

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

**Net Asset Value**

To: SFM, London Stock Exchange and  
Bermuda Stock Exchange

Date: 9 March 2012

CATCo Investment Management Ltd, as Company Secretary, announces the unaudited net asset values of the Company’s Ordinary Shares and C Shares of \$1.0278 and \$1.0657, respectively, as at the close of business on 29 February 2012.

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