



FOR IMMEDIATE RELEASE

26 June 2019

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

Net Asset Value

To: SFS, London Stock Exchange and Bermuda Stock Exchange

Markel CATCo Investment Management Ltd., as Investment Manager (the "Manager"), announces the unaudited net asset value of the Company's Ordinary Shares and C Shares of \$0.2718 and \$0.5063 respectively, as at the close of business on 31 May 2019.

The NAV is inclusive of an attritional loss reserve of approximately 15bps per month (year-to-date: 75bps).

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