

# Calamos Structured Alt Protection ETFs® Weekly Rate Sheet

2025 Wealth Management.com  
Industry Awards  
**Winner**

DATA AS OF 6/12/26

Calamos Structured Protection ETFs is the first ETF suite that offers upside exposure to Bitcoin, the S&P 500®, Nasdaq-100® or Russell 2000® with defined downside risk over a one-year outcome period (before fees and expenses). Upcoming cap ranges, current caps and protection levels are listed in the table below.

## Calamos Protected Bitcoin ETFs

Launch Date	Ticker	Series	Cap Rate/ Cap Range*	Protection Level	Downside Before Protection	Outcome Period	Remaining Days Left
1/22/25	CBOJ	January	9.89%	101.41%	1.41%	2/2/26 - 1/29/27	231
2/4/25	CBXJ	January	32.28%	97.36%	-2.64%	2/2/26 - 1/29/27	231
2/4/25	CBTJ	January	58.08%	91.91%	-8.09%	2/2/26 - 1/29/27	231
4/7/25	CBOA	April	10.05%	100.31%	0.31%	4/8/26 - 4/30/27	322
4/7/25	CBXA	April	25.61%	91.86%	-8.14%	4/8/26 - 4/30/27	322
4/7/25	CBTA	April	43.31%	83.09%	-16.91%	4/8/26 - 4/30/27	322
7/8/25	CBOY	July	10.50%	100.29%	0.29%	7/8/25 - 7/7/26	25
7/8/25	CBXY	July	39.62%	100.29%	0.29%	7/8/25 - 7/7/26	25
7/8/25	CBTY	July	78.20%	100.16%	0.16%	7/8/25 - 7/7/26	25
10/7/25	CBOO	October	9.79%	101.14%	1.14%	10/7/25 - 10/6/26	116
10/7/25	CBXO	October	39.00%	101.11%	1.11%	10/7/25 - 10/6/26	116
10/7/25	CBTO	October	78.96%	100.90%	0.90%	10/7/25 - 10/6/26	116

## Calamos Protected Equity ETFs NASDAQ-100 SERIES

Launch Date	Ticker	Series	Cap Rate/ Cap Range*	Protection Level	Downside Before Protection	Outcome Period	Remaining Days Left
6/3/24	CPNJ	June	8.23%	100.23%	0.23%	6/1/26 - 5/28/27	350
9/3/24	CPNS	September	1.40%	94.73%	-5.27%	9/2/25 - 8/31/26	80
12/2/24	CPNQ	December	3.38%	96.52%	-3.48%	12/1/25 - 11/30/26	171
3/3/25	CPNM	March	4.43%	98.01%	-1.99%	3/2/26 - 2/26/27	259

Structured Protection ETF products for S&P 500 and Russell 2000 continue page 2...

All Structured Protection ETFs will have an annual expense ratio of 0.69%.

The reference asset for the S&P 500 is SPY, the reference asset for the Nasdaq-100 is QQQ, and the reference asset for the Russell 2000 is IWM. Cboe Bitcoin US ETF Index Options are cash-settled options based on the Cboe Bitcoin US ETF Index, a modified market capitalization-weighted index that is designed to track the performance of a basket of spot Bitcoin ETFs listed on US exchanges.

\*Cap rates and ranges are shown gross of management fees. Cap rates shown are calculated using the last closing price of the ETF on 6/12/26. Cap ranges for Protected Equity ETFs are estimates based on the last 15 trading days prior to range announcement, based on market conditions during the sample period, and are subject to change. Cap ranges for Protected Bitcoin ETFs are estimates based on the last 15 trading days prior to range announced based on market conditions during the sample period, and are subject to change. The actual cap rate may be different based on market events.

