

Report of Organizational Actions Affecting Basis of Securities

OMB No. 1545-0123

► See separate instructions.

Part I Reporting Issuer

1 Issuer's name		2 Issuer's employer identification number (EIN)	
Calamos Autocallable Income ETF		33-5015390	
3 Name of contact for additional information	4 Telephone No. of contact	5 Email address of contact	
	630-245-7200		
6 Number and street (or P.O. box if mail is not delivered to street address) of contact		7 City, town, or post office, state, and ZIP code of contact	
2020 Calamos Court		Naperville, IL 60563	
8 Date of action		9 Classification and description	
Various - See attachment 1		Return of Capital	
10 CUSIP number	11 Serial number(s)	12 Ticker symbol	13 Account number(s)
Various- see attached		Various- see attached	

Part II Organizational Action Attach additional statements if needed. See back of form for additional questions.

14 Describe the organizational action and, if applicable, the date of the action or the date against which shareholders' ownership is measured for the action ► The organizational actions in the Calamos Autocallable Income ETF were return of capital distributions during the fiscal year ended 7/31/2025. Return of capital distributions are nontaxable distributions that reduce a shareholder's basis in the fund's shares. The return of capital distributions can reduce a shareholder's basis in the fund shares to zero and any further return of capital distributions would be capital gain to the shareholder.

15 Describe the quantitative effect of the organizational action on the basis of the security in the hands of a U.S. taxpayer as an adjustment per share or as a percentage of old basis ► See attachment 1.

16 Describe the calculation of the change in basis and the data that supports the calculation, such as the market values of securities and the valuation dates ► Throughout the fiscal year Calamos Autocallable Income ETF made monthly distributions. A portion of the distributions were in excess of current and accumulated earnings and profits and therefore are treated as a nontaxable return of capital as set forth in attachment 1.

Part II Organizational Action (continued)

17 List the applicable Internal Revenue Code section(s) and subsection(s) upon which the tax treatment is based ► Internal Revenue Code Section 316b(4) describes the methodology for calculating the portion of a distribution that is a return of capital.

18 Can any resulting loss be recognized? ► Return of capital distributions are nontaxable distributions that reduce a shareholder's basis in the fund's shares. The return of capital distributions can reduce a shareholder's basis in the funds to zero and any further return of capital distributions would be capital gain to the shareholder. No loss is recognized because of this organizational action.

19 Provide any other information necessary to implement the adjustment, such as the reportable tax year ► The reportable tax year for Calamos Autocallable Income ETF is the fiscal year ended 7/31/25 and relates to distributions from the fund between 8/1/25 and 12/31/25. See attachment 1.

Sign Here

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than officer) is based on all information of which preparer has any knowledge.

Signature ►

Date ►

Print your name ►

Title ►

Paid Preparer Use Only

Print/Type preparer's name

Preparer's signature

Date

Check ☐ if self-employed

PTIN

JENELL WHITWORTH

Jenell Whitworth

1/15/26

P02184514

Firm's name ► ERNST & YOUNG U.S. LLP

Firm's EIN ► 34-6565596

Firm's address ► 155 N. WACKER DRIVE

Phone no. 312-879-2000

Send Form 8937 (including accompanying statements) to: Department of the Treasury, Internal Revenue Service, Ogden, UT 84201-0054

	<u>CUSIP</u>	<u>Ticker</u> <u>Symbol</u>	<u>Record</u> <u>Date</u>	<u>Ex-Dividend</u> <u>Date</u>	<u>Payable</u> <u>Date</u>	<u>Total Dividend Paid</u>	<u>Ordinary</u>	<u>Capital</u>	<u>Return of Capital</u>
Calamos Autocallable Income ETF	12811T571	CAIE	8/1/2025	8/1/2025	8/8/2025	0.385920	0.045621	0.000000	0.340299
Calamos Autocallable Income ETF	12811T571	CAIE	9/2/2025	9/2/2025	9/8/2025	0.305470	0.036111	0.000000	0.269359
Calamos Autocallable Income ETF	12811T571	CAIE	10/1/2025	10/1/2025	10/7/2025	0.328080	0.038784	0.000000	0.289296
Calamos Autocallable Income ETF	12811T571	CAIE	11/3/2025	11/3/2025	11/7/2025	0.326340	0.038578	0.000000	0.287762
Calamos Autocallable Income ETF	12811T571	CAIE	12/1/2025	12/1/2025	12/5/2025	0.324950	0.038414	0.000000	0.286536
Calamos Autocallable Income ETF	12811T571	CAIE	12/23/2025	12/23/2025	12/30/2025	0.324530	0.038364	0.000000	0.286166