CALAMOS®
TODAY FOR TOMORROW

Calamos Structured Protection ETFs 2026 Estimated Capital Gains

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. 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 8th. Because the actual year-end 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 9 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.

2026 Estimated Capital Gains

Distribution Dates Ex-Dividend and Record Date: 12/15/2026
Payable Date: 12/16/2026

FUND NAME	TICKER	SHORT-TERM CAP GAIN ($)	LONG-TERM CAP GAIN ($)	TOTAL CAP GAINS ($)	NAV	DISTRIBUTION AS % OF NAV
Calamos Bitcoin Structured Alt Protection ETF® - January	CBOJ	-	-	-	$24.18	0.00%
Calamos Bitcoin 90 Series Structured Alt Protection ETF® - January	CBXJ	-	-	-	$21.10	0.00%
Calamos Bitcoin 80 Series Structured Alt Protection ETF® - January	CBTJ	-	-	-	$19.35	0.00%
Calamos Bitcoin Structured Alt Protection ETF® - April	CBOA	-	-	-	$24.99	0.00%
Calamos Bitcoin 90 Series Structured Alt Protection ETF® - April	CBXA	-	-	-	$23.06	0.00%
Calamos Bitcoin 80 Series Structured Alt Protection ETF® - April	CBTA	-	-	-	$23.38	0.00%
Calamos Bitcoin Structured Alt Protection ETF® - July	CBOY	-	-	-	$25.22	0.00%
Calamos Bitcoin 90 Series Structured Alt Protection ETF® - July	CBXY	-	-	-	$23.60	0.00%
Calamos Bitcoin 80 Series Structured Alt Protection ETF® - July	CBTY	-	-	-	$21.70	0.00%
Calamos Bitcoin Structured Alt Protection ETF® - October	CBOO	-	-	-	$24.32	0.00%
Calamos Bitcoin 90 Series Structured Alt Protection ETF® - October	CBXO	-	-	-	$21.35	0.00%
Calamos Bitcoin 80 Series Structured Alt Protection ETF® - October	CBTO	-	-	-	$18.73	0.00%
Calamos S&P 500® Structured Alt Protection ETF™ - January	CPSY	-	-	-	$26.18	0.00%
Calamos S&P 500® Structured Alt Protection ETF™ - February	CPSF	-	-	-	$26.70	0.00%
Calamos S&P 500® Structured Alt Protection ETF™ - March	CPSR	-	-	-	$26.31	0.00%
Calamos S&P 500® Structured Alt Protection ETF™ - April	CPSP	-	-	-	$27.39	0.00%
Calamos S&P 500® Structured Alt Protection ETF™ - May	CPSM	-	-	-	$29.74	0.00%
Calamos S&P 500® Structured Alt Protection ETF™ - June	CPSU	-	-	-	$28.01	0.00%
Calamos S&P 500® Structured Alt Protection ETF™ - July	CPSJ	-	-	-	$28.09	0.00%
Calamos S&P 500® Structured Alt Protection ETF™ - August	CPSA	-	-	-	$28.26	0.00%

NOT FDIC INSURED | NO BANK GUARANTEE | MAY LOSE VALUE

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Calamos Structured Protection ETFs 2026 Estimated Capital Gains

FUND NAME	TICKER	SHORT-TERM CAP GAIN ($)	LONG-TERM CAP GAIN ($)	TOTAL CAP GAINS ($)	NAV	DISTRIBUTION AS % OF NAV
Calamos S&P 500® Structured Alt Protection ETF™ - September	CPST	-	-	-	$28.24	0.00%
Calamos S&P 500® Structured Alt Protection ETF™ - October	CPSO	-	-	-	$28.52	0.00%
Calamos S&P 500® Structured Alt Protection ETF™ - November	CPSN	-	-	-	$28.37	0.00%
Calamos S&P 500® Structured Alt Protection ETF™ - December	CPSD	-	-	-	$27.25	0.00%
Calamos Nasdaq-100® Structured Alt Protection ETF™ - March	CPNM	-	-	-	$27.16	0.00%
Calamos Nasdaq-100® Structured Alt Protection ETF™ - June	CPNJ	-	-	-	$27.62	0.00%
Calamos Nasdaq-100® Structured Alt Protection ETF™ - September	CPNS	-	-	-	$28.44	0.00%
Calamos Nasdaq-100® Structured Alt Protection ETF™ - December	CPNQ	-	-	-	$27.81	0.00%
Calamos Russell 2000® Structured Alt Protection ETF™ - January	CPRY	-	-	-	$28.40	0.00%
Calamos Russell 2000® Structured Alt Protection ETF™ - April	CPRA	-	-	-	$28.01	0.00%
Calamos Russell 2000® Structured Alt Protection ETF™ - July	CPRJ	-	-	-	$27.54	0.00%
Calamos Russell 2000® Structured Alt Protection ETF™ - October	CPRO	-	-	-	$28.89	0.00%
Calamos Tax-Aware Collateral ETF	CBOX	-	-	-	$102.15	0.00%

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.

Short-term capital gains are paid as income. This material has been prepared for informational purposes only, and is not intended to provide, and should not be relied on for, accounting, legal or tax advice.

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