# Calamos Structured Alt Protection ETFs® Weekly Rate Sheet

DATA AS OF 6/12/26

## Calamos Protected Equity ETFs S&P 500 SERIES

Launch Date	Ticker	Series	Cap Rate/ Cap Range*	Protection Level	Downside Before Protection	Outcome Period	Remaining Days Left
5/1/24	CPSM	May	6.03%	99.33%	-0.67%	5/1/26 - 4/30/27	322
7/1/24	CPSJ	July	0.24%	93.80%	-6.20%	7/1/25 - 6/30/26	18
8/1/24	CPSA	August	0.87%	94.11%	-5.89%	8/1/25 - 7/31/26	49
9/3/24	CPST	September	1.44%	95.15%	-4.85%	9/2/25 - 8/31/26	80
10/1/24	CPSO	October	2.22%	96.04%	-3.96%	10/1/25 - 9/30/26	110
11/1/24	CPSN	November	3.04%	96.47%	-3.53%	11/3/25 - 10/30/26	140
12/2/24	CPSD	December	3.45%	96.96%	-3.04%	12/1/25 - 11/30/26	171
1/2/25	CPSY	January	3.84%	97.60%	-2.40%	1/2/26 - 12/31/26	202
2/3/25	CPSF	February	4.36%	98.15%	-1.85%	2/2/26 - 1/29/27	231
3/3/25	CPSR	March	4.56%	98.49%	-1.51%	3/2/26 - 2/26/27	259
4/1/25	CPSP	April	4.72%	98.14%	-1.86%	4/1/26 - 3/31/27	292
6/2/25	CPSU	June	7.56%	100.29%	0.29%	6/1/26 - 5/28/27	350

## Calamos Protected Equity ETFs RUSSELL 2000 SERIES

Launch Date	Ticker	Series	Cap Rate/ Cap Range*	Protection Level	Downside Before Protection	Outcome Period	Remaining Days Left
7/1/24	CPRJ	July	0.27%	92.71%	-7.29%	7/1/25 - 6/30/26	18
10/1/24	CPRO	October	2.27%	94.79%	-5.21%	10/1/25 - 9/30/26	110
1/2/25	CPRY	January	3.79%	96.52%	-3.48%	1/2/26 - 12/31/26	202
4/1/25	CPRA	April	5.23%	97.50%	-2.50%	4/1/26 - 3/31/27	292

All Structured Protection ETFs will have an annual expense ratio of 0.69%.

The reference asset for the S&P 500 is SPY, the reference asset for the Nasdaq-100 is QQQ, and the reference asset for the Russell 2000 is IWM. Cboe Bitcoin US ETF Index Options are cash-settled options based on the Cboe Bitcoin US ETF Index, a modified market capitalization-weighted index that is designed to track the performance of a basket of spot Bitcoin ETFs listed on US exchanges.

\*Cap rates and ranges are shown gross of management fees. Cap rates shown are calculated using the last closing price of the ETF on 6/12/26. Cap ranges for Protected Equity ETFs are estimates based on the last 15 trading days prior to range announcement, based on market conditions during the sample period, and are subject to change. Cap ranges for Protected Bitcoin ETFs are estimates based on the last 15 trading days prior to range announced based on market conditions during the sample period, and are subject to change. The actual cap rate may be different based on market events.

# Calamos Structured Alt Protection ETFs® Weekly Rate Sheet

Information contained herein is subject to completion or amendment. The information in each fund's prospectus and statement of additional information is not complete and may be changed. We may not sell the securities of any fund until such fund's registration statement filed with the Securities and Exchange Commission is effective. Each fund's prospectus and statement of additional information is not an offer to sell such fund's securities and is not soliciting an offer to buy such fund's securities in any state where the offer or sale is not permitted.

An indication of interest in response to this advertisement will involve no obligation or commitment of any kind.

