

LCM CLOSSES LCM XXII CLO

NEW YORK, October 20, 2016 - LCM Asset Management LLC (“LCM”) announces the closing of a \$448.6 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 1.48%.

The CLO, called LCM XXII Limited Partnership, includes:

- A \$277.2 million AAA (sf) rated Class A-1 tranche with a coupon of 148 basis points over Libor;
- A \$2.6 million AAA (sf) rated Class X tranche with a coupon of 127.5 basis points over Libor;
- A \$57.2 million AA (sf) rated Class A-2 tranche with a coupon of 180 basis points over Libor;
- A \$30.8 million A (sf) rated Class B tranche with a coupon of 240 basis points over Libor;
- A \$22 million BBB (sf) rated Class C tranche with a coupon of 385 basis points over Libor;
- A \$17.6 million BB (sf) rated Class D tranche with coupon of 665 basis points over Libor;
- A \$41.2 million equity tranche.

About LCM:

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:

TFG is a Guernsey closed-ended investment company traded on Euronext Amsterdam N.V. under the ticker symbol “TFG.NA” and on the Specialist Fund Segment of the main market of the London Stock Exchange under ticker symbol “TFG.LN”. TFG’s investment objective is to generate distributable income and capital appreciation. It aims to provide stable returns to investors across various credit, equity, interest rate, inflation and real estate cycles. The Company’s investment portfolio comprises a broad range of assets, including a diversified alternative asset management business, TFG Asset Management, and covers bank loans, real estate, equities, credit, convertible bonds and infrastructure.

For further information, please contact:

LCM Asset Management:

Investor Relations
IR@lcmam.com

Press Inquiries:

Prosek Partners
Andy Merrill and Ryan FitzGibbon
+1 212 279 3115 ext. 216 and ext. 234
Pro-tetragon@prosek.com