

LCM CLOSSES LCM XX CLO

NEW YORK, November 13, 2015 - LCM Asset Management LLC announces the closing of a \$509 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 XX Limited Partnership, includes:

- A \$315 million AAA (sf) rated Class A tranche with a coupon of 150 basis points over Libor;
- A \$60 million AA (sf) rated Class B tranche with a coupon of 220 basis points over Libor;
- A \$37.5 million A (sf) rated Class C tranche with a coupon of 320 basis points over Libor;
- A \$25 million BBB (sf) rated Class D tranche with coupon of 375 basis points over Libor;
- A \$20 million BB(sf) rated Class E tranche with a coupon of 610 basis points over Libor;
- A \$51.5 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 Asset Management.

About TFG and TFG Asset Management:

Tetragon Financial Group Limited ("TFG") is a Guernsey closed-ended company traded on Euronext Amsterdam N.V. under the ticker symbol "TFG.NA" and on the Specialist Fund Market of the London Stock Exchange plc under the symbol "TFG.LN". TFG aims to provide stable returns to investors across various credit, equity, interest rate, inflation and real estate cycles. TFG's investment portfolio comprises a broad range of assets, including an asset-management business (TFG Asset Management), and covers bank loans, real estate, equities, credit, convertible bonds and infrastructure.

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

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