**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.

**Investing involves risks. Loss of principal is possible.** The Fund(s) face numerous market trading risks, including authorized participation concentration risk, underlying ETP risk, cap change risk, capital protection risk, capped upside risk, cash holdings risk, concentration risk, clearing member default risk, correlation risk, costs of buying and selling fund shares, counterparty risk, derivatives risk, equity securities risk, FLEX options risk, interest rate risk, investment in a subsidiary, investment timing risk, liquidity risk, management risk, market maker risk, market risk, new fund risk, non-diversification risk, options risk, OTC options risk, position limits risk, premium-discount risk, secondary market trading risk, sector risk, tax risk, trading issues risk, U.S. Government security risk, U.S. Treasury risk, and valuation risk. For a detailed list of fund risks see the prospectus.

**Investing involves risks. Loss of principal is possible.** The Fund(s) face numerous market trading risks, including authorized participation concentration risk, cap change risk, capital protection risk, capped upside risk, cash holdings risk, clearing member default risk, correlation risk, derivatives risk, equity securities risk, investment timing risk, large-capitalization investing risk, liquidity risk, market maker risk, market risk, non-diversification risk, options risk, premium-discount risk, secondary market trading risk, sector risk, tax risk, trading issues risk, underlying ETF risk and valuation risk. For a detailed list of fund risks see the prospectus.

**There are no assurances the Fund(s) will be successful in providing the sought-after protection. The outcomes that the Fund(s) seeks to provide may only be realized if you are holding shares on the first day of the outcome period and continue to hold them on the last day of the outcome period, approximately one year. There is no guarantee that the outcomes for an outcome period will be realized or that the Fund(s) will achieve its investment objective. If the outcome period has begun and the underlying ETF has increased in value, any appreciation of the Fund(s) by virtue of increases in the underlying ETF since the commencement of the outcome period will not be protected by the sought-after protection, and an investor could experience losses until the underlying ETF returns to the original price at the commencement of the outcome period. Fund shareholders are subject to an upside return cap (the "Cap") that represents the maximum percentage return an investor can achieve from an investment in the fund(s) for the outcome period, before fees and expenses. If the outcome period has begun and the Fund(s) have increased in value to a level near to the Cap, an investor purchasing at that price has little or no ability to achieve gains but remains vulnerable to downside risks. Additionally, the Cap may rise or fall from one outcome period to the next. The Cap, and the Fund(s) position relative to it, should be considered before investing in the Fund(s). The Fund(s) website, [www.calamos.com](http://www.calamos.com), provides important Fund information as well information relating to the potential outcomes of an investment in the Fund(s) on a daily basis.**

The Fund seeks to provide investment results that, before taking fees and expenses into account, track the positive price return of the CME CF Bitcoin Reference Rate – New York Variant ("BRRNY") ("Spot bitcoin") up to a predetermined upside cap (the "Cap") while seeking to protect against 100% of losses (before fees and expenses) of (i) Spot bitcoin or (ii) one or more of the Underlying ETPs and/or Bitcoin Indexes, in each case, over a period of approximately one (1) year (the "Outcome Period"). The Fund will not invest directly in bitcoin. Instead, the Fund seeks to provide investment results that, before taking fees and expenses into account, track the positive price return of Spot bitcoin by investing in options that reference the price performance of either (i) one or more underlying exchange-traded products ("Underlying ETPs") which, in turn, own bitcoin or (ii) one or more indexes that are designed to track the price of bitcoin ("Bitcoin Index").

The Fund(s) are designed to provide point-to-point exposure to the price return of the reference asset via a basket of Flex Options. As a result, the ETFs are not expected to move directly in line with the reference asset during the interim period. Investors purchasing shares after an outcome period has begun may experience very different results than fund's investment objective. Initial outcome periods are approximately 1-year beginning on the fund's inception date. Following the initial outcome period, each subsequent outcome period will begin on the first day of the month the fund was inception. After the conclusion of an outcome period, another will begin.

