



CATCo Reinsurance Opportunities Fund Ltd. (“the Company”)

Net Asset Value

To: SFM, London Stock Exchange and
Bermuda Stock Exchange

Date: 12 July 2012

CATCo Investment Management Ltd, as Company Secretary, announces the unaudited net asset values of the Company’s Ordinary Shares and C Shares of \$0.9679 and \$1.1187, respectively, as at the close of business on 30 June 2012.

For further information, please contact:

Mark Way / Michael Toyer
Corporate Communications Director / Head of Investment Accounting
CATCo Investment Management Ltd
Telephone: +44 7786 116991 / +441 531 8426
Email: mark.way@catcoim.com / michael.toyer@catcoim.com

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

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

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