

# Calamos ETFs Estimated 2024 Capital Gains

# CALAMOS<sup>®</sup> INVESTMENTS

To assist shareholders with their year-end tax planning, preliminary estimated capital gains distributions for Calamos exchange-traded funds are shown below. By providing estimates early, we endeavor to give our investors extended time to evaluate their personal tax situation. These preliminary estimates should not be construed as legal or tax advice. Shareholders should contact their tax advisors for information regarding the federal and state income taxation of capital gain distributions for their personal tax situation.

Capital gains are the result of a fund's sale of securities that have appreciated in price. The investment management team may sell assets that have had price gains when the team believes the securities are no longer appropriately valued.

## Calamos ETFs: Estimated 2024 Capital Gains

Distribution Dates: Ex-Dividend and Record Date: 12/23/2024 Payable Date: 12/27/2024

CALAMOS ETF	TICKER	SHORT-TERM CAP GAIN	LONG-TERM CAP GAIN	TOTAL CAP GAINS	NAV	DISTRIBUTION AS % OF NAV
Calamos Alternative Nasdaq & Bond ETF	CANQ	-	-	-	\$26.61	-
Calamos CEF Income & Arbitrage ETF	CCEF	0.33	-	0.33	\$28.03	1.19%
Calamos Convertible Equity Alternative ETF	CVRT	-	-	-	\$28.65	-
Calamos Laddered S&P 500 <sup>®</sup> Structured Alt Protection ETF <sup>™</sup>	CPSL	-	-	-	\$25.29	-
Calamos S&P 500 <sup>®</sup> Structured Alt Protection ETF <sup>™</sup> - May	CPSM	-	-	-	\$26.42	-
Calamos Nasdaq-100 <sup>®</sup> Structured Alt Protection ETF <sup>™</sup> - June	CPNJ	-	-	-	\$24.52	-
Calamos Russell 2000 <sup>®</sup> Structured Alt Protection ETF <sup>™</sup> - July	CPRJ	-	-	-	\$25.23	-
Calamos S&P 500 <sup>®</sup> Structured Alt Protection ETF <sup>™</sup> - July	CPSJ	-	-	-	\$24.68	-
Calamos S&P 500 <sup>®</sup> Structured Alt Protection ETF <sup>™</sup> - August	CPSA	-	-	-	\$24.88	-
Calamos Nasdaq-100 <sup>®</sup> Structured Alt Protection ETF <sup>™</sup> - September	CPNS	-	-	-	\$25.09	-
Calamos S&P 500 <sup>®</sup> Structured Alt Protection ETF <sup>™</sup> - September	CPST	-	-	-	\$25.14	-
Calamos Russell 2000 <sup>®</sup> Structured Alt Protection ETF <sup>™</sup> - October	CPRO	-	-	-	\$24.78	-
Calamos S&P 500 <sup>®</sup> Structured Alt Protection ETF <sup>™</sup> - October	CPSO	-	-	-	\$25.34	-

**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.**

**NOT FDIC INSURED | MAY LOSE VALUE | NO BANK GUARANTEE**

Securities that have appreciated in value may also be sold to maintain an appropriate level of diversification within the portfolio.

The preliminary capital gains distribution estimates below are a snapshot of realized capital gains as of **October 4th**. Because the actual capital gains distributions will be based on capital gains realized through October 31, the actual distributions will vary from the estimates based on additional capital gains and losses realized during the period between October 5 and October 31. Portfolio transactions, tax adjustments, market movements and changes in the number of each fund's outstanding number of shares could affect these estimates substantially. Accordingly, you should not rely on this information for tax-reporting purposes.

# CALAMOS<sup>®</sup> INVESTMENTS

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