

For filings with the FCA include the annex

For filings with issuer exclude the annex

TR-1: NOTIFICATION OF MAJOR INTEREST IN SHARESⁱ

1. Identity of the issuer or the underlying issuer of existing shares to which voting rights are attached: ⁱⁱ	CATCo Reinsurance Opportunities Fund Limited	
2 Reason for the notification (please tick the appropriate box or boxes):		
An acquisition or disposal of voting rights	<input type="checkbox"/>	
An acquisition or disposal of qualifying financial instruments which may result in the acquisition of shares already issued to which voting rights are attached	<input type="checkbox"/>	
An acquisition or disposal of instruments with similar economic effect to qualifying financial instruments	<input type="checkbox"/>	
An event changing the breakdown of voting rights	<input type="checkbox"/>	
Other (please specify): Transfer between funds	<input checked="" type="checkbox"/>	
3. Full name of person(s) subject to the notification obligation: ⁱⁱⁱ	Prudential plc group of companies	
4. Full name of shareholder(s) (if different from 3.): ^{iv}	Prudential plc The Prudential Assurance Company Limited M&G Group Limited M&G Limited M&G Investment Management Limited	
5. Date of the transaction and date on which the threshold is crossed or reached: ^v	07 November 2016	
6. Date on which issuer notified:	08 November 2016	
7. Threshold(s) that is/are crossed or reached: ^{vi, vii}	See item 13	

8. Notified details:

A: Voting rights attached to shares ^{viii, ix}

Class/type of shares if possible using the ISIN CODE	Situation previous to the triggering transaction		Resulting situation after the triggering transaction				
	Number of Shares	Number of Voting Rights	Number of shares	Number of voting rights		% of voting rights ^x	
			Direct	Direct ^{xi}	Indirect ^{xii}	Direct	Indirect
ORD USD0.00013716 (DI) BMG1961Q2095	42,256,479	42,256,479	42,256,479	0	42,256,479	0	11.24%
ORD USD0.0001(DI) C BMG1961Q1428	140,462	140,462	140,462	0	140,462	0	0.04%

B: Qualifying Financial Instruments

Resulting situation after the triggering transaction				
Type of financial instrument	Expiration date ^{xiii}	Exercise/ Conversion Period ^{xiv}	Number of voting rights that may be acquired if the instrument is exercised/ converted.	% of voting rights
ORD USD0.00013716 (DI) BMG1961Q2095 (Right of Recall)			119,000	0.03%

C: Financial Instruments with similar economic effect to Qualifying Financial Instruments ^{xv, xvi}

Resulting situation after the triggering transaction						
Type of financial instrument	Exercise price	Expiration date ^{xvii}	Exercise/ Conversion period ^{xviii}	Number of voting rights instrument refers to	% of voting rights ^{xix, xx}	
					Nominal	Delta

Total (A+B+C)

Number of voting rights	Percentage of voting rights
42,515,941	11.31%

9. Chain of controlled undertakings through which the voting rights and/or the financial instruments are effectively held, if applicable: ^{xxi}

Prudential plc (parent Company) – 42,515,941 (11.31%)
 The Prudential Assurance Company Limited (wholly owned subsidiary of Prudential plc) – 37,056,111 (9.86%)
 M&G Group Limited (wholly owned subsidiary of Prudential plc) – 42,515,941 (11.31%)
 M&G Limited (wholly owned subsidiary of M&G Group Limited) – 42,515,941 (11.31%)
 M&G Investment Management Limited (wholly owned subsidiary of M&G Limited) – 42,515,941 (11.31%)

Proxy Voting:

10. Name of the proxy holder:	N/A
11. Number of voting rights proxy holder will cease to hold:	N/A
12. Date on which proxy holder will cease to hold voting rights:	N/A

13. Additional information:	<p>The non-exempt indirect holdings for Prudential plc have moved below a 10% notifiable interest excluding the right of recall under the Qualifying Financial Instruments.</p> <p>The Prudential Assurance Company Limited (wholly owned subsidiary of Prudential plc) has moved below a 10% notifiable interest excluding the right of recall under the Qualifying Financial Instruments.</p>
14. Contact name:	Judith Wynne, Markel CATCo Investment Management Ltd
15. Contact telephone number:	+1 441 493 9005