the fund excluding the performance of the redeeming capital accounts which relate to December 31, 2008 redemptions