



Transamerica Debuts DeltaShares, a New Suite of Strategic Beta ETFs Designed to Help Investors Manage Risk and Achieve Long-Term Goals

FOR IMMEDIATE RELEASE

DENVER, August 2, 2017 -- Transamerica Asset Management, Inc. today launched the [DeltaShares by Transamerica](#) suite of strategic beta exchange-traded funds (ETFs). The DeltaShares suite includes four ETFs designed to provide core equity strategies with an embedded risk-management feature. DeltaShares by Transamerica are the first and only suite of ETFs that track the S&P Managed Risk 2.0 Index Series so that investors can track the performance of a given segment of the equity market while seeking to control volatility.

“With the DeltaShares ETFs, we aim to help investors participate in rising equity markets in order to meet retirement goals and fund liabilities, while potentially reducing downside risk during falling markets,” said Tom Wald, chief investment officer for [Transamerica Asset Management](#). “Through a combination of stocks, U.S. Treasury Bonds, and cash, these DeltaShares ETFs will seek to optimize the most appropriate combination of these investment choices through a rules-based methodology based on stock market volatility trends. DeltaShares by Transamerica is setting out to enhance the link between risk and reward for institutions, retirees, and investors who are seeking competitive investment returns but remain sensitive to equity market losses and volatility.”

DeltaShares ETFs use rules-based, transparent, passive strategies in order to provide investors with access to institutional risk management practices that are used in an effort to help stabilize equity portfolio volatility and potentially reduce downside risk in significant and prolonged downturns. This suite of DeltaShares strategic beta ETFs includes:

- **DeltaShares S&P 500 Managed Risk ETF** (NYSE: DMRL). This ETF tracks the S&P 500[®] Managed Risk 2.0 Index, which is designed to measure U.S. large-cap equities using a managed risk strategy seeking to limit losses and capture the upside in rising markets.
- **DeltaShares S&P 400 Managed Risk ETF** (NYSE: DMRM). This ETF tracks the S&P 400[®] Managed Risk 2.0 Index, which is designed to measure U.S. mid-cap equities using a managed risk strategy seeking to limit losses and capture the upside in rising markets.
- **DeltaShares S&P 600 Managed Risk ETF** (NYSE: DMRS). This ETF tracks the S&P 600[®] Managed Risk 2.0 Index, which is designed to measure U.S. small-cap equities using a managed risk strategy seeking to limit losses and capture the upside in rising markets.
- **DeltaShares S&P International Managed Risk ETF** (NYSE: DMRI). This ETF tracks the S&P EPAC Ex. Korea LargeMidCap Managed Risk 2.0 Index, which offers broad international developed markets equity exposure using a managed risk strategy seeking to limit losses and capture the upside in rising markets.



Transamerica chose [Milliman Financial Risk Management LLC](#) (Milliman FRM), a Chicago-based SEC-registered investment adviser and a global leader in institutional risk management, to act as sub-adviser for the DeltaShares Managed Risk ETFs. Milliman FRM is a market leader in [managed risk solutions](#) providing investment advisory, hedging, and consulting services on \$152 billion in global assets and sub-advising approximately \$52 billion in managed risk assets for insurers, institutional investors and retirement investors as of June 30, 2017.

Adam Schenck, head of portfolio management for Milliman FRM, said, “It is a privilege to work with Transamerica to launch these DeltaShares Managed Risk ETFs and help people achieve their goals through innovative risk management. ETFs have seen substantial growth over the past decade in terms of assets as well as providers. The debut of DeltaShares marks the first time this type of managed risk equity exposure is offered within the accessible, efficient and lower cost structure offered by ETFs.”

The S&P Managed Risk 2.0 Index Series applies a unique approach designed to simulate, through a rules-based methodology, a dynamic portfolio with the aim of both managing the volatility of each respective index in the series and limiting losses from the index’s equity exposure. Each index seeks to achieve these objectives by allocating weightings among the underlying equity index (such as the S&P 500 Index), the S&P U.S. Treasury Bond Current 5-Year Index and the S&P U.S. Treasury Bill 0-3 Month Index. S&P Dow Jones Indices’ white paper, titled “Understanding the S&P Managed Risk 2.0 Indices,” provides further insight into this index series.

