

Calamos Funds Portfolio Data as of 12/31/17 (unaudited)

**This presentation is for informational purposes only and should not be substituted for fiscal quarter-end portfolio holdings filed with the SEC.
These holdings include securities and cash equivalents.**

Important Legal Information

The portfolio data is "as of" the date indicated and may not represent current or future portfolio composition. Portfolio holdings are subject to change daily without notice. Includes cash and cash equivalents and excludes forwards, futures, and swaps. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document are not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) requirements and are unaudited. Therefore, this information may differ from that information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form N-CSR or Form N-Q. This information does not constitute a recommendation or offer for a particular security, nor should it be taken as a solicitation or recommendation to buy or sell securities or other investments.

| Date | Fund Name | Security Name | Ticker | Investment Type Name | Major Industry Name | Issue Country Name | Local Currency Name | Shares/Par Value | Local Market Value | Base Market Value | Percent of Investments | Interest Rate | Maturity Date |
|----------|------------------------------------|---------------------------------------|----------|----------------------|----------------------------|--------------------------------|---------------------|------------------|--------------------|-------------------|------------------------|---------------|---------------|
| 12/29/17 | Calamos Market Neutral Income Fund | Apple, Inc. | AAPL US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 548,113 | 92,757,163 | 92,757,163 | 2.81% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Microsoft Corp. | MSFT US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 859,402 | 73,511,247 | 73,511,247 | 2.23% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | JPMorgan Chase & Company | JPM US | Common Stocks | Financials | United States Of America (The) | US Dollar | 484,921 | 53,857,452 | 53,857,452 | 1.57% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Amazon.com, Inc. | AMZN US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 41,866 | 48,961,031 | 48,961,031 | 1.48% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Exxon Mobil Corp. | XOM US | Common Stocks | Energy | United States Of America (The) | US Dollar | 47,425,636 | 47,425,636 | 47,425,636 | 1.44% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Facebook, Inc. - Class A | FB US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 266,235 | 46,979,828 | 46,979,828 | 1.42% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Home Depot, Inc. | HD US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 241,861 | 45,803,000 | 45,803,000 | 1.39% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Berkshire Hathaway, Inc. - Class B | BRK/B US | Common Stocks | Financials | United States Of America (The) | US Dollar | 224,087 | 44,418,255 | 44,418,255 | 1.35% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Johnson & Johnson | JNJ US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 314,503 | 43,942,359 | 43,942,359 | 1.33% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Visa, Inc. - Class A | V US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 316,877 | 36,107,512 | 36,107,512 | 1.09% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Bank of America Corp. | BAC US | Common Stocks | Financials | United States Of America (The) | US Dollar | 1,143,837 | 33,766,068 | 33,766,068 | 1.02% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Alphabet, Inc. - Class A | GOOGL US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 31,990 | 33,698,266 | 33,698,266 | 1.02% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Alphabet, Inc. - Class C | GOOG US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 32,073 | 33,561,187 | 33,561,187 | 1.02% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Wells Fargo & Company | WFC US | Common Stocks | Financials | United States Of America (The) | US Dollar | 528,659 | 32,073,742 | 32,073,742 | 0.97% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | AT&T, Inc. | T US | Common Stocks | Telecommunication Services | United States Of America (The) | US Dollar | 773,568 | 30,076,324 | 30,076,324 | 0.91% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Intel Corp. | INTC US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 463,460 | 29,702,114 | 29,702,114 | 0.90% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Chevron Corp. | CVX US | Common Stocks | Energy | United States Of America (The) | US Dollar | 215,664 | 26,998,976 | 26,998,976 | 0.82% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Pfizer, Inc. | PFE US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 726,651 | 26,319,299 | 26,319,299 | 0.80% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Philly Morris International, Inc. | PM US | Common Stocks | Consumer Staples | United States Of America (The) | US Dollar | 244,346 | 25,815,155 | 25,815,155 | 0.78% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Comcast Corp. - Class A | CMCSA US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 627,563 | 25,133,898 | 25,133,898 | 0.76% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | PepsiCo, Inc. | PEP US | Common Stocks | Consumer Staples | United States Of America (The) | US Dollar | 208,177 | 24,964,586 | 24,964,586 | 0.76% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Procter & Gamble Company | PG US | Common Stocks | Consumer Staples | United States Of America (The) | US Dollar | 261,853 | 24,050,554 | 24,050,554 | 0.73% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Boeing Company | BA US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 81,030 | 23,896,557 | 23,896,557 | 0.72% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Walt Disney Company | DIS US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 216,599 | 23,286,558 | 23,286,558 | 0.71% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Verizon Communications, Inc. | VZ US | Common Stocks | Telecommunication Services | United States Of America (The) | US Dollar | 436,945 | 23,127,499 | 23,127,499 | 0.70% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Citigroup, Inc. | C US | Common Stocks | Financials | United States Of America (The) | US Dollar | 294,558 | 21,918,061 | 21,918,061 | 0.66% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Merck & Company, Inc. | MRK US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 385,574 | 21,696,249 | 21,696,249 | 0.66% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Cisco Systems, Inc. | CSCO US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 552,007 | 21,141,868 | 21,141,868 | 0.64% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | UnitedHealth Group, Inc. | UNH US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 95,252 | 20,999,256 | 20,999,256 | 0.64% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Honeywell International, Inc. | HON US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 182,191 | 18,586,619 | 18,586,619 | 0.56% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | General Electric Company | GE US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 1,035,408 | 18,067,870 | 18,067,870 | 0.55% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Coca-Cola Company | KO US | Common Stocks | Consumer Staples | United States Of America (The) | US Dollar | 389,946 | 17,890,722 | 17,890,722 | 0.54% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | AbbVie, Inc. | ABBV US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 175,239 | 16,947,364 | 16,947,364 | 0.51% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | DowDuPont, Inc. | DWP US | Common Stocks | Materials | United States Of America (The) | US Dollar | 235,611 | 16,780,215 | 16,780,215 | 0.51% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | MasterCard, Inc. - Class A | MA US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 109,135 | 16,518,674 | 16,518,674 | 0.50% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | McDonald's Corp. | MCD US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 93,932 | 16,167,576 | 16,167,576 | 0.49% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Altra Group, Inc. | MO US | Common Stocks | Consumer Staples | United States Of America (The) | US Dollar | 224,426 | 16,026,261 | 16,026,261 | 0.49% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Oracle Corp. | ORCL US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 328,371 | 15,525,570 | 15,525,570 | 0.47% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | American Express Company | AXP US | Common Stocks | Financials | United States Of America (The) | US Dollar | 143,415 | 14,242,544 | 14,242,544 | 0.43% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Wal-Mart Stores, Inc. | WMT US | Common Stocks | Consumer Staples | United States Of America (The) | US Dollar | 144,143 | 14,234,121 | 14,234,121 | 0.43% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Amgen, Inc. | AMGN US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 79,456 | 13,811,288 | 13,811,288 | 0.42% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | International Business Machines Corp. | IBM US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 89,009 | 13,655,761 | 13,655,761 | 0.41% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | NVIDIA Corp. | NVDA US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 70,560 | 13,653,360 | 13,653,360 | 0.41% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | NexEra Energy, Inc. | NEE US | Common Stocks | Utilities | United States Of America (The) | US Dollar | 85,686 | 13,383,296 | 13,383,296 | 0.41% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | AVGO, Inc. | AVGO US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 49,200 | 12,678,015 | 12,678,015 | 0.38% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | QUALCOMM, Inc. | QCOM US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 189,442 | 12,128,077 | 12,128,077 | 0.37% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | General Motors Company, Inc. | GM US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 295,289 | 12,103,896 | 12,103,896 | 0.37% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Union Pacific Corp. | UNP US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 89,637 | 12,020,322 | 12,020,322 | 0.36% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | 3M Company | MMM US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 11,979,393 | 11,979,393 | 11,979,393 | 0.36% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Duke Energy Corp. | DUK US | Common Stocks | Utilities | United States Of America (The) | US Dollar | 140,668 | 11,781,119 | 11,781,119 | 0.36% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | United Technologies Corp. | UTX US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 11,513,193 | 11,513,193 | 11,513,193 | 0.35% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Thermo Fisher Scientific, Inc. | TMO US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 60,400 | 11,468,752 | 11,468,752 | 0.35% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Nike, Inc. - Class B | NKE US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 5,468 | 11,190,946 | 11,190,946 | 0.34% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Aetna, Inc. | AET US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 61,872 | 11,161,090 | 11,161,090 | 0.34% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Netflix, Inc. | NFLX US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 57,268 | 10,993,165 | 10,993,165 | 0.33% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Morgan Stanley | MS US | Common Stocks | Financials | United States Of America (The) | US Dollar | 208,070 | 10,917,433 | 10,917,433 | 0.33% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Caterpillar, Inc. | CAT US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 68,219 | 10,765,708 | 10,765,708 | 0.32% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Gilead Sciences, Inc. | GILD US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 145,299 | 10,409,220 | 10,409,220 | 0.32% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | CVS Health Corp. | CVS US | Common Stocks | Consumer Staples | United States Of America (The) | US Dollar | 10,358,293 | 10,358,293 | 10,358,293 | 0.31% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Metricom, PLC | MOTI US | Common Stocks | Health Care | Ireland | US Dollar | 127,761 | 10,316,701 | 10,316,701 | 0.31% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Abbott Laboratories | ABT US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 178,565 | 10,190,705 | 10,190,705 | 0.31% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Deere & Company | DE US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 64,863 | 10,151,708 | 10,151,708 | 0.31% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Prudential Financial, Inc. | PRU US | Common Stocks | Financials | United States Of America (The) | US Dollar | 85,649 | 9,847,922 | 9,847,922 | 0.30% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Fidelity Corp. | FDX US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 39,201 | 9,782,218 | 9,782,218 | 0.29% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Fidelity Group, Inc. | FCLN US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 5,468 | 9,501,962 | 9,501,962 | 0.29% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Anthem, Inc. | ANTH US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 42,115 | 9,476,296 | 9,476,296 | 0.29% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Charles Schwab Corp. | SCHW US | Common Stocks | Financials | United States Of America (The) | US Dollar | 181,973 | 9,347,953 | 9,347,953 | 0.28% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Schlumberger, Ltd. | SLB US | Common Stocks | Energy | United States Of America (The) | US Dollar | 137,164 | 9,241,482 | 9,241,482 | 0.28% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Bristol-Myers Squibb Company | BMY US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 149,938 | 9,188,201 | 9,188,201 | 0.28% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Allergan, PLC | ALGN US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 9,086,875 | 9,086,875 | 9,086,875 | 0.28% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Celgene Corp. | CELU US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 84,838 | 8,853,694 | 8,853,694 | 0.27% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Loews Companies, Inc. | LOWS US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 94,940 | 8,824,281 | 8,824,281 | 0.27% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Delta Air Lines, Inc. | DAL US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 156,808 | 8,781,248 | 8,781,248 | 0.27% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | PayPal Holdings, Inc. | PYPL US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 119,234 | 8,778,007 | 8,778,007 | 0.27% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Biogen, Inc. | BIIB US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 27,215 | 8,669,883 | 8,669,883 | 0.26% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | PNC Financial Services Group, Inc. | PNC US | Common Stocks | Financials | United States Of America (The) | US Dollar | 66,051 | 8,664,759 | 8,664,759 | 0.26% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Goldman Sachs Group, Inc. | GS US | Common Stocks | Financials | United States Of America (The) | US Dollar | 33,870 | 8,628,721 | 8,628,721 | 0.26% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Cigna Corp. | CI US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 41,438 | 8,415,643 | 8,415,643 | 0.26% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Costco Wholesale Corp. | COST US | Common Stocks | Consumer Staples | United States Of America (The) | US Dollar | 44,988 | 8,373,167 | 8,373,167 | 0.25% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | EOG Resources, Inc. | EOG US | Common Stocks | Energy | United States Of America (The) | US Dollar | 43,866 | 8,294,610 | 8,294,610 | 0.25% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Fiserv, Inc. | FISV US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 62,488 | 8,194,051 | 8,194,051 | 0.25% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Southwest Airlines Company | LUV US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 124,721 | 8,162,989 | 8,162,989 | 0.25% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Bank of New York Mellon Corp. | BNK US | Common Stocks | Financials | United States Of America (The) | US Dollar | 149,204 | 8,036,127 | 8,036,127 | 0.24% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Time Warner, Inc. | TWO US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 60,658 | 7,926,607 | 7,926,607 | 0.24% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Simon Property Group, Inc. | SPG US | Common Stocks | Real Estate | United States Of America (The) | US Dollar | 45,963 | 7,893,686 | 7,893,686 | 0.24% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Eli Lilly and Company | LLY US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 92,678 | 7,827,584 | 7,827,584 | 0.24% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Express Scripts Holding Company | ESRX US | Common Stocks | Health Care | United States Of America (The) | | | | | | | |

