



# Calamos Nasdaq® Equity & Income ETF (Ticker: CANQ)



### Nasdaq-100® Equity Exposure Through Options

Tax-efficient access to leading Nasdaq-100 companies through FLEX® Options seeking to deliver uncapped upside



### Monthly Income and Risk Mitigation Through Fixed Income

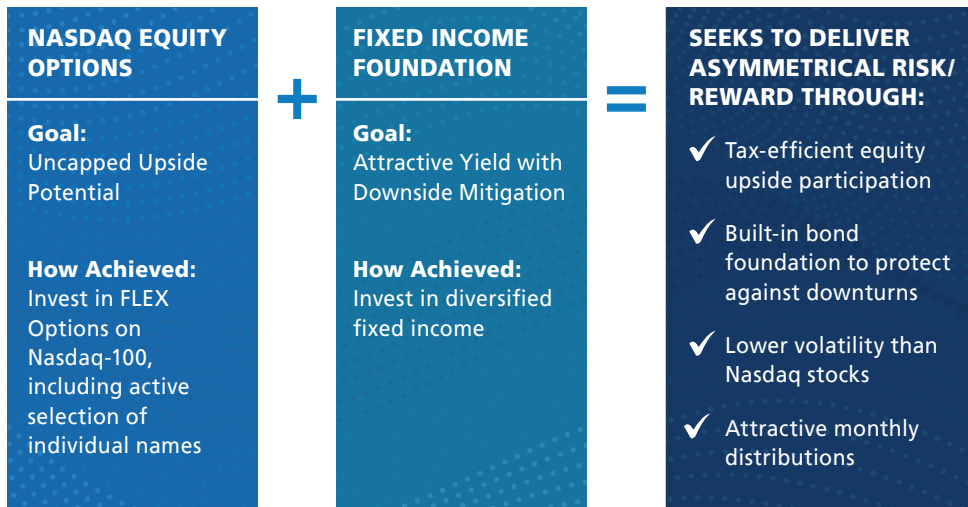
Complements equity exposure with an active fixed income allocation seeking to deliver limited downside capture and income above the risk-free rate



### Delivered by a Leading Alternatives Manager

Unlocks Calamos' decades-long expertise in alternatives, risk management and options markets

## THE CANQ FORMULA TO ASYMMETRIC RISK/REWARD



## OVERVIEW

The Calamos Nasdaq® Equity & Income ETF (CANQ) is designed to provide upside potential to Nasdaq-100® stocks through options and seeks to limit downside risk through an actively managed fixed income portfolio. This results in a unique combination of high equity upside capture, risk-adjusted returns, and monthly income through all market cycles.

## PORTFOLIO FIT

- » For Nasdaq® equity allocations, serves as a tactical de-risking option for Nasdaq-100 with uncapped upside.
- » For equity income allocations, replaces equity income or dividend strategies for higher income potential.

AVERAGE ANNUAL RETURNS (%)						SINCE INCEPTION (2/13/24)
	1-MONTH	1-YEAR	3-YEAR	5-YEAR	10-YEAR	
Calamos Nasdaq® Equity & Income ETF						
Market Price	1.01	17.00	N/A	N/A	N/A	12.03
NAV	0.64	17.20	N/A	N/A	N/A	11.93
Nasdaq-100 Total Return Index (XNDX)	1.55	13.10	16.01	17.75	17.19	8.58
Nasdaq-100 Top 30 Hybrid Income Total Return Index	1.48	20.78	15.75	12.50	13.02	14.42

**Performance data quoted represents past performance, which is no guarantee of future results. Current performance may be lower or higher than the performance quoted. The principal value and investment return of an investment will fluctuate so that your shares, when redeemed, may be worth more or less than their original cost. Returns at NAV reflect the deduction of the Fund's management fee and other expenses, which can be found on the next page. For the most recent Fund month-end performance information, visit [www.calamos.com](http://www.calamos.com) or call 1-866-363-9219.**

The performance of the Fund will differ, and may vary materially, from that of any index. There is no assurance the Fund will achieve or maintain its investment objective. You can purchase or sell common shares daily. Like any other stock, market price will fluctuate with the market. Upon sale, your shares may have a market price that is above or below net asset value and may be worth more or less than your original investment. Unmanaged index returns, unlike fund returns, do not reflect fees, expenses or sales charges. Investors cannot invest directly in an index.

# Calamos Nasdaq® Equity & Income ETF

## KEY

FUND: Calamos Nasdaq® Equity & Income ETF  
BENCHMARK: Nasdaq-100 Total Return Index (XNDX)

## ETF INFORMATION

Fund Name	Calamos Nasdaq® Equity & Income ETF
Fund Ticker	CANQ
Inception Date	2/13/24
Benchmark	Nasdaq-100 Total Return Index (XNDX)
Investment Advisor	Calamos Advisors LLC
Exchange	NASDAQ
ETF Structure	Active
Income Distribution	Monthly
CUSIP	128111T506
Management Fees	0.74%
Distribution and/or Service Fees (12b-1)	0.00%
Other Expenses <sup>*,3</sup>	0.00%
Acquired Fund Fees and Expenses <sup>*,4</sup>	0.15%
Total Annual Fund Operating Expenses <sup>*,5</sup>	0.89%

## FUND FACTS

	FUND	BENCHMARK
Number of Holdings	29	101
Net Assets	\$9.4 M	N/A
30-day SEC yield	5.25%	N/A
Unsubsidized 30-day SEC yield	5.25%	N/A

## TOP 10 HOLDINGS<sup>1,2</sup>

	%
Simplify MBS ETF	23.1
Vanguard Emerging Markets Government Bond ETF	20.5
SPDR Portfolio High Yield Bond ETF	14.6
Janus Henderson Aaa Clo ETF	12.7
Franklin Senior Loan ETF	8.8
Schwab 1-5 Year Corporate Bond ETF	5.8
iShares 5-10 Year Investment Grade Corporate Bond ETF	2.9
Netflix, Inc.	2.6
Costco Wholesale Corp.	1.8
Direxion NASDAQ-100 Equal Weighted Index Shares	1.1

<sup>1</sup>The Funds' total annual fund operating expenses as of the prospectus dated 5/2/2024 is 0.89%.

