

LCM CLOSSES LCM 41 CLO

NEW YORK, April 9th, 2024 - LCM Asset Management LLC announces the close of a \$300.00 million collateralized loan obligation (CLO). The Class A-1 notes are rated AAA (sf) by S&P and bear interest at three-month SOFR plus 1.46%.

The CLO, called LCM 41, includes:

- A \$195.00 million AAA (sf) rated Class A-1 tranche with a coupon of 146 basis points over SOFR;
- A \$6.00 million AAA (sf) rated Class A-2 tranche with a coupon of 180 basis points over SOFR;
- A \$27.00 million AA+ (sf) rated Class B tranche with a coupon of 220 basis points over SOFR;
- A \$18.00 million A+ (sf) rated Class C tranche with a coupon of 270 basis points over SOFR;
- A \$18.00 million BBB+ (sf) rated Class D-1 tranche with coupon of 455 basis points over SOFR;
- A \$4.50 million BBB- (sf) rated Class D-2 tranche with coupon of 556 basis points over SOFR;
- A \$6.00 million BB+ (sf) rated Class E tranche with coupon of 755 basis points over SOFR;
- A \$28.40 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 (Tetragon) and is a part of TFG Asset Management.

About Tetragon:

Tetragon is a Guernsey closed-ended investment company. Its non-voting shares are listed on Euronext in Amsterdam, a regulated market of Euronext Amsterdam N.V., and also traded on the Specialist Fund Segment of the Main Market of the London Stock Exchange. Our investment manager is Tetragon Financial Management LP. Find out more at www.tetragoninv.com.

Tetragon's non-voting shares are subject to restrictions on ownership by U.S. persons and are not intended for European retail investors.

Please see: <https://www.tetragoninv.com/shareholders/additional-information>.

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