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| Date | Fund Name | Security Name | Ticker | Investment Type Name | Major Industry Name | Issue Country Name | Local Currency Name | Shares/Par Value | Local Market Value | Base Market Value | Percent of Investments | Interest Rate | Maturity Date |
|----------|------------------------------------|--|-----------|----------------------|------------------------|--------------------------------|---------------------|------------------|--------------------|-------------------|------------------------|---------------|---------------|
| 12/29/17 | Calamos Market Neutral Income Fund | Alexion Pharmaceuticals, Inc. | ALXN US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 55,115 | 6,591,203 | 6,591,203 | 0.20% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Arthur J. Gallagher & Company | AIG US | Common Stocks | Financials | United States Of America (The) | US Dollar | 103,404 | 6,544,405 | 6,544,405 | 0.20% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Allergan, PLC | ALLE US | Common Stocks | Pharmaceuticals | United States Of America (The) | US Dollar | 81,885 | 6,514,771 | 6,514,771 | 0.20% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Masco Corp. | MASO US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 147,296 | 6,472,186 | 6,472,186 | 0.20% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Accenture, PLC - Class A | ACN US | Common Stocks | Information Technology | Ireland | US Dollar | 42,175 | 6,456,571 | 6,456,571 | 0.20% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Apptiv, PLC | APTV US | Common Stocks | Consumer Discretionary | United Kingdom | US Dollar | 75,298 | 6,387,529 | 6,387,529 | 0.19% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Walgreen's Boots Alliance, Inc. | WBAI US | Common Stocks | Consumer Staples | United States Of America (The) | US Dollar | 87,950 | 6,386,929 | 6,386,929 | 0.19% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Monsanto Company | MON US | Common Stocks | Materials | United States Of America (The) | US Dollar | 53,860 | 6,289,771 | 6,289,771 | 0.19% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Allstate Corp. | ALL US | Common Stocks | Financials | United States Of America (The) | US Dollar | 60,033 | 6,286,055 | 6,286,055 | 0.19% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Chubb Corp. | CB US | Common Stocks | Financials | Switzerland | US Dollar | 42,671 | 6,235,513 | 6,235,513 | 0.19% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Danaher Corp. | DHR US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 67,172 | 6,234,905 | 6,234,905 | 0.19% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Rockwell Collins, Inc. | COL US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 45,845 | 6,217,499 | 6,217,499 | 0.19% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Occidental Petroleum Corp. | OXY US | Common Stocks | Energy | United States Of America (The) | US Dollar | 84,021 | 6,188,987 | 6,188,987 | 0.19% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | LiyondellBaell Industries, NV - Class A | LPI US | Common Stocks | Materials | United States Of America (The) | US Dollar | 56,048 | 6,183,215 | 6,183,215 | 0.19% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Regeneron Pharmaceuticals, Inc. | REGN US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 16,275 | 6,118,749 | 6,118,749 | 0.19% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Praair, Inc. | PX US | Common Stocks | Materials | United States Of America (The) | US Dollar | 39,201 | 6,063,611 | 6,063,611 | 0.18% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | D.R. Horton, Inc. | DHI US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 118,724 | 6,063,235 | 6,063,235 | 0.18% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | American Tower Corp. | AMT US | Common Stocks | Real Estate | United States Of America (The) | US Dollar | 42,115 | 6,008,547 | 6,008,547 | 0.18% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Colgate-Palmolive Company | CL US | Common Stocks | Consumer Staples | United States Of America (The) | US Dollar | 78,405 | 5,915,657 | 5,915,657 | 0.18% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | American International Group, Inc. | AIG US | Common Stocks | Financials | United States Of America (The) | US Dollar | 99,067 | 5,902,412 | 5,902,412 | 0.18% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Micron Technology, Inc. | MU US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 141,853 | 5,832,995 | 5,832,995 | 0.18% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Texas Instruments, Inc. | TXN US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 54,973 | 5,741,380 | 5,741,380 | 0.17% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | CSX Corp. | CSX US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 103,986 | 5,720,270 | 5,720,270 | 0.17% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Fortune Brands Home & Security, Inc. | FBIUS US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 82,318 | 5,633,844 | 5,633,844 | 0.17% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Pentair, PLC | PEN US | Common Stocks | Industrials | United Kingdom | US Dollar | 79,170 | 5,590,985 | 5,590,985 | 0.17% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Cognizant Technology Solutions Corp. - Class A | CTSH US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 78,509 | 5,575,709 | 5,575,709 | 0.17% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Xylem, Inc. | XYL US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 80,723 | 5,505,172 | 5,505,172 | 0.17% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | TE Connectivity, Ltd. | TEL US | Common Stocks | Information Technology | Switzerland | US Dollar | 57,682 | 5,482,097 | 5,482,097 | 0.17% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Marathon Petroleum Corp. | MPC US | Common Stocks | Energy | United States Of America (The) | US Dollar | 81,819 | 5,398,418 | 5,398,418 | 0.16% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | United Parcel Service, Inc. - Class B | UPS US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 44,928 | 5,341,256 | 5,341,256 | 0.16% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | HP, Inc. | HPQ US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 251,646 | 5,287,082 | 5,287,082 | 0.16% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Target Corp. | TGT US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 80,994 | 5,284,859 | 5,284,859 | 0.16% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Ford Motor Company | F US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 420,101 | 5,247,061 | 5,247,061 | 0.16% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | American Electric Power Company, Inc. | AEP US | Common Stocks | Utilities | United States Of America (The) | US Dollar | 70,606 | 5,194,483 | 5,194,483 | 0.16% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Mohawk Industries, Inc. | MHK US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 18,740 | 5,170,366 | 5,170,366 | 0.16% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Amphenol Corp. - Class A | APH US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 58,614 | 5,146,309 | 5,146,309 | 0.16% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Illumina, Inc. | ILMN US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 23,547 | 5,144,784 | 5,144,784 | 0.16% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Kraft Heinz Company | KHC US | Common Stocks | Consumer Staples | United States Of America (The) | US Dollar | 5,980,683 | 5,089,342 | 5,089,342 | 0.15% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Charter Communications, Inc. - Class A | CHTR US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 14,851 | 4,989,342 | 4,989,342 | 0.15% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Halliburton Company | HAL US | Common Stocks | Energy | United States Of America (The) | US Dollar | 99,723 | 4,873,463 | 4,873,463 | 0.15% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Norfolk Southern Corp. | NSC US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 83,628 | 4,872,697 | 4,872,697 | 0.15% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Red Hat, Inc. | RHT US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 40,487 | 4,862,489 | 4,862,489 | 0.15% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Alexandria Real Estate Equities, Inc. | ARE US | Common Stocks | Real Estate | United States Of America (The) | US Dollar | 36,923 | 4,821,775 | 4,821,775 | 0.15% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | API Products & Chemicals, Inc. | APO US | Common Stocks | Materials | United States Of America (The) | US Dollar | 29,138 | 4,777,681 | 4,777,681 | 0.14% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | S&P 500 Index | S&P500 US | Purchased Options | Other | United States Of America (The) | US Dollar | 500,000 | 4,750,000 | 4,750,000 | 0.14% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | B&B Corp. | BBI US | Common Stocks | Financials | United States Of America (The) | US Dollar | 95,252 | 4,735,929 | 4,735,929 | 0.14% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Federal Realty Investment Trust | FRT US | Common Stocks | Real Estate | United States Of America (The) | US Dollar | 35,563 | 4,723,122 | 4,723,122 | 0.14% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Valero Energy Corp. | VLO US | Common Stocks | Energy | United States Of America (The) | US Dollar | 51,273 | 4,712,501 | 4,712,501 | 0.14% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Emerson Electric Company | EMR US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 61,681 | 4,681,358 | 4,681,358 | 0.14% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Tapscott, Inc. | TPR US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 103,760 | 4,589,305 | 4,589,305 | 0.14% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Microchip Technology, Inc. | MCHP US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 52,140 | 4,582,063 | 4,582,063 | 0.14% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Laboratory Corp. of America Holdings | LHC US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 28,648 | 4,569,642 | 4,569,642 | 0.14% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | ebay, Inc. | EBAY US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 4,499,235 | 4,499,235 | 4,499,235 | 0.14% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Synchrony Financial | SFY US | Common Stocks | Financials | United States Of America (The) | US Dollar | 115,956 | 4,477,061 | 4,477,061 | 0.14% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Edwards Lifesciences Corp. | EW US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 39,655 | 4,469,515 | 4,469,515 | 0.14% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Acvion Biizard, Inc. | ATV US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 69,965 | 4,430,184 | 4,430,184 | 0.13% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Nisource, Inc. | NI US | Common Stocks | Utilities | United States Of America (The) | US Dollar | 4,627,074 | 4,427,074 | 4,427,074 | 0.13% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | State Street Corp. | STT US | Common Stocks | Financials | United States Of America (The) | US Dollar | 45,234 | 4,415,291 | 4,415,291 | 0.13% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Regions Financial Corp. | RF US | Common Stocks | Financials | United States Of America (The) | US Dollar | 252,741 | 4,367,364 | 4,367,364 | 0.13% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Lam Research Corp. | LRCX US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 23,636 | 4,350,679 | 4,350,679 | 0.13% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Royal Caribbean Cruises, Ltd. | RCL US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 36,393 | 4,340,957 | 4,340,957 | 0.13% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Constellation Brands, Inc. - Class A | STZ US | Common Stocks | Consumer Staples | United States Of America (The) | US Dollar | 18,728 | 4,280,659 | 4,280,659 | 0.13% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Vertex Pharmaceuticals, Inc. | VRTX US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 28,464 | 4,265,615 | 4,265,615 | 0.13% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Applied Materials, Inc. | AMAT US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 82,909 | 4,238,308 | 4,238,308 | 0.13% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Varian Medical Systems, Inc. | VAR US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 37,708 | 4,193,244 | 4,193,244 | 0.13% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Baxter International, Inc. | BAX US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 64,744 | 4,185,052 | 4,185,052 | 0.13% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | PPG Industries, Inc. | PPG US | Common Stocks | Materials | United States Of America (The) | US Dollar | 35,770 | 4,178,651 | 4,178,651 | 0.13% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Macerich Company | MAC US | Common Stocks | Real Estate | United States Of America (The) | US Dollar | 63,415 | 4,165,097 | 4,165,097 | 0.13% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Fifth Third Bancorp | FTBS US | Common Stocks | Financials | United States Of America (The) | US Dollar | 137,143 | 4,160,919 | 4,160,919 | 0.13% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Kinder Morgan, Inc. | KMI US | Common Stocks | Energy | United States Of America (The) | US Dollar | 229,547 | 4,147,914 | 4,147,914 | 0.13% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Autodesk, Inc. | ADSK US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 39,526 | 4,143,511 | 4,143,511 | 0.13% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Carnival Corp. | CCL US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 61,407 | 4,141,521 | 4,141,521 | 0.13% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Freeport-McMoran, Inc. | FCX US | Common Stocks | Materials | United States Of America (The) | US Dollar | 218,279 | 4,138,570 | 4,138,570 | 0.13% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Discover Financial Services | DFS US | Common Stocks | Financials | United States Of America (The) | US Dollar | 53,066 | 4,081,837 | 4,081,837 | 0.12% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Dollar General Corp. | DG US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 43,799 | 4,073,745 | 4,073,745 | 0.12% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | LDC Corp. | LDC US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 99,674 | 4,052,743 | 4,052,743 | 0.12% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Kimberly-Clark Corp. | KMB US | Common Stocks | Consumer Staples | United States Of America (The) | US Dollar | 33,586 | 4,052,487 | 4,052,487 | 0.12% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Cummins, Inc. | CM US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 22,926 | 4,049,649 | 4,049,649 | 0.12% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Ball Corp. | BALL US | Common Stocks | Materials | United States Of America (The) | US Dollar | 106,597 | | | | | |

