

LCM CLOSSES LCM XVI CLO

NEW YORK, June 19, 2014 - LCM Asset Management LLC announced that it closed on a \$725.6 million collateralized loan obligation (CLO). The most senior notes are rated AAA (sf) /AAA (sf) by Standard & Poor's Ratings Services and Fitch Ratings Inc., respectively, and bear interest at three-month LIBOR plus 1.50%.

The CLO, called LCM XVI Limited Partnership, includes:

- A \$441 million AAA (sf) rated Class A tranche with a coupon of 150 basis points over Libor;
- An \$84.7 million AA (sf) rated Class B tranche with a coupon of 200 basis points over Libor;
- A \$56 million A (sf) rated Class C tranche with a coupon of 285 basis points over Libor;
- A \$34.3 million BBB (sf) rated Class D tranche with a coupon of 360 basis points over Libor;
- A \$33.6 million BB- (sf) rated Class E tranche with a coupon of 460 basis points over Libor;
- A \$4.5 million AAA (sf) rated Class X tranche with a coupon of 100 basis points over Libor; and
- A \$71.5 million equity tranche.

About LCM

LCM Asset Management LLC ("LCM") was established in 2001 to manage client funds through investment funds, accounts or vehicles, which principally include portfolios of senior secured bank loans. LCM is staffed with senior professionals with significant experience in leveraged lending as well as relevant industry specialties. LCM currently serves and may in the future serve as collateral manager or manager of various collateralized loan obligation vehicles, funds, managed accounts or other investment vehicles. The company's headquarters are in New York. LCM is owned by Tetragon Financial Group Limited ("TFG") and is a part of TFG's asset management platform, TFG Asset Management.

About TFG and TFG Asset Management:

TFG is a Guernsey closed-ended company traded on Euronext Amsterdam N.V. under the ticker symbol "TFG" that aims to provide stable returns to investors across various credit, equity, interest rate and real estate cycles. The company maintains two key business segments: an investment portfolio and an asset-management platform. Both segments cover a broad range of assets including bank loans, real estate, equities, credit and convertible bonds.

TFG Asset Management currently consists of Polygon Global Partners, LCM and the GreenOak Real Estate joint venture. TFG Asset Management L.P. is registered as an investment adviser under the U.S. Investment Advisers Act of 1940 and one of its investment management entities, Polygon Global Partners LLP, is authorised and regulated by the United Kingdom Financial Conduct Authority.

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