



Transamerica Launches DeltaShares S&P EM 100 & Managed Risk ETF, Expanding the DeltaShares Suite of Strategic Beta ETFs

FOR IMMEDIATE RELEASE

DENVER, March 21, 2019 -- Transamerica Asset Management, Inc. today announced the launch of the DeltaShares® S&P EM 100 & Managed Risk ETF, an expansion of the [DeltaShares by Transamerica](#) suite of strategic beta exchange-traded funds (ETFs) introduced in August 2017. The new DeltaShares ETF tracks the S&P EM 100 Managed Risk 2.0 Index and offers investors the opportunity to participate in the performance of the 100 largest companies in the emerging markets plus the Republic of Korea, while seeking to reduce downside risk.

“With the addition of the DeltaShares S&P EM 100 & Managed Risk ETF, we can meet investors’ demand for a risk-managed emerging markets ETF. Like all of the DeltaShares ETFs, this new fund aims to allow investors to participate in rising markets while potentially limiting losses during sustained declining ones,” said Tom Wald, chief investment officer for [Transamerica Asset Management, Inc.](#)

The DeltaShares S&P EM 100 & Managed Risk ETF (NYSE: DMRE) seeks to track the investment results of the S&P EM 100 Managed Risk 2.0 Index, which is designed to simulate a portfolio that dynamically adjusts its allocations across the S&P EM 100 Index. Investing in a combination of emerging market stocks, U.S. Treasury Bonds, and cash, the fund strives to optimize its investment choices by utilizing rules-based, transparent strategies based on stock market volatility trends.

The suite of DeltaShares strategic beta ETFs also 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 \$141.9 billion in global assets as of December 31, 2018.

“We are pleased to once again collaborate with Transamerica to launch a DeltaShares Managed Risk ETF,” stated Adam Schenck, head of portfolio management for Milliman FRM. “The success of the initial suite has shown us that investors appreciate the DeltaShares’ unique management strategies, which help them take advantage of upside market potential, while seeking to mitigate their risks as they invest to achieve their long-term goals.”

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.

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

About Transamerica Asset Management, Inc.

[Transamerica Asset Management, Inc.](http://www.deltashares.com), 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, and Transamerica Series Trust. Transamerica Asset Management, Inc. has total assets under management of \$73.62 billion as of December 31, 2018, 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 \$141.9 billion in global assets as of December 31, 2018. 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-adviser. 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. Fixed-income investments are subject to interest rate risk, credit risk and inflation risk. The value of fixed investments will generally go down when interest rates rise. An investment in a fund that is less diversified across countries or geographic regions, such as the Republic of Korea, is generally riskier than an investment in a more geographically-diversified fund. 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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generally or in the Investment Products particularly or the ability of the Indexes to track general market performance.

The S&P EM 100 Index seeks to measure the performance of 100 of the largest companies from emerging markets plus the Republic of Korea. It comprises members of the S&P Emerging Plus LargeMidCap that meet minimum liquidity and exchange listing requirements. The index uses a capped market-capitalization weighting scheme, wherein single stock weights are capped at 5% of the total index weight.

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