CALAMOS - WANDELANLEIHEN VERGLEICH - STAND Q1-24

VS. MSCI WORLD

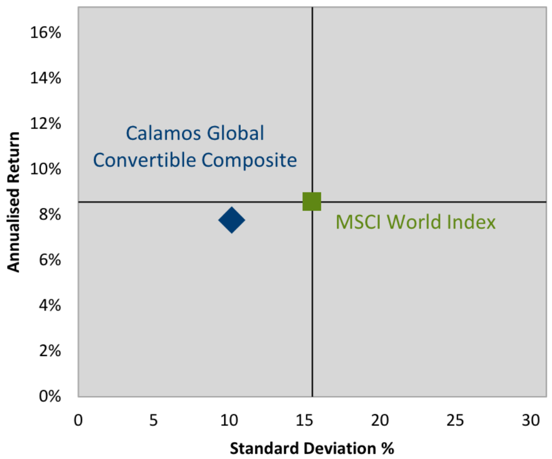
CALAMOS ADVISORS LLC GLOBAL CONVERTIBLE FUND (UCITS)

Historically Superior Risk/Reward Profile Versus Global Stocks

Risk/Reward Statistics
Annualised Since Inception (1 October 2001)

	Calamos Global Convertible Composite	MSCI World Index
Alpha	2.61%	N/A
Standard Deviation	10.18%	15.52%
Beta	0.58	1.00
Downside Semivariance	3.59%	9.24%
Sharpe Ratio	0.62	0.46
Sortino Ratio	0.93	0.66

Risk/Reward
Since Inception (1 October 2001)



Data as of 31 March 2024. **Past performance is no guarantee of future results.**

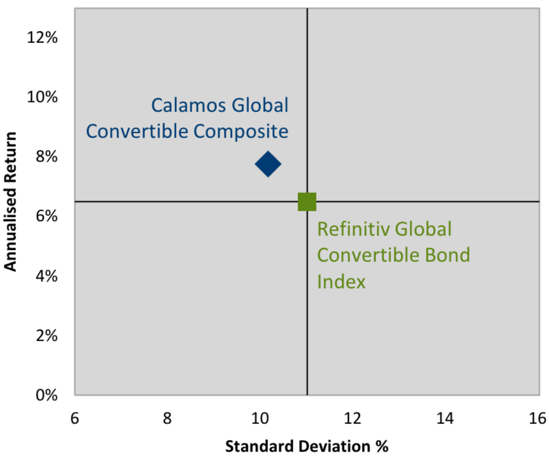
VS. REFINITIV BENCHMARK

Historically Superior Risk/Reward Profile Versus Global Convertibles

Risk/Reward Statistics
Annualised Since Inception (1 October 2001)

	Calamos Global Convertible Composite	Refinitiv Global Convertible Bond Index
Alpha	1.92%	N/A
Standard Deviation	10.18%	11.02%
Beta	0.88	1.00
Downside Semivariance	3.59%	4.66%
Sharpe Ratio	0.62	0.46
Sortino Ratio	0.93	0.66
Excess Return (gross of fees)	1.27%	N/A
Excess Return (net of fees)	0.09%	N/A

Risk/Reward
Since Inception (1 October 2001)



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