Calamos Funds Portfolio Data as of 12/31/17 (unaudited)

This presentation is for informational purposes only and should not be substituted for fiscal quarter-end portfolio holdings filed with the SEC. These holdings include securities and cash equivalents.

Important Legal Information

The portfolio data is "as of" the date indicated and may not represent current or future portfolio composition. Portfolio holdings are subject to change daily without notice. Includes cash and cash equivalents and excludes forwards, futures, and swaps. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document are not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) requirements and are unaudited. Therefore, this information may differ from that information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form N-CSR or Form N-Q. This information does not constitute a recommendation or offer for a particular security, stock, bond or other investment.

| Date | Fund Name | Security Name | Ticker | Investment Type Name | Major Industry Name | Issue Country Name | Local Currency Name | Shares/Par Value | Local Market Value | Base Market Value | Percent of Investments | Interest Rate | Maturity Date |
|----------|------------------------------------|---|---------------|------------------------|--------------------------------|--------------------------------|---------------------|------------------|--------------------|-------------------|------------------------|---------------|---------------|
| 12/29/17 | Calamos Market Neutral Income Fund | Equinix, Inc. | EQIX US | Common Stocks | Financials | United States Of America (The) | US Dollar | 8,068 | 3,656,579 | 3,656,579 | 0.11% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Western Digital Corp. | WDC US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 45,801 | 3,642,554 | 3,642,554 | 0.11% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Etton Corp., PLC | ETON US | Common Stocks | Common Stocks | United States Of America (The) | US Dollar | 46,065 | 3,639,596 | 3,639,596 | 0.11% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Jacobs Engineering Group, Inc. | JEC US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 55,130 | 3,636,375 | 3,636,375 | 0.11% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Phillips 66 | PSX US | Common Stocks | Energy | United States Of America (The) | US Dollar | 35,796 | 3,620,765 | 3,620,765 | 0.11% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Quest Diagnostics, Inc. | DGX US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 36,575 | 3,600,272 | 3,600,272 | 0.11% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | IDEXX Laboratories, Inc. | IDXX US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 22,973 | 3,593,538 | 3,593,538 | 0.11% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Weyerhaeuser Company | WY US | Common Stocks | Real Estate | United States Of America (The) | US Dollar | 101,389 | 3,574,976 | 3,574,976 | 0.11% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | AES Corp. | AES US | Common Stocks | Utilities | United States Of America (The) | US Dollar | 328,092 | 3,553,236 | 3,553,236 | 0.11% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Concho Resources, Inc. | CRU US | Common Stocks | Energy | United States Of America (The) | US Dollar | 23,262 | 3,539,484 | 3,539,484 | 0.11% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Consolidated Edison, Inc. | ED US | Common Stocks | Utilities | United States Of America (The) | US Dollar | 41,621 | 3,535,704 | 3,535,704 | 0.11% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | WW Grainger, Inc. | GW US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 14,879 | 3,515,164 | 3,515,164 | 0.11% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Church & Dwight Company, Inc. | CHD US | Common Stocks | Consumer Staples | United States Of America (The) | US Dollar | 69,542 | 3,488,922 | 3,488,922 | 0.11% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | TIK Companies, Inc. | TIK US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 45,298 | 3,463,485 | 3,463,485 | 0.10% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Zimmer Biomet Holdings, Inc. | ZBH US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 28,653 | 3,457,316 | 3,457,316 | 0.10% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Fidelity Prime Money Market Fund - Institutional Class | FPMXX US | Short Term Investments | Other | United States Of America (The) | US Dollar | 3,448,963 | 3,449,998 | 3,449,998 | 0.10% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Morgan Stanley Institutional Liquidity Funds - Government Portfolio | MVROXX US | Short Term Investments | Other | United States Of America (The) | US Dollar | 3,449,998 | 3,449,998 | 3,449,998 | 0.10% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | KR US | Common Stocks | Consumer Staples | United States Of America (The) | US Dollar | 126,942 | 3,429,658 | 3,429,658 | 0.10% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Kroger Company | KMX US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 52,916 | 3,393,503 | 3,393,503 | 0.10% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Carlisle, Inc. | AV US | Common Stocks | Real Estate | United States Of America (The) | US Dollar | 77,380 | 3,382,280 | 3,382,280 | 0.10% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Alfa, Inc. | AFI US | Common Stocks | Financials | United States Of America (The) | US Dollar | 38,475 | 3,377,336 | 3,377,336 | 0.10% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Edison International | EIX US | Common Stocks | Utilities | United States Of America (The) | US Dollar | 51,993 | 3,288,037 | 3,288,037 | 0.10% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Public Storage | PSA US | Common Stocks | Real Estate | United States Of America (The) | US Dollar | 15,442 | 3,227,378 | 3,227,378 | 0.10% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Public Service Enterprise Group, Inc. | PEG US | Common Stocks | Utilities | United States Of America (The) | US Dollar | 62,430 | 3,215,145 | 3,215,145 | 0.10% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Garmin, Ltd. | GRMN US | Common Stocks | Consumer Discretionary | Switzerland | US Dollar | 53,587 | 3,192,178 | 3,192,178 | 0.10% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Acadar Petroleum Corp. | APC US | Common Stocks | United States Of America (The) | US Dollar | 57,116 | 3,093,702 | 3,093,702 | 0.09% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Newmont Mining Corp. | NEM US | Common Stocks | Materials | United States Of America (The) | US Dollar | 78,054 | 2,928,586 | 2,928,586 | 0.09% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Cimarex Energy Company | XEC US | Common Stocks | Energy | United States Of America (The) | US Dollar | 23,705 | 2,892,247 | 2,892,247 | 0.09% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Fluor Corp. | FLR US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 55,920 | 2,888,268 | 2,888,268 | 0.09% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Dominion Resources, Inc. | D US | Common Stocks | Utilities | United States Of America (The) | US Dollar | 48,975 | 2,875,604 | 2,875,604 | 0.09% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | F5 Networks, Inc. | FFN US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 21,863 | 2,868,863 | 2,868,863 | 0.09% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Exelon Corp. | XEL US | Common Stocks | Utilities | United States Of America (The) | US Dollar | 72,792 | 2,868,733 | 2,868,733 | 0.09% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Xilinx, Inc. | XLNX US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 41,856 | 2,821,932 | 2,821,932 | 0.09% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Williams Companies, Inc. | WMB US | Common Stocks | Energy | United States Of America (The) | US Dollar | 92,040 | 2,806,300 | 2,806,300 | 0.09% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | PG&E Corp. | PCG US | Common Stocks | Utilities | United States Of America (The) | US Dollar | 62,429 | 2,798,692 | 2,798,692 | 0.08% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Ulta Salon Cosmetics & Fragrance, Inc. | ULTA US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 12,508 | 2,797,539 | 2,797,539 | 0.08% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Pioneer Natural Resources Company | PXD US | Common Stocks | Energy | United States Of America (The) | US Dollar | 16,038 | 2,768,711 | 2,768,711 | 0.08% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | National Oilwell Varco, Inc. | NOV US | Common Stocks | Energy | United States Of America (The) | US Dollar | 78,207 | 2,747,570 | 2,747,570 | 0.08% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | DaVita, Inc. | DVA US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 37,828 | 2,733,073 | 2,733,073 | 0.08% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | AKAMAI Technologies, Inc. | AKAM US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 41,622 | 2,707,095 | 2,707,095 | 0.08% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | CMS Energy Corp. | CMS US | Common Stocks | Utilities | United States Of America (The) | US Dollar | 57,192 | 2,705,182 | 2,705,182 | 0.08% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | UDR, Inc. | UDR US | Common Stocks | Real Estate | United States Of America (The) | US Dollar | 69,537 | 2,678,565 | 2,678,565 | 0.08% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Juniper Networks, Inc. | JNPR US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 92,492 | 2,636,022 | 2,636,022 | 0.08% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Hartford Financial Services Group, Inc. | HIG US | Common Stocks | Financials | United States Of America (The) | US Dollar | 46,823 | 2,635,198 | 2,635,198 | 0.08% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Whisper Corp. | WHPR US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 15,553 | 2,622,858 | 2,622,858 | 0.08% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Hewlett Packard Enterprise Company | HPE US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 180,254 | 2,588,591 | 2,588,591 | 0.08% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Patterson Companies, Inc. | PDCO US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 70,608 | 2,553,067 | 2,553,067 | 0.08% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Archer-Daniels-Midland Company | ADM US | Common Stocks | Consumer Staples | United States Of America (The) | US Dollar | 63,355 | 2,539,268 | 2,539,268 | 0.08% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | S&P 500 Index | S&P500 | Purchased Options | Other | United States Of America (The) | US Dollar | 15,200,000 | 2,520,000 | 2,520,000 | 0.08% | | 02/16/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | Symantec Corp. | SYMC US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 88,388 | 2,480,167 | 2,480,167 | 0.08% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Kellogg Company | K US | Common Stocks | Consumer Staples | United States Of America (The) | US Dollar | 36,393 | 2,473,996 | 2,473,996 | 0.07% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Equity Residential | EQR US | Common Stocks | Real Estate | United States Of America (The) | US Dollar | 38,084 | 2,428,617 | 2,428,617 | 0.07% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Realty Income Corp. | O US | Common Stocks | Real Estate | United States Of America (The) | US Dollar | 41,895 | 2,388,863 | 2,388,863 | 0.07% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Skyworks Solutions, Inc. | SKWS US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 23,963 | 2,275,287 | 2,275,287 | 0.07% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Macy's, Inc. | M US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 89,295 | 2,249,341 | 2,249,341 | 0.07% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | AvalonBay Communities, Inc. | AVB US | Common Stocks | Real Estate | United States Of America (The) | US Dollar | 12,484 | 2,227,270 | 2,227,270 | 0.07% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Welltower, Inc. | HTA US | Common Stocks | Real Estate | United States Of America (The) | US Dollar | 24,998 | 2,199,937 | 2,199,937 | 0.07% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Apache Corp. | APA US | Common Stocks | Energy | United States Of America (The) | US Dollar | 50,384 | 2,127,212 | 2,127,212 | 0.07% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Foot Locker, Inc. | FL US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 45,254 | 2,121,508 | 2,121,508 | 0.06% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Noble Energy, Inc. | NBE US | Common Stocks | Energy | United States Of America (The) | US Dollar | 72,792 | 2,121,159 | 2,121,159 | 0.06% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Cardinal Health, Inc. | CAH US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 34,616 | 2,120,922 | 2,120,922 | 0.06% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | S&P 500 Index | S&P500 | Purchased Options | Other | United States Of America (The) | US Dollar | 100,000 | 2,105,000 | 2,105,000 | 0.06% | | 02/16/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | INCY Corp. | INCY US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 21,833 | 2,067,803 | 2,067,803 | 0.06% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Mosaic Company | MOS US | Common Stocks | Materials | United States Of America (The) | US Dollar | 78,407 | 2,011,924 | 2,011,924 | 0.06% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Centurylink, Inc. | CTL US | Common Stocks | Telecommunication Services | United States Of America (The) | US Dollar | 105,336 | 1,975,004 | 1,975,004 | 0.05% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Chipotle Mexican Grill, Inc. | CMG US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 5,670 | 1,638,800 | 1,638,800 | 0.05% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Baker Hughes a GE Company | BHGE US | Common Stocks | Energy | United States Of America (The) | US Dollar | 50,433 | 1,595,700 | 1,595,700 | 0.04% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Vornado Realty Trust | VNO US | Common Stocks | Real Estate | United States Of America (The) | US Dollar | 18,211 | 1,476,644 | 1,476,644 | 0.04% | | 01/08/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | S&P 500 Index | S&P500 | Purchased Options | Other | United States Of America (The) | US Dollar | 150,000 | 1,380,000 | 1,380,000 | 0.04% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Advanced Micro Devices, Inc. | AMD US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 1,235,471 | 1,235,471 | 1,235,471 | 0.04% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | S&P 500 Index | S&P500 | Purchased Options | Other | United States Of America (The) | US Dollar | 200,000 | 1,070,000 | 1,070,000 | 0.03% | | 01/08/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | S&P 500 Index | S&P500 | Purchased Options | Other | United States Of America (The) | US Dollar | 787,500 | 787,500 | 787,500 | 0.02% | | 01/31/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | Brighthouse Financial, Inc. | BHF US | Common Stocks | Financials | United States Of America (The) | US Dollar | 12,871 | 754,755 | 754,755 | 0.02% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | S&P 500 Index | S&P500 | Purchased Options | Other | United States Of America (The) | US Dollar | 150,000 | 645,000 | 645,000 | 0.02% | | 01/08/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | Microsoft Corp. | MSFT US | Purchased Options | Information Technology | United States Of America (The) | US Dollar | 175,000 | 268,625 | 268,625 | 0.01% | | 01/19/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | Abbvie, Inc. | ABBV US | Purchased Options | Health Care | United States Of America (The) | US Dollar | 232,500 | 232,500 | 232,500 | 0.01% | | 01/19/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | S&P 500 Index | S&P500 | Purchased Options | Other | United States Of America (The) | US Dollar | 250,000 | 6,250 | 6,250 | 0.00% | | 12/29/17 |
| 12/29/17 | Calamos Market Neutral Income Fund | S&P 500 Index | S&P500 | Purchased Options | Other | United States Of America (The) | US Dollar | 200,000 | 5,000 | 5,000 | 0.00% | | 12/29/17 |
| 12/29/17 | Calamos Market Neutral Income Fund | S&P 500 Index | | | | | | | | | | | |

