



FOR IMMEDIATE RELEASE

BALTIMORE – March 9, 2022

Transamerica Plans to Close and Liquidate Five Exchange-Traded Funds

Consistent with the recommendation of Transamerica Asset Management, Inc., the adviser to the series of the Transamerica ETF Trust, the Board of Trustees determined on March 8, 2022 to liquidate and close the Trust's five Exchange-Traded Funds (Funds). Transamerica Asset Management, Inc. serves as adviser to the Funds. The Funds to be liquidated are:

- DeltaShares® S&P 400 Managed Risk ETF (NYSE Arca: DMRM)
- DeltaShares® S&P 500 Managed Risk ETF (NYSE Arca: DMRL)
- DeltaShares® S&P 600 Managed Risk ETF (NYSE Arca: DMRS)
- DeltaShares® S&P International Managed Risk ETF (NYSE Arca: DMRI)
- DeltaShares® S&P EM 100 & Managed Risk ETF (NYSE Arca: DMRE)

Shareholders of the Funds may sell their shares on the NYSE Arca until the market close on April 7, 2022, where transactions fees from their broker-dealer may be incurred. The shares of the Funds will no longer trade on the NYSE Arca after market close on April 7, 2022, and shares will subsequently be de-listed. The Funds will stop accepting creation orders from Authorized Participants on April 7, 2022.

The Funds will liquidate on or about April 12, 2022 (Liquidation Date). Shareholders who continue to hold their shares on the Liquidation Date will receive a liquidating distribution of cash in the cash portion of their brokerage accounts equal to the amount of the net asset value of their shares. Proceeds from the liquidation are currently scheduled to be sent to shareholders on the day after the Liquidation Date. For tax purposes, shareholders will generally recognize a capital gain or loss equal to the amount received for their shares over their adjusted basis in such shares. Shareholders generally will see a capital gain or loss on the redemptions and should consult with and rely on their own independent tax and legal professionals about potential tax consequences.

The final tax status of distributions made by the Funds will be provided to shareholders with the year-end tax reporting for the Funds (including any portion which may be treated as a return of capital for tax purposes, thereby reducing a shareholder's basis in such shares).

To complete their liquidation, each Fund will be increasing its cash position through the sale of portfolio assets and will deviate from the investment objective and strategies stated in the



Fund's prospectus. This may adversely affect a Fund's performance. As a result, the Fund's tracking error relative to its custom benchmark index may be materially impacted.

For additional information about the liquidations, shareholders of the Funds may call 866-846-1800.

About Transamerica Asset Management, Inc.

Transamerica Asset Management, Inc., an SEC-registered investment adviser, is the adviser 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 more than \$88 billion in assets under management as of 12/31/21, 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 Transamerica.com.

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 adviser 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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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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