**Digital Assets Risk:** The bitcoin network was first launched in 2009 and bitcoins were the first cryptographic digital assets created to gain global adoption and critical mass. Although the bitcoin network is the most established digital asset network, the bitcoin network and other cryptographic and algorithmic protocols governing the issuance of digital assets represent a new and rapidly evolving industry that is subject to a variety of factors that are difficult to evaluate. Moreover, because digital assets, including bitcoin, have been in existence for a short period of time and are continuing to develop, there may be additional risks in the future that are impossible to predict as of the date of this prospectus. Digital assets represent a new and rapidly evolving industry, and the value of the Underlying ETPs' shares depends on the acceptance of bitcoin. The realization of one or more of the following risks could materially adversely affect the value of the Underlying ETPs' shares.

**FLEX Options Risk –** The Fund(s) will utilize FLEX Options issued and guaranteed for settlement by the Options Clearing Corporation (OCC). In the unlikely event that the OCC becomes insolvent or is otherwise unable to meet its settlement obligations, the Fund(s) could suffer significant losses.

Additionally, FLEX Options may be less liquid than standard options. In a less liquid market for the FLEX Options, the Fund(s) may have difficulty closing out certain FLEX Options positions at desired times and prices. The values of FLEX Options do not increase or decrease at the same rate as the reference asset and may vary due to factors other than the price of reference asset. Shares are bought and sold at market price, not net asset value (NAV), and are not individually redeemable from the fund. NAV represents the value of each share's portion of the fund's underlying assets and cash at the end of the trading day. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where fund shares are listed.

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**DEFINITIONS AND IMPORTANT DISCLOSURES**

**The Russell 2000® Index** is a small-cap US stock market index that comprises the smallest 2,000 stocks in the Russell 3000 Index, which covers about 98% of the investable US equity market.

**S&P 500 Index** is generally considered representative of the US stock market.

**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 Cboe Bitcoin US ETF Index** is a modified market capitalization-weighted index that is designed to track the performance of a basket of spot Bitcoin ETFs listed on US exchanges.

**Strategy –** "Capital Protection" represents the downside protection target equal to 100% of losses (before fees and expenses) of the Underlying ETF, over the Outcome Period. There is no guarantee the Fund will be successful in providing the sought-after downside protection.

**Reference Asset –** Each Underlying ETF seeks to produce pre-determined investment outcomes based upon the price performance of an underlying reference asset. S&P 500 is represented by the SPDR® S&P 500® ETF Trust. Nasdaq-100® is represented by the Invesco QQQ Trust, Series 1. Russell 2000® is represented by iShares Russell 2000 ETF (IWM). Cboe Bitcoin US ETF Index Options are cash-settled options based on the Cboe Bitcoin US ETF Index, a modified market capitalization-weighted index that is designed to track the performance of a basket of spot Bitcoin ETFs listed on US exchanges.

**Roll Month –** Starting month of each Outcome Period.

**Cap Range –** Maximum percentage return an investor can achieve from an investment in the Fund if held over the Outcome Period. Cap range depicted is the high and low cap rate over the past 15 trading days. Actual cap delivered by the Fund may be different.

**Protection Level –** Amount of protection the Fund is designed to achieve over the Days Remaining.

**Downside Before Protection –** Amount of downside risk the Underlying ETF is exposed to before the capital protection begins. This occurs when the ETF price has appreciated from its starting level.

**Outcome Period –** The defined length of time over which the outcomes are sought.

**Days Remaining –** Number of days remaining in the Outcome Period.

The Wealth Management Industry Awards are independently granted in recognition of business initiatives that enhance financial advisor success and help advisors create better outcomes for their clients. The program begins with an open nomination process for all categories which extends from February to May. Firms submit business initiatives either introduced or enhanced during the previous 18 months. Submissions are reviewed in June by a panel of independent judges with required industry expertise, looking at the submission's innovation, scope and impact. From the pool of submissions, judges select finalists for each category. Each judge on the committee then ranks those finalists, with the weighted aggregate ranking determining the winner. Winners are announced in September. No financial compensation is paid for consideration in the award process. Judges' decisions are made independent of any firm's business relationships with Informa Plc. Judges recuse themselves from the process from selecting finalists or winners for any category where the conflict exists.

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