Calamos Funds Portfolio Data as of 12/31/17 (unaudited)

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| Date | Fund Name | Security Name | Ticker | Investment Type Name | Major Industry Name | Issue Country Name | Local Currency Name | Share/Par Value | Local Market Value | Base Market Value | Percent of Investments | Interest Rate | Maturity Date |
|----------|------------------------------------|---|---------|------------------------------|----------------------------|--------------------------------|---------------------|-----------------|--------------------|-------------------|------------------------|---------------|---------------|
| 12/29/17 | Calamos Market Neutral Income Fund | TAL Education Group | | Convertible Bonds | Consumer Discretionary | China | US Dollar | 5,250,000 | 35,839,493 | 35,839,493 | 1.09% | 2.500% | 05/15/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | EUR held as Collateral | | Foreign Currency | Other | Netherlands (The) | Euro Currency | 29,542,096 | 29,542,096 | 35,446,063 | 1.07% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Tesla, Inc. | | Convertible Bonds | Consumer Discretionary | United States of America (The) | US Dollar | 32,500,000 | 35,230,163 | 35,230,163 | 1.07% | 1.250% | 03/01/21 |
| 12/29/17 | Calamos Market Neutral Income Fund | Tesla, Inc. | | Consumer Discretionary | Consumer Discretionary | United States of America (The) | US Dollar | 30,000,000 | 34,960,800 | 34,960,800 | 1.06% | 2.375% | 03/15/22 |
| 12/29/17 | Calamos Market Neutral Income Fund | Microchip Technology, Inc. | | Convertible Bonds | Information Technology | United States of America (The) | US Dollar | 20,000,000 | 34,225,200 | 34,225,200 | 1.04% | 1.625% | 02/15/25 |
| 12/29/17 | Calamos Market Neutral Income Fund | DISH Network Corp. | | Convertible Bonds | Consumer Discretionary | United States of America (The) | US Dollar | 30,417,000 | 33,216,277 | 33,216,277 | 1.01% | 3.375% | 08/15/26 |
| 12/29/17 | Calamos Market Neutral Income Fund | Workday, Inc. | | Convertible Bonds | Information Technology | United States of America (The) | US Dollar | 24,500,000 | 30,823,250 | 30,823,250 | 0.93% | 0.750% | 07/15/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | Advanced Micro Devices, Inc. | | Convertible Bonds | Information Technology | United States of America (The) | US Dollar | 20,000,000 | 30,316,100 | 30,316,100 | 0.92% | 2.125% | 09/01/26 |
| 12/29/17 | Calamos Market Neutral Income Fund | Ctrip.com International, Ltd. | | Convertible Bonds | Consumer Discretionary | China | US Dollar | 27,000,000 | 30,167,910 | 30,167,910 | 0.91% | 1.990% | 07/01/25 |
| 12/29/17 | Calamos Market Neutral Income Fund | Trinity Industries, Inc. | | Convertible Bonds | Industrials | United States of America (The) | US Dollar | 19,000,000 | 30,064,175 | 30,064,175 | 0.91% | 3.875% | 06/01/36 |
| 12/29/17 | Calamos Market Neutral Income Fund | Fidelity Prime Money Market Fund - Institutional Class | FMXX US | Short Term Investments | Other | United States of America (The) | US Dollar | 29,376,459 | 29,385,252 | 29,385,252 | 0.89% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Morgan Stanley Institutional Liquidity Funds - Government Portfolio | | Short Term Investments | Other | United States of America (The) | US Dollar | 29,385,252 | 29,385,252 | 29,385,252 | 0.89% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Bayer Capital Corp., BV | | Convertible Bonds | Consumer Discretionary | Netherlands (The) | Euro Currency | 20,000,000 | 22,565,700 | 27,075,439 | 0.82% | 5.625% | 11/22/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | Merckadilabre, Inc. | | Convertible Bonds | Information Technology | Argentina | US Dollar | 10,000,000 | 25,124,800 | 25,124,800 | 0.78% | 2.250% | 07/01/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | ON Semiconductor Corp. | | Convertible Bonds | Information Technology | United States of America (The) | US Dollar | 20,000,000 | 24,809,200 | 24,809,200 | 0.76% | 1.625% | 10/15/22 |
| 12/29/17 | Calamos Market Neutral Income Fund | Microchip Technology, Inc. | | Convertible Bonds | Information Technology | United States of America (The) | US Dollar | 19,903,000 | 23,440,062 | 23,440,062 | 0.71% | 1.625% | 02/15/27 |
| 12/29/17 | Calamos Market Neutral Income Fund | Ligand Pharmaceuticals, Inc. | | Convertible Bonds | Health Care | United States of America (The) | US Dollar | 12,500,000 | 22,909,875 | 22,909,875 | 0.69% | 0.750% | 08/15/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | Cenacor Corp. | | Convertible Bonds | Information Technology | United States of America (The) | US Dollar | 18,900,000 | 22,145,886 | 22,145,886 | 0.67% | 3.750% | 10/15/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | Priceline Group, Inc. | | Convertible Bonds | Consumer Discretionary | United States of America (The) | US Dollar | 15,000,000 | 20,780,850 | 20,780,850 | 0.63% | 0.930% | 06/15/20 |
| 12/29/17 | Calamos Market Neutral Income Fund | Cypress Semiconductor Corp. | | Convertible Bonds | Information Technology | United States of America (The) | US Dollar | 15,000,000 | 19,841,700 | 19,841,700 | 0.60% | 4.500% | 01/15/22 |
| 12/29/17 | Calamos Market Neutral Income Fund | Insulet Corp. | | Convertible Bonds | Health Care | United States of America (The) | US Dollar | 15,000,000 | 19,811,475 | 19,811,475 | 0.60% | 1.250% | 09/15/21 |
| 12/29/17 | Calamos Market Neutral Income Fund | Dynegy Inc. | | Convertible Preferred Stocks | Utilities | United States of America (The) | US Dollar | 250,000 | 19,805,000 | 19,805,000 | 0.60% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Live Nation Entertainment, Inc. | | Convertible Bonds | Consumer Discretionary | United States of America (The) | US Dollar | 15,000,000 | 19,437,000 | 19,437,000 | 0.59% | 2.500% | 05/15/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | Molina Healthcare, Inc. | | Convertible Bonds | Health Care | United States of America (The) | US Dollar | 10,000,000 | 19,289,900 | 19,289,900 | 0.58% | 1.125% | 01/15/20 |
| 12/29/17 | Calamos Market Neutral Income Fund | RealPage, Inc. | | Convertible Bonds | Information Technology | United States of America (The) | US Dollar | 15,000,000 | 18,753,450 | 18,753,450 | 0.57% | 1.500% | 11/15/22 |
| 12/29/17 | Calamos Market Neutral Income Fund | Allegent Technologies, Inc. | | Convertible Bonds | Health Care | United States of America (The) | US Dollar | 10,000,000 | 18,615,100 | 18,615,100 | 0.56% | 4.750% | 07/01/22 |
| 12/29/17 | Calamos Market Neutral Income Fund | LendingTree, Inc. | | Convertible Bonds | Financials | United States of America (The) | US Dollar | 10,676,000 | 18,538,874 | 18,538,874 | 0.56% | 0.625% | 06/01/22 |
| 12/29/17 | Calamos Market Neutral Income Fund | Chesapeake Energy Corp. | | Convertible Bonds | Energy | United States of America (The) | US Dollar | 20,000,000 | 18,408,700 | 18,408,700 | 0.56% | 5.500% | 09/15/26 |
| 12/29/17 | Calamos Market Neutral Income Fund | Becton Dickinson and Company | | Convertible Preferred Stocks | Health Care | United States of America (The) | US Dollar | 314,735 | 18,223,157 | 18,223,157 | 0.55% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Finisar Corp. | | Convertible Preferred Stocks | Information Technology | United States of America (The) | US Dollar | 250,000 | 17,696,263 | 17,696,263 | 0.54% | 0.500% | 12/15/33 |
| 12/29/17 | Calamos Market Neutral Income Fund | Rexnord Corp. | | Convertible Preferred Stocks | Industrials | United States of America (The) | US Dollar | 300,000 | 17,511,000 | 17,511,000 | 0.53% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Vipshop Holdings, Ltd. | | Convertible Bonds | Consumer Discretionary | China | US Dollar | 17,500,000 | 17,459,488 | 17,459,488 | 0.53% | 1.500% | 03/15/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | Silicon Laboratories, Inc. | | Convertible Bonds | Information Technology | United States of America (The) | US Dollar | 15,000,000 | 17,424,225 | 17,424,225 | 0.53% | 1.375% | 03/01/22 |
| 12/29/17 | Calamos Market Neutral Income Fund | TTM Technologies, Inc. | | Convertible Bonds | Information Technology | United States of America (The) | US Dollar | 10,000,000 | 17,305,700 | 17,305,700 | 0.52% | 1.750% | 12/15/20 |
