

Delta Lloyd: € 613 million RMBS issue

Delta Lloyd Bank N.V. (Delta Lloyd Bank), a wholly owned subsidiary of Delta Lloyd N.V., has successfully securitised a portfolio of Dutch residential mortgage loans. The issue involved an amount of € 613.4 million under the name of Arena NHG 2016-1 B.V. (Arena 2016). The loans are backed by the Dutch national Mortgage Guarantee Scheme (NHG). The transaction is compliant with the Dutch Securitisation Association standards and the Prime Collateralised Securities (PCS) label.

Delta Lloyd has undertaken more than 20 securitisations as part of the Arena programme over the past years. The Arena programme is considered as one of Europe's best-performing securitisation programmes. Arena 2016 is the third Delta Lloyd transaction in which the interest rate risk is mitigated by an interest rate cap until the first optional redemption date. Arena 2016 met with very strong interest from investors.

An amount of € 500 million in Class A Notes (AAA/Aaa rating) has been placed with a broad group of investors. Of this amount, € 143 million concerned fast-pay floating-rate Class A1 Notes of three-month Euribor plus 24 basis points, € 257 million involved floating-rate Class A2 Notes of three-month Euribor plus 33 basis points and € 100 million consisted of fixed-rate Class A3 Notes with a coupon of 0.273 %. This transaction will contribute to the diversification and long-term funding strategy of Delta Lloyd Bank.

ABN AMRO served as arranger and joint lead manager in the transaction. Rabobank International and Société Générale acted as joint lead managers.

More information about this press release:

Delta Lloyd Bank

Hendrik Jan Luikinga +31 (0)20 597 60 18

Media Relations +31 (0)20 594 44 88

mediarelations@deltalloyd.nl

Investor Relations +31 (0)20 594 96 93

ir@deltalloyd.nl

About Delta Lloyd NV

Delta Lloyd offers products and services in insurance, pensions, investment and banking, serving 4.2 million commercial and retail clients in The Netherlands and Belgium. Our four brands are Delta Lloyd, ABN AMRO Insurance, BeFrank and OHRA. Delta Lloyd is listed on Euronext Amsterdam and Brussels, and included in the DJSI World and DJSI Europe.