<sup>2</sup>Holdings and weightings are subject to change daily. Holdings are provided for informational purposes only and should not be deemed as a recommendation to buy or sell the securities mentioned.

<sup>3</sup>Top 10 Holdings and Sector Weightings are calculated as a percentage of net assets and exclude cash or cash equivalents, any government / sovereign bonds or broad-based index hedging securities the portfolio may hold. You can obtain a complete listing of holdings by visiting [www.calamos.com](http://www.calamos.com). The Sector table Other row includes securities that do not have a sector classification.

<sup>4</sup>"Other Expenses" is an estimate based on the expenses the Fund expects to incur for the current fiscal year.

<sup>5</sup>"Acquired Fund Fees and Expenses" include certain expenses incurred in connection with the Fund's investment in various closed-end funds, exchange-traded funds ("ETFs"), and business development companies ("BDCs"). The amount shown is based on estimated amounts for the current fiscal year.

<sup>6</sup>The Total Annual Fund Operating Expenses in this fee table may not correlate to the expense ratios in the Fund's financial highlights and financial statements because the financial highlights and financial statements reflect only the operating expenses of the Fund and do not include Acquired Fund Fees and Expenses, which are fees and expenses incurred indirectly by the Fund through its investments in certain underlying investment companies.

**Before investing, carefully consider the Fund's investment objectives, risks, charges and expenses. Please see the prospectus and summary prospectus containing this and other information which can be obtained by calling 1-866-363-9219. Read it carefully before investing.**

An investment in the Fund is subject to risks, and you could lose money on your investment in the Fund. There can be no assurance that the Fund will achieve its investment objective. Your investment in the Fund is not a deposit in a bank and is not insured or guaranteed by the Federal Deposit Insurance Corporation (FDIC) or any other government agency. The risks

associated with an investment in the Fund can increase during times of significant market volatility. The Fund also has specific principal risks, which are described below. More detailed information regarding these risks can be found in the Fund's prospectus.

Risks of investing in the Calamos Nasdaq® Equity & Income ETF include risks associated with: **Authorized Participant Concentration Risk:** Only an Authorized Participant may engage in creation or redemption transactions directly with the Fund, and none of those Authorized Participants is obligated to engage in creation and/or redemption transactions; **Debt Securities Risk:** Debt securities are subject to various risks, including interest rate risk, credit risk and default risk; **Equity Securities Risk:** The securities markets are volatile, and the market prices of the Fund's securities may decline generally; **FLEX Options Risk:** The Fund may invest in FLEX Options issued and guaranteed for settlement by The Options Clearing Corporation ("OCC"). FLEX Options are customized option contracts that trade on an exchange but provide investors with the ability to customize key contract terms like strike price, style and expiration date while achieving price discovery in competitive, transparent auctions markets and avoiding the counterparty exposure of over-the-counter options positions; **High Yield Risk:** High yield securities and unrated securities of similar credit quality (commonly known as "junk bonds") are subject to greater levels of credit and liquidity risks; **LEAPS® Options Risk:** The Fund's investments in options contracts may include long-term equity anticipation securities known as LEAPS Options. LEAPS Options are long-term exchange-traded call options that allow holders the opportunity to participate in the underlying securities' appreciation in excess of a specified strike price without receiving payments equivalent to any cash dividends declared on the underlying securities; **Liquidity Risk - FLEX Options:** In the event that trading in the underlying FLEX Options is limited or absent, the value of the Fund's FLEX Options may decrease; **Liquidity Risk - LEAPS Options:** In the event that trading in the underlying LEAPS Options is limited or absent, the value of the Fund's LEAPS Options may decrease; **Market Maker Risk:** If the Fund has lower average daily trading volumes, it may rely on a small number of third-party market makers to provide a market for the purchase and sale of Fund Shares; **Market Risk:** The risk that the securities markets will increase or decrease in value is considered market

risk and applies to any security; **New Fund Risk:** The Fund is a recently organized investment company with a limited operating history; **Non-Diversification Risk:** The Fund is classified as "non-diversified" under the 1940 Act; **Options Risk:** The Fund's ability to close out its position as a purchaser or seller of an over-the-counter or exchange-listed put or call option is dependent, in part, upon the liquidity of the option market; **Other Investment Companies (including ETFs) Risk:** The Fund may invest in the securities of other investment companies to the extent that such investments are consistent with the Fund's investment objective and the policies are permissible under the 1940 Act.

The Nasdaq-100 Index® is a stock market index made up of equity securities issued by 100 of the largest non-financial companies listed on the Nasdaq stock exchange. It is a modified capitalization-weighted index.

The Nasdaq-100 Top 30 Hybrid Income Index® tracks the performance of a systematic strategy of purchasing long call options on the 30 largest stocks in the Nasdaq-100® Index combined with a Fixed Income ETF.

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