| 12/29/17 | Calamos Market Neutral Income Fund | HubSpot, Inc. | | Convertible Bonds | Information Technology | United States of America (The) | US Dollar | 15,000,000 | 17,266,275 | 17,266,275 | 0.52% | 0.250% | 06/01/22 |
| 12/29/17 | Calamos Market Neutral Income Fund | Altaba, Inc. | | Convertible Bonds | Information Technology | United States of America (The) | US Dollar | 12,500,000 | 16,867,063 | 16,867,063 | 0.51% | | 12/01/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | Lumentum Holdings, Inc. | | Convertible Bonds | Information Technology | United States of America (The) | US Dollar | 15,000,000 | 16,803,900 | 16,803,900 | 0.51% | 0.250% | 03/15/24 |
| 12/29/17 | Calamos Market Neutral Income Fund | American Residential Properties OP, LP | | Convertible Bonds | Real Estate | United States of America (The) | US Dollar | 10,000,000 | 16,613,960 | 16,613,960 | 0.50% | 3.250% | 11/15/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | Weibo Corp. | | Convertible Bonds | Information Technology | China | US Dollar | 15,000,000 | 16,594,500 | 16,594,500 | 0.50% | 1.250% | 11/15/22 |
| 12/29/17 | Calamos Market Neutral Income Fund | Red Hat, Inc. | | Convertible Bonds | Information Technology | United States of America (The) | US Dollar | 10,000,000 | 16,543,700 | 16,543,700 | 0.50% | 0.250% | 10/01/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | Sarepta Therapeutics, Inc. | | Convertible Bonds | Health Care | United States of America (The) | US Dollar | 10,000,000 | 16,254,450 | 16,254,450 | 0.49% | | 11/15/24 |
| 12/29/17 | Calamos Market Neutral Income Fund | Volscan Holdings, PLC | | Convertible Bonds | Materials | Cyprus | Pound Sterling | 10,000,000 | 15,959,350 | 15,946,926 | 0.49% | 4.125% | 04/11/20 |
| 12/29/17 | Calamos Market Neutral Income Fund | Ionis Pharmaceuticals, Inc. | | Convertible Bonds | Health Care | United States of America (The) | US Dollar | 15,000,000 | 15,907,350 | 15,907,350 | 0.48% | 1.000% | 11/15/21 |
| 12/29/17 | Calamos Market Neutral Income Fund | CalAtlantic Group, Inc. | | Convertible Bonds | Consumer Discretionary | United States of America (The) | US Dollar | 15,000,000 | 15,088,950 | 15,088,950 | 0.46% | 0.250% | 06/01/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | Herzballie, Ltd. | | Convertible Bonds | Consumer Staples | United States of America (The) | US Dollar | 15,000,000 | 14,980,200 | 14,980,200 | 0.45% | 2.000% | 08/15/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | Credit Agricole, SA | | Convertible Bonds | Financials | France | Euro Currency | 12,337,650 | 14,803,321 | 14,803,321 | 0.45% | 0.000% | 10/03/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | NuVasive, Inc. | | Convertible Bonds | Health Care | United States of America (The) | US Dollar | 12,500,000 | 14,707,813 | 14,707,813 | 0.45% | 2.250% | 03/15/21 |
| 12/29/17 | Calamos Market Neutral Income Fund | Palo Alto Networks, Inc. | | Convertible Bonds | Information Technology | United States of America (The) | US Dollar | 10,600,000 | 14,578,392 | 14,578,392 | 0.44% | | 07/01/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | Convent Castle International Corp. | | Convertible Preferred Stocks | Real Estate | United States of America (The) | US Dollar | 12,250 | 14,353,958 | 14,353,958 | 0.44% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Nuance Communications, Inc. | | Convertible Bonds | Information Technology | United States of America (The) | US Dollar | 15,000,000 | 14,378,775 | 14,378,775 | 0.44% | 1.000% | 12/15/25 |
| 12/29/17 | Calamos Market Neutral Income Fund | Greenbrier Companies, Inc. | | Convertible Bonds | Industrials | United States of America (The) | US Dollar | 9,400,000 | 14,159,596 | 14,159,596 | 0.43% | 3.500% | 04/01/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | Toll Brothers Finance Corp. | | Corporate Bonds | Consumer Discretionary | United States of America (The) | US Dollar | 13,760,000 | 13,941,421 | 13,941,421 | 0.42% | 4.000% | 12/31/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | Shutterstock, Inc. | | Convertible Bonds | Consumer Discretionary | United States of America (The) | US Dollar | 14,000,000 | 13,930,330 | 13,930,330 | 0.42% | 0.250% | 09/15/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | GBP held as Collateral | | Foreign Currency | Other | United Kingdom | Pound Sterling | 10,099,860 | 10,099,860 | 13,636,334 | 0.41% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Citrix Systems, Inc. | | Convertible Bonds | Information Technology | United States of America (The) | US Dollar | 10,000,000 | 12,985,150 | 12,985,150 | 0.39% | 0.500% | 04/15/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | Starwood Property Trust, Inc. | | Convertible Bonds | Real Estate | United States of America (The) | US Dollar | 12,500,000 | 12,889,875 | 12,889,875 | 0.39% | 4.500% | 03/01/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | Blackhawk Network Holdings, Inc. | | Convertible Bonds | Information Technology | United States of America (The) | US Dollar | 12,500,000 | 12,853,438 | 12,853,438 | 0.39% | 0.250% | 03/15/22 |
| 12/29/17 | Calamos Market Neutral Income Fund | NXP Semiconductors, NV | | Convertible Bonds | Information Technology | Netherlands (The) | US Dollar | 10,000,000 | 12,429,300 | 12,429,300 | 0.38% | 1.000% | 12/01/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | Teva Pharmaceutical Industries, Ltd. | | Convertible Preferred Stocks | Health Care | Israel | US Dollar | 35,000 | 12,418,700 | 12,418,700 | 0.38% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | MTS Systems Corp. | | Convertible Preferred Stocks | Information Technology | United States of America (The) | US Dollar | 100,000 | 12,309,510 | 12,309,510 | 0.37% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Decom, Inc. | | Convertible Bonds | Health Care | United States of America (The) | US Dollar | 12,953,000 | 12,254,380 | 12,254,380 | 0.37% | 0.750% | 05/15/22 |
| 12/29/17 | Calamos Market Neutral Income Fund | Rambus, Inc. | | Convertible Bonds | Information Technology | United States of America (The) | US Dollar | 10,000,000 | 12,209,350 | 12,209,350 | 0.37% | 1.125% | 08/15/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | CSG Systems International, Inc. | | Convertible Bonds | Information Technology | United States of America (The) | US Dollar | 11,000,000 | 12,046,595 | 12,046,595 | 0.37% | 4.250% | 03/15/36 |
| 12/29/17 | Calamos Market Neutral Income Fund | Conversione Ochiendam, Inc. | | Convertible Bonds | Information Technology | United States of America (The) | US Dollar | 12,000,000 | 11,951,040 | 11,951,040 | 0.36% | 0.500% | 07/01/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | America Movil, SAB de CV | | Convertible Bonds | Telecommunication Services | Mexico | Euro Currency | 10,000,000 | 9,927,050 | 11,920,864 | 0.36% | 0.000% | 07/28/20 |
| 12/29/17 | Calamos Market Neutral Income Fund | Medidata Solutions, Inc. | | Convertible Bonds | Health Care | United States of America (The) | US Dollar | 10,000,000 | 11,716,900 | 11,716,900 | 0.36% | 1.000% | 08/01/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | Synaptics, Inc. | | Convertible Bonds | Information Technology | United States of America (The) | US Dollar | 12,500,000 | 11,552,000 | 11,552,000 | 0.35% | 0.500% | 06/15/22 |
| 12/29/17 | Calamos Market Neutral Income Fund | Neuroline Biosciences, Inc. | | Convertible Bonds | Health Care | United States of America (The) | US Dollar | 9,000,000 | 11,512,620 | 11,512,620 | 0.35% | 2.250% | 05/15/24 |
| 12/29/17 | Calamos Market Neutral Income Fund | Medicine Company | | Convertible Bonds | Health Care | United States of America (The) | US Dollar | 12,500,000 | 11,495,875 | 11,495,875 | 0.35% | 2.750% | 07/15/23 |
| 12/29/17 | Calamos Market Neutral Income Fund | RTI International Metals, Inc. | | Convertible Bonds | Materials | United States of America (The) | US Dollar | 10,000,000 | 11,463,000 | 11,463,000 | 0.35% | 1.625% | 10/15/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | Integrated Device Technology, Inc. | | Convertible Bonds | Information Technology | United States of America (The) | US Dollar | 10,000,000 | 11,267,100 | 11,267,100 | 0.34% | 0.875% | 11/15/22 |
| 12/29/17 | Calamos Market Neutral Income Fund | SINA Corp. | | Convertible Bonds | Health Care | China | US Dollar | 7,500,000 | 11,134,238 | 11,134,238 | 0.34% | | |

