



FOR IMMEDIATE RELEASE

11 August 2022

CATCo Reinsurance Opportunities Fund Ltd. (the "Company")

Net Asset Value

To: SFS, London Stock Exchange and Bermuda Stock Exchange

May 2022 Net Asset Values

Markel CATCo Investment Management Ltd., the Company's Investment Manager, announces the unaudited Net Asset Value ("NAV") of the Company's Ordinary Shares and C Shares of \$2.6738 and \$10.3610 respectively, as at the close of business on 31 May 2022.

Portfolio Update

The Investment Manager advises of a further release of Side Pocket Investment ("SPI") capital which is expected to be paid to the Company towards the end of Q4 2022, and which the Company intends to use to carry out an eighth compulsory partial redemption of its issued share capital. The Company will issue further details of the expected timetable for this eighth compulsory redemption in due course.

For further information:

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