



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

Net Asset Value

To: SFM, London Stock Exchange

Date: 12 July 2011

CATCo Investment Management Ltd, as Company Secretary, announces the unaudited net asset values of the Company's Ordinary Shares and C Shares of \$1.0275 and \$0.9813, respectively, as at the close of business on 30 June 2011.

For further information, please contact:

Jason Bibb
CATCo Investment Management Ltd
Telephone: +1 (441) 531 2227
Email: jason.bibb@catcoim.com

David Benda / Hugh Jonathan
Numis Securities Limited
Telephone: +44 (0) 20 7260 1000

Michael Toyer / John Whiley
Prime Management Ltd
Tel: +1 (441) 295 0329