Calamos Funds Portfolio Data as of 12/31/17 (unaudited)

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| Date | Fund Name | Security Name | Ticker | Investment Type Name | Major Industry Name | Issue Country Name | Local Currency Name | Shares/Par Value | Local Market Value | Base Market Value | Percent of Investments | Interest Rate | Maturity Date |
|----------|------------------------------------|---|--------|------------------------------|------------------------|--------------------------------|---------------------|------------------|--------------------|-------------------|------------------------|---------------|---------------|
| 12/29/17 | Calamos Market Neutral Income Fund | Navistar International Corp. | | Convertible Bonds | Industrials | United States Of America (The) | US Dollar | 7,500,000 | 8,178,263 | 8,178,263 | 0.25% | 4.750% | 04/15/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | Immunomedics, Inc. | | Convertible Bonds | Health Care | United States Of America (The) | US Dollar | 2,500,000 | 8,096,100 | 8,096,100 | 0.24% | 4.750% | 02/15/20 |
| 12/29/17 | Calamos Market Neutral Income Fund | Innoviva, Inc. | | Convertible Bonds | Health Care | United States Of America (The) | US Dollar | 7,500,000 | 8,015,588 | 8,015,588 | 0.24% | 2.500% | 08/15/25 |
| 12/29/17 | Calamos Market Neutral Income Fund | Medicines Company | | Convertible Bonds | Health Care | United States Of America (The) | US Dollar | 7,500,000 | 7,935,938 | 7,935,938 | 0.24% | 4.750% | 01/15/22 |
| 12/29/17 | Calamos Market Neutral Income Fund | Cardtronics, Inc. | | Convertible Bonds | Information Technology | United States Of America (The) | US Dollar | 8,800,000 | 7,889,816 | 7,889,816 | 0.24% | 1.000% | 12/01/20 |
| 12/29/17 | Calamos Market Neutral Income Fund | Wayfair, Inc. | | Convertible Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 7,500,000 | 7,853,925 | 7,853,925 | 0.24% | 0.375% | 09/01/22 |
| 12/29/17 | Calamos Market Neutral Income Fund | Hi Merger Sub, LLC | | Convertible Bonds | Real Estate | United States Of America (The) | US Dollar | 6,000,000 | 7,710,210 | 7,710,210 | 0.23% | 3.000% | 07/01/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | Quidel Corp. | | Convertible Bonds | Health Care | United States Of America (The) | US Dollar | 5,000,000 | 7,605,350 | 7,605,350 | 0.23% | 3.250% | 12/15/20 |
| 12/29/17 | Calamos Market Neutral Income Fund | TimkenSteel Corp. | | Convertible Bonds | Materials | United States Of America (The) | US Dollar | 5,000,000 | 7,496,975 | 7,496,975 | 0.23% | 6.000% | 06/01/21 |
| 12/29/17 | Calamos Market Neutral Income Fund | Teraynte, Inc. | | Convertible Bonds | Information Technology | United States Of America (The) | US Dollar | 5,000,000 | 7,190,675 | 7,190,675 | 0.22% | 1.250% | 12/15/23 |
| 12/29/17 | Calamos Market Neutral Income Fund | Sannovia Corp. | | Convertible Bonds | Information Technology | United States Of America (The) | US Dollar | 7,000,000 | 7,187,255 | 7,187,255 | 0.22% | 4.375% | 06/01/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | Roll Corp. | | Convertible Bonds | Information Technology | United States Of America (The) | US Dollar | 7,500,000 | 7,139,925 | 7,139,925 | 0.22% | 5.000% | 03/01/20 |
| 12/29/17 | Calamos Market Neutral Income Fund | Lenmar Corp. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 7,000,000 | 7,084,070 | 7,084,070 | 0.21% | 4.125% | 12/01/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | DTI Energy Company | | Convertible Preferred Stocks | Utilities | United States Of America (The) | US Dollar | 130,000 | 7,038,187 | 7,038,187 | 0.21% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Bambus, Inc. | | Information Technology | Information Technology | United States Of America (The) | US Dollar | 7,000,000 | 7,025,620 | 7,025,620 | 0.21% | 1.375% | 02/01/23 |
| 12/29/17 | Calamos Market Neutral Income Fund | Horizon Pharma Investment, Ltd. | | Convertible Bonds | Health Care | United States Of America (The) | US Dollar | 7,500,000 | 7,000,275 | 7,000,275 | 0.21% | 2.500% | 03/15/22 |
| 12/29/17 | Calamos Market Neutral Income Fund | Nextera Energy, Inc. | | Convertible Preferred Stocks | Utilities | United States Of America (The) | US Dollar | 100,000 | 6,958,000 | 6,958,000 | 0.21% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Aerjet Rocketdyne Holdings, Inc. | | Convertible Bonds | Aerospace | United States Of America (The) | US Dollar | 5,000,000 | 6,920,875 | 6,920,875 | 0.21% | 2.250% | 12/15/23 |
| 12/29/17 | Calamos Market Neutral Income Fund | D.R. Horton, Inc. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 6,820,000 | 6,915,105 | 6,915,105 | 0.21% | 3.750% | 03/01/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | Heritage Insurance Holdings, Inc. | | Convertible Bonds | Financials | United States Of America (The) | US Dollar | 5,000,000 | 6,700,825 | 6,700,825 | 0.20% | 5.875% | 08/01/37 |
| 12/29/17 | Calamos Market Neutral Income Fund | Belden, Inc. | | Convertible Preferred Stocks | Information Technology | United States Of America (The) | US Dollar | 65,000 | 6,698,250 | 6,698,250 | 0.20% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Pandora Media, Inc. | | Convertible Bonds | Media | United States Of America (The) | US Dollar | 7,500,000 | 6,655,725 | 6,655,725 | 0.20% | 1.750% | 12/01/20 |
| 12/29/17 | Calamos Market Neutral Income Fund | Nice Systems, Inc. | | Convertible Bonds | Information Technology | United States Of America (The) | US Dollar | 5,000,000 | 6,174,800 | 6,174,800 | 0.19% | 1.250% | 01/15/24 |
| 12/29/17 | Calamos Market Neutral Income Fund | Euronet Worldwide, Inc. | | Information Technology | Information Technology | United States Of America (The) | US Dollar | 5,000,000 | 6,174,175 | 6,174,175 | 0.19% | 1.500% | 10/01/44 |
| 12/29/17 | Calamos Market Neutral Income Fund | Flisbon Therapeutics, Inc. | | Convertible Bonds | Health Care | United States Of America (The) | US Dollar | 5,000,000 | 6,153,850 | 6,153,850 | 0.19% | 3.375% | 05/01/24 |
| 12/29/17 | Calamos Market Neutral Income Fund | Forestar Group, Inc. | | Convertible Bonds | Real Estate | United States Of America (The) | US Dollar | 6,000,000 | 6,130,320 | 6,130,320 | 0.19% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Inphi Corp. | | Convertible Bonds | Information Technology | United States Of America (The) | US Dollar | 5,000,000 | 5,836,225 | 5,836,225 | 0.18% | 1.125% | 12/01/20 |
| 12/29/17 | Calamos Market Neutral Income Fund | Meritage Homes Corp. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 5,745,000 | 5,747,758 | 5,747,758 | 0.17% | 4.500% | 03/01/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | AmTrust Financial Services, Inc. | | Convertible Bonds | Financials | United States Of America (The) | US Dollar | 7,821,000 | 5,685,789 | 5,685,789 | 0.17% | 2.750% | 12/15/44 |
| 12/29/17 | Calamos Market Neutral Income Fund | Liberty Media Corp. / Liberty Formula One | | Convertible Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 5,000,000 | 5,623,127 | 5,623,127 | 0.17% | 1.000% | 01/30/23 |
| 12/29/17 | Calamos Market Neutral Income Fund | Tutor Perini Corp. | | Convertible Bonds | Industrials | United States Of America (The) | US Dollar | 5,000,000 | 5,606,375 | 5,606,375 | 0.17% | 2.875% | 06/15/21 |
| 12/29/17 | Calamos Market Neutral Income Fund | Air Transport Services Group, Inc. | | Convertible Bonds | Industrials | United States Of America (The) | US Dollar | 5,385,000 | 5,574,740 | 5,574,740 | 0.17% | 1.125% | 10/15/24 |
| 12/29/17 | Calamos Market Neutral Income Fund | Starwood Property Trust, Inc. | | Convertible Bonds | Real Estate | United States Of America (The) | US Dollar | 5,000,000 | 5,510,975 | 5,510,975 | 0.17% | 4.000% | 01/15/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | Occo Petroleum, Inc. | | Convertible Bonds | Energy | United States Of America (The) | US Dollar | 6,000,000 | 5,366,650 | 5,366,650 | 0.16% | 2.625% | 01/15/23 |
| 12/29/17 | Calamos Market Neutral Income Fund | Allscripts Healthcare Solutions, Inc. | | Convertible Bonds | Health Care | United States Of America (The) | US Dollar | 5,000,000 | 5,357,575 | 5,357,575 | 0.16% | 1.250% | 07/01/20 |
