



Marble Point Supplemental Statement

Unaudited | September 30, 2021

Cavello Bay Reinsurance Limited

Supplemental Information

Your Share of the Underlying Investments Held by Marble Point Investments LP as of September 30, 2021

	Cost ⁽¹⁾	Fair Value ⁽¹⁾
Marble Point Credit Management Class B Common Shares	\$ -	\$ 2,736,233
Other assets / (liabilities)		(836,360)
Total	\$ -	\$ 1,899,873

Remaining Unfunded Capital Commitment to the Fund \$ -

Credit Note Balance as of September 30, 2021

Beginning Credit Note Balance	\$ 537,596
Current Period Accrued Interest	39,526
Principal Redeemed	(384,000)
Interest Paid	(193,122)
Outstanding Credit Note Balance	\$ -

(1) Cost and Fair Value of Class B Common Shares is shown in the aggregate across Series X and Y for summary reporting purposes.

On February 9, 2018, Marble Point Loan Financing Limited ("MPLF") successfully closed an initial public offering which included admission of all of its ordinary shares to the Specialist Fund Segment of the London Stock Exchange beginning on February 13, 2018. The Fund distributed the ordinary shares that it held to each of the limited partners in proportion to each partner's percentage interest in the Fund such that each limited partner became a direct shareholder of MPLF's ordinary shares. Every limited partner's shareholding was recorded on MPLF's share register of members by the registrar, Computershare Investor Services (Guernsey) Limited. Please do not hesitate to reach out to us at ir@marblepointcredit.com should you have any questions regarding your investment in MPLF. For additional information, please refer to MPLF's website at <http://www.mplflimited.com>.

In August 2021, Marble Point Credit Management fully redeemed its Class P Preferred Shares and any accrued dividends. Post redemption, Marble Point Investments LP no longer holds Class P Preferred Shares in Marble Point Credit Management LLC.

While you are invested in Marble Point Investments LP and/or a feeder fund thereto, as applicable, this Supplemental Statement is intended to provide a summary of the underlying investments held by Marble Point Investments LP and attributable to your direct or indirect capital account therein. Since your interest in these investments is held indirectly through Marble Point Investments LP, the information presented herein has been calculated by Marble Point Credit Management LLC and is estimated, unaudited and subject to adjustment. The value of your actual investment will be that of your capital account in Marble Point Investments LP and/or a feeder thereto, as applicable.



Marble Point Investments LP

Unaudited | Capital Statement | September 30, 2021

Cavello Bay Reinsurance Limited

Capital Account Summary

	Quarter To Date	Year To Date	Inception To Date
Beginning Capital Balance	\$ 1,388,685	\$ 1,222,544	\$ -
Contributions/(Distributions)			
Class X Contributions	-	-	-
Class X Transfers	-	-	823,333
Class X Distributions	(1,522,174)	(1,579,103)	(1,579,103)
Total Class X Contributions/(Distributions)	(1,522,174)	(1,579,103)	(755,770)
Class Y Contributions	-	-	-
Class Y Transfers	-	-	-
Class Y Distributions	-	-	-
Total Class Y Contributions/(Distributions)	-	-	-
Total Contributions/(Distributions)	(1,522,174)	(1,579,103)	(755,770)
Income/(Losses)			
Class X Interest Income/(Expense)	-	-	-
Class X Income/(Expenses) from Operations	28,414	251,484	650,695
Total Class X Income/(Losses)	28,414	251,484	650,695
Class Y Interest Income/(Expenses)	-	-	-
Class Y Income/(Expenses) from Operations	-	-	-
Total Class Y Income/(Losses)	-	-	-
Total Income/(Losses)	28,414	251,484	650,695
Ending Capital Balance	\$ (105,075)	\$ (105,075)	\$ (105,075)

This summary report is provided for informational purposes only. The information included herein, including any performance results shown, are unaudited and subject to adjustment, and are based on the records of Marble Point Credit Management LLC. Past performance is not indicative or a guarantee of future performance.



Marble Point Investments I-B LP

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Cavello Bay Reinsurance Limited

Capital Account Summary

	Quarter To Date	Year To Date	Inception To Date
Beginning Capital Balance	\$ 2,014,713	\$ 1,792,230	\$ -
Contributions/(Distributions)			
Class Y Contributions	-	-	-
Class Y Transfers	-	-	1,043,402
Class Y Distributions	(250,724)	(250,724)	(250,724)
Total Class Y Contributions/(Distributions)	(250,724)	(250,724)	792,678
Total Contributions/(Distributions)	(250,724)	(250,724)	792,678
Income/(Losses)			
Class Y Interest Income/(Expenses)	(14,010)	(65,784)	(133,212)
Class Y Income/(Expenses) from Operations	254,969	529,226	1,345,482
Total Class Y Income/(Losses)	240,959	463,442	1,212,270
Total Income/(Losses)	240,959	463,442	1,212,270
Ending Capital Balance	\$ 2,004,948	\$ 2,004,948	\$ 2,004,948

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