

# Calamos Structured Protection ETFs™

## Weekly Rate Sheet

DATA AS OF 7/12/24

Calamos Structured Protection ETFs is the first ETF suite that offers upside exposure to the S&P 500®, Nasdaq-100® or Russell 2000® with no 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.

Launch Date	Ticker	Strategy	Reference Asset	Series	Cap Rate/ Cap Range*	Protection Level	Downside Before Protection	Outcome Period
5/1/24	CPSM	Capital Protection	S&P 500	May	5.98%	96.39%	-3.61%	5/1/24 - 4/30/25
6/3/24	CPNJ	Capital Protection	Nasdaq-100	June	7.56%	97.60%	-2.40%	6/3/24 - 5/30/25
7/1/24	CPRJ	Capital Protection	Russell 2000	July	9.45%	98.43%	-1.57%	7/1/24 - 6/30/25
7/1/24	CPSJ	Capital Protection	S&P 500	July	8.29%	98.95%	-1.05%	7/1/24 - 6/30/25
8/1/24	CPSA	Capital Protection	S&P 500	August	TBD	100%	0%	8/1/24 - 7/31/25
9/3/24	CPNS	Capital Protection	Nasdaq-100	September	TBD	100%	0%	9/3/24 - 8/29/25
9/3/24	CPST	Capital Protection	S&P 500	September	TBD	100%	0%	9/3/24 - 8/29/25
10/1/24	CPRO	Capital Protection	Russell 2000	October	TBD	100%	0%	10/1/24 - 9/30/25
10/1/24	CPSO	Capital Protection	S&P 500	October	TBD	100%	0%	10/1/24 - 9/30/25
11/1/24	CPSN	Capital Protection	S&P 500	November	TBD	100%	0%	11/1/24 - 10/31/25
12/2/24	CPNQ	Capital Protection	Nasdaq-100	December	TBD	100%	0%	12/2/24 - 11/28/25
12/2/24	CPSD	Capital Protection	S&P 500	December	TBD	100%	0%	12/2/24 - 11/28/25
1/2/25	CPRY	Capital Protection	Russell 2000	January	TBD	100%	0%	1/2/25 - 12/31/25
1/2/25	CPSY	Capital Protection	S&P 500	January	TBD	100%	0%	1/2/25 - 12/31/25
2/3/25	CPSF	Capital Protection	S&P 500	February	TBD	100%	0%	2/3/25 - 1/30/26
3/3/25	CPNM	Capital Protection	Nasdaq-100	March	TBD	100%	0%	3/3/25 - 2/27/26
3/3/25	CPSR	Capital Protection	S&P 500	March	TBD	100%	0%	3/3/25 - 2/27/26
4/1/25	CPRA	Capital Protection	Russell 2000	April	TBD	100%	0%	4/1/25 - 3/31/26
4/1/25	CPSP	Capital Protection	S&P 500	April	TBD	100%	0%	4/1/25 - 3/31/26
6/2/25	CPSU	Capital Protection	S&P 500	June	TBD	100%	0%	6/2/25 - 5/29/26

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.

\*Cap rates and ranges are shown gross of management fees. Cap rates shown are calculated using the last closing price of the ETF on 7/12/24. Cap ranges 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. The actual cap rate may be different based on market events.

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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 Funds 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(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.

**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

**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).

**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.

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