| 12/29/17 | Calamos Market Neutral Income Fund | Golar LNG, Ltd. | | Convertible Bonds | Energy | Bermuda | US Dollar | 5,000,000 | 5,346,125 | 5,346,125 | 0.16% | 2.750% | 02/15/22 |
| 12/29/17 | Calamos Market Neutral Income Fund | Pacira Pharmaceuticals, Inc. | | Convertible Bonds | Industrials | United States Of America (The) | US Dollar | 5,000,000 | 5,227,225 | 5,227,225 | 0.16% | 2.375% | 04/01/22 |
| 12/29/17 | Calamos Market Neutral Income Fund | Investment, Inc. | | Convertible Bonds | Information Technology | United States Of America (The) | US Dollar | 5,000,000 | 5,217,925 | 5,217,925 | 0.16% | 1.750% | 12/15/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | Goldman Sachs BDC, Inc. | | Convertible Bonds | Financials | United States Of America (The) | US Dollar | 5,000,000 | 5,201,500 | 5,201,500 | 0.16% | 4.500% | 04/01/22 |
| 12/29/17 | Calamos Market Neutral Income Fund | Virtus Investment Partners, Inc. | | Convertible Preferred Stocks | Financials | United States Of America (The) | US Dollar | 50,000 | 5,099,000 | 5,099,000 | 0.15% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | American Airlines Group, Inc. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 5,000,000 | 5,088,550 | 5,088,550 | 0.15% | 6.125% | 08/01/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | Apollo Commercial Real Estate Finance, Inc. | | Convertible Bonds | Financials | United States Of America (The) | US Dollar | 5,000,000 | 5,073,300 | 5,073,300 | 0.15% | 4.750% | 06/23/22 |
| 12/29/17 | Calamos Market Neutral Income Fund | Seagate Technology, PLC | | Corporate Bonds | Information Technology | Cayman Islands (The) | US Dollar | 5,000,000 | 5,069,225 | 5,069,225 | 0.15% | 3.750% | 11/15/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | Sitar, Inc. | | Convertible Bonds | Real Estate | United States Of America (The) | US Dollar | 5,000,000 | 5,013,525 | 5,013,525 | 0.15% | 3.125% | 09/15/22 |
| 12/29/17 | Calamos Market Neutral Income Fund | PRN Group, Inc. | | Convertible Bonds | Financials | United States Of America (The) | US Dollar | 5,000,000 | 4,999,850 | 4,999,850 | 0.15% | 5.000% | 06/01/23 |
| 12/29/17 | Calamos Market Neutral Income Fund | View Solaris, Inc. | | Convertible Bonds | Information Technology | United States Of America (The) | US Dollar | 5,000,000 | 4,927,900 | 4,927,900 | 0.15% | 1.000% | 03/01/24 |
| 12/29/17 | Calamos Market Neutral Income Fund | Redwood Trust, Inc. | | Convertible Bonds | Financials | United States Of America (The) | US Dollar | 4,859,200 | 4,859,200 | 4,859,200 | 0.15% | 4.750% | 08/15/23 |
| 12/29/17 | Calamos Market Neutral Income Fund | Horizon Global Corp. | | Convertible Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 5,000,000 | 4,811,100 | 4,811,100 | 0.15% | 2.750% | 07/01/22 |
| 12/29/17 | Calamos Market Neutral Income Fund | Healthcare Health, Inc. | | Convertible Bonds | Health Care | United States Of America (The) | US Dollar | 4,000,000 | 4,803,750 | 4,803,750 | 0.15% | 3.000% | 09/01/24 |
| 12/29/17 | Calamos Market Neutral Income Fund | EUR held as Collateral | | Other | International | International | Euro Currency | 3,979,161 | 4,774,384 | 4,774,384 | 0.14% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | FireEye, Inc. | | Convertible Bonds | Information Technology | United States Of America (The) | US Dollar | 4,702,600 | 4,702,600 | 4,702,600 | 0.14% | 1.000% | 06/01/35 |
| 12/29/17 | Calamos Market Neutral Income Fund | Continental Airlines 2013-2 Class C Pass Thru Trust | | Convertible Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 4,575,000 | 4,618,623 | 4,618,623 | 0.14% | 6.125% | 04/29/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | FireEye, Inc. | | Convertible Bonds | Information Technology | United States Of America (The) | US Dollar | 4,000,000 | 4,609,275 | 4,609,275 | 0.14% | 6.000% | 06/01/21 |
| 12/29/17 | Calamos Market Neutral Income Fund | M/J Homes, Inc. | | Convertible Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 4,000,000 | 4,341,820 | 4,341,820 | 0.13% | 3.000% | 03/01/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | B2Gold Corp. | | Convertible Bonds | Materials | Canada | US Dollar | 4,000,000 | 4,244,980 | 4,244,980 | 0.13% | 3.250% | 10/01/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | IAC FinanceCo, Inc. | | Convertible Bonds | Financials | United States Of America (The) | US Dollar | 4,000,000 | 4,240,120 | 4,240,120 | 0.13% | 0.875% | 10/01/23 |
| 12/29/17 | Calamos Market Neutral Income Fund | Medtronic, Inc. | | Convertible Bonds | Health Care | United States Of America (The) | US Dollar | 4,000,000 | 4,190,180 | 4,190,180 | 0.13% | 2.500% | 10/15/37 |
| 12/29/17 | Calamos Market Neutral Income Fund | Intercept Pharmaceuticals, Inc. | | Convertible Bonds | Health Care | United States Of America (The) | US Dollar | 5,000,000 | 4,093,200 | 4,093,200 | 0.12% | 3.250% | 07/01/23 |
| 12/29/17 | Calamos Market Neutral Income Fund | Inphi Corp. | | Convertible Bonds | Information Technology | United States Of America (The) | US Dollar | 3,975,000 | 3,964,407 | 3,964,407 | 0.12% | 0.750% | 09/01/21 |
| 12/29/17 | Calamos Market Neutral Income Fund | Nabors Industries, Inc. | | Convertible Bonds | Energy | United States Of America (The) | US Dollar | 5,000,000 | 3,860,350 | 3,860,350 | 0.12% | 0.750% | 01/15/24 |
| 12/29/17 | Calamos Market Neutral Income Fund | SEACOR Holdings, Inc. | | Convertible Bonds | Energy | United States Of America (The) | US Dollar | 4,000,000 | 3,796,720 | 3,796,720 | 0.11% | 3.000% | 11/15/28 |
| 12/29/17 | Calamos Market Neutral Income Fund | Invacare Corp. | | Convertible Bonds | Health Care | United States Of America (The) | US Dollar | 3,781,770 | 3,781,770 | 3,781,770 | 0.11% | 4.500% | 06/01/22 |
| 12/29/17 | Calamos Market Neutral Income Fund | Cowen Group, Inc. | | Convertible Bonds | Financials | United States Of America (The) | US Dollar | 3,500,000 | 3,552,885 | 3,552,885 | 0.11% | 3.000% | 03/15/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | Premium Resources, Inc. | | Convertible Bonds | Materials | Canada | US Dollar | 3,000,000 | 3,154,395 | 3,154,395 | 0.10% | 1.250% | 03/15/22 |
| 12/29/17 | Calamos Market Neutral Income Fund | Dominion Resources, Inc. | | Convertible Preferred Stocks | Utilities | United States Of America (The) | US Dollar | 60,557 | 3,130,443 | 3,130,443 | 0.09% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | General Motors Company, Inc. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 3,000,000 | 3,012,630 | 3,012,630 | 0.09% | 3.250% | 05/15/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | Fifth Third Bancorp | | Corporate Bonds | Financials | United States Of America (The) | US Dollar | 3,000,000 | 2,965,965 | 2,965,965 | 0.09% | 1.625% | 09/27/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | SolarCity Corp. | | Convertible Bonds | Industrials | United States Of America (The) | US Dollar | 3,000,000 | 2,791,860 | 2,791,860 | 0.08% | 1.625% | 11/01/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | NXP Semiconductors, NV | | Corporate Bonds | Information Technology | Netherlands (The) | US Dollar | 3,722,000 | 2,740,941 | 2,740,941 | 0.08% | 3.750% | 06/01/18 |
| 12/29/17 | Calamos Market Neutral Income Fund | HCA, Inc. | | Corporate Bonds | Health Care | United States Of America (The) | US Dollar | 2,703,000 | 2,738,463 | 2,738,463 | 0.08% | 3.750% | 03/15/19 |
| 12/29/17 | Calamos Market Neutral Income Fund | Calamp Corp. | | Convertible Bonds | Information Technology | United States Of America (The) | US Dollar | 2,500,000 | 2,643,438 | 2,643,438 | 0.08% | 1.625% | 05/15/20 |
| 12/29/17 | Calamos Market Neutral Income Fund | Comcast Communications Systems, Inc. | | Convertible Bonds | Communication Services | United States Of America (The) | US Dollar | 2,500,000 | 2,543,750 | 2,543,750 | 0.08% | 2.000% | 01/01/20 |
| 12/29/17 | Calamos Market Neutral Income Fund | General Motors Company, Inc. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | | | | | | |

