

Regulatory Announcement

Go to market news section



Company	European Equity Tranche Income Ltd.
TIDM	EET
Headline	Net Asset Value(s)
Released	16:45 18-Jul-07
Number	4842A

RNS Number:4842A
European Equity Tranche Income Ltd.
18 July 2007

FOR IMMEDIATE RELEASE

18 July 2007

EUROPEAN EQUITY TRANCHE INCOME LIMITED

ESTIMATED NET ASSET VALUE OF A SHARE

The estimated Net Asset Value ("NAV") of an Ordinary Share of no par value (a "Share") in European Equity Tranche Income Limited (the "Company") as at 30 June 2007 is calculated as being € 0.9734.

This estimated NAV of a Share is provided for indication purposes only and should not be relied upon for investment decisions. As some of the Company's assets are not freely traded it is not possible to obtain prices from an independent third party source and such assets have been valued by the Investment Manager using pricing models designed by the Investment Manager and reviewed by one of the Company's joint auditors.

The above estimated NAV of a Share has been calculated by the Administrator using asset valuation information provided by the Investment Manager which, whilst being considered as received from a reliable source, is itself in part 'estimated' and accordingly none of the Company, the Investment Manager, the joint auditor nor the Administrator accept any responsibility for the accuracy of the estimated NAV figure given, and neither is any responsibility implied.

Note: The Company is a closed-ended limited liability investment company incorporated in Guernsey under the Companies Law. The Company's investment objective is to deliver stable returns to shareholders in the form of quarterly dividends and to preserve capital. It intends to achieve this by investing in non-investment grade and equity tranche (or 'first loss') positions of residential mortgage-backed securities ('RMBS') and, to a limited extent, other asset-backed securities ('ABS') in Continental Europe and the UK.

For further information contact:

Alastair Moreton
Arbuthnot Securities Limited
Nominated Adviser
Tel: 020 7012 2000

Anson Fund Managers Limited
Company Secretary
Tel: Guernsey 01481 722260

E&OE - in transmission

END OF ANNOUNCEMENT

This information is provided by RNS
The company news service from the London Stock Exchange

END

Close

London Stock Exchange plc is not responsible for and does not check content on this Website. Website users are responsible for checking content. Any news item (including any prospectus) which is addressed solely to the persons and countries specified therein should not be relied upon other than by such persons and/or outside the specified countries. Terms and conditions, including restrictions on use and distribution apply.

©2007 London Stock Exchange plc. All rights reserved