



FOR IMMEDIATE RELEASE

7 March 2022

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

Net Asset Value

To: SFS, London Stock Exchange and Bermuda Stock Exchange

January 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 \$0.3382 and \$0.6736 respectively, as at the close of business on 31 January 2022.

For further information:

Markel CATCo Investment Management Ltd.

Judith Wynne

General Counsel

Telephone: +1 441 493 9005

Email: judith.wynne@markelcatco.com

Mark Way

Chief of Investor Marketing

Telephone: +1 441 493 9001

Email: mark.way@markelcatco.com

Numis Securities Limited

David Benda / Hugh Jonathan

Telephone: +44 (0) 20 7260 1000