Vinit Srivastava, head of strategy and ESG Indices for [S&P Dow Jones Indices](#) commented, “The S&P Managed Risk 2.0 Index Series, which simulate a downside-protected portfolio, represents a significant advancement in the field of managed risk indexing and builds on the industry-leading S&P Risk Control Indices. While other ways of hedging risk have existed in passive strategies, the managed risk indices are designed to reduce equities exposure into a reserve asset in times of market stress. Our team is excited DeltaShares selected these indices for its ETFs to track.”

Financial advisors and investors can learn more about DeltaShares by Transamerica by visiting www.deltashares.com.

About Transamerica Asset Management, Inc.

[Transamerica Asset Management, Inc.](#), an SEC-registered investment adviser, is the advisor for DeltaShares by Transamerica. The funds advised and sponsored by Transamerica Asset Management, Inc. include DeltaShares by Transamerica, Transamerica Funds, Transamerica Series Trust, and Transamerica Partners Funds. Transamerica Asset Management, Inc. has total assets under management of approximately \$80 billion as of June 30, 2017, and is an indirect wholly owned subsidiary of Aegon N.V., an international life insurance, pension, and asset management company. For more information about DeltaShares by Transamerica, visit www.deltashares.com.

About Milliman Financial Risk Management LLC

Milliman Financial Risk Management LLC (Milliman FRM), an SEC-registered investment adviser, is the sub-adviser for the DeltaShares Managed Risk ETFs. Milliman FRM is a global leader in financial risk management to the retirement industry, providing investment advisory, hedging, and consulting services on over \$152 billion in global assets as of June 30, 2017. Established in 1998, the practice includes professionals operating from three trading platforms around the world (Chicago, London, and Sydney).



Milliman FRM is a unit of Milliman, among the world's largest providers of actuarial and related products and services. The firm has consulting practices in healthcare, property & casualty insurance, life insurance and financial services, and employee benefits. Founded in 1947, Milliman is an independent firm with offices in major cities around the globe. For more information about Milliman FRM, visit www.Milliman.com/FRM.

About DeltaShares by Transamerica

DeltaShares may only be sold by offering the fund prospectus. Investors are advised to carefully consider the investment objectives, risks, charges, and expenses of the funds before investing. The prospectus contains this and additional important information regarding the funds. To obtain the prospectus and/or a summary prospectus, please contact your financial professional or visit www.deltashares.com. The prospectus should be read carefully before investing.

The shares of the ETFs do not represent a deposit or an obligation of, and are not guaranteed or endorsed by, any bank or other insured depository institution, and are not federally insured by the Federal Deposit Insurance Corporation, the Federal Reserve Board or any other government agency.

Transamerica Asset Management, Inc., an SEC-registered investment adviser, is the advisor for Delta Shares and Milliman Financial Risk Management LLC, also an SEC-registered investment adviser, is the sub-advisor. DeltaShares are ETFs distributed by [Foreside Fund Services, LLC](#). Transamerica Asset Management, Inc., Milliman Financial Risk Management LLC, Foreside Fund Services, LLC, and S&P Dow Jones Indices are not affiliated companies.

Important Disclosures Regarding Risks

Exchange-Traded Funds (ETFs) are subject to market risk, including the loss of principal. Because fund shares trade at market prices rather than at net asset value (NAV), Fund Shares may trade at a price greater than NAV (premium) or less than NAV (discount). Shares of DeltaShares ETFs may be bought and sold throughout the day on the exchange through any brokerage account. Buying and selling shares of ETFs will result in brokerage commissions.

Diversification and asset allocation may not protect against market risk or loss of principal. Investing involves risk, including the possible loss of principal. There is no guarantee strategies will be successful. Company stocks, as well as stock of small- and mid-cap companies, could fall out of favor, and stocks may decline in price. Foreign investing, especially in emerging markets, has additional risks, such as currency and market volatility, and political and social instability. The use of hedging and derivatives could produce disproportionate gains or losses and may increase costs. Please see the funds' prospectus for additional risks.

These strategic beta ETFs track an index that seeks to minimize risk relative to a traditional market-capitalization-weighted benchmark index. Indexes are unmanaged and investors cannot invest directly in an index.

Past performance does not guarantee future returns. This material was prepared for general distribution. It is being provided for informational purposes only and should not be viewed as an investment recommendation. If you need advice regarding your particular investment needs, contact your financial professional.



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Media Contact

Julie Quinlan
213-742-5134
julie.quinlan@transamerica.com

Jim Van Someren
720-529-6886
jim.vansomeren@transamerica.com

TAMDS-PR (7/17)