Calamos Funds Portfolio Data as of 12/31/17 (unaudited)

**This presentation is for informational purposes only and should not be substituted for fiscal quarter-end portfolio holdings filed with the SEC.
These holdings include securities and cash equivalents.**

Important Legal Information

The portfolio data is "as of" the date indicated and may not represent current or future portfolio composition. Portfolio holdings are subject to change daily without notice. Includes cash and cash equivalents and excludes forwards, futures, and swaps. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document are not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) requirements and are unaudited. Therefore, this information may differ from information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form N-CSR or Form N-Q. This information does not constitute a recommendation or offer for a particular security, nor should it be taken as a solicitation or recommendation to buy or sell securities or other investments.

| Date | Fund Name | Security Name | Ticker | Investment Type Name | Major Industry Name | Issue Country Name | Local Currency Name | Shares/Par Value | Local Market Value | Base Market Value | Percent of Investments | Interest Rate | Maturity Date | |
|----------|------------------------------------|---|--------|------------------------------|----------------------------|--------------------------------|--------------------------------|------------------|--------------------|-------------------|------------------------|---------------|---------------|--|
| 12/29/17 | Calamos Market Neutral Income Fund | Team, Inc. | | Purchased Options | Industrials | United States Of America (The) | US Dollar | 200,000 | 40,000 | 40,000 | 0.00% | | 03/16/18 | |
| 12/29/17 | Calamos Market Neutral Income Fund | Salesforce.com, Inc. | | Purchased Options | Information Technology | United States Of America (The) | US Dollar | 300,000 | 34,500 | 34,500 | 0.00% | | 01/19/18 | |
| 12/29/17 | Calamos Market Neutral Income Fund | Crisp.com International, Ltd. | | Purchased Options | Consumer Discretionary | United States Of America (The) | US Dollar | 200,000 | 25,000 | 25,000 | 0.00% | | 06/15/18 | |
| 12/29/17 | Calamos Market Neutral Income Fund | Vipshop Holdings, Ltd. | | Purchased Options | Consumer Discretionary | United States Of America (The) | US Dollar | 500,000 | 12,500 | 12,500 | 0.00% | | 01/19/18 | |
| 12/29/17 | Calamos Market Neutral Income Fund | Immunomedics, Inc. | | Purchased Options | Health Care | United States Of America (The) | US Dollar | 300,000 | 7,500 | 7,500 | 0.00% | | 01/19/18 | |
| 12/29/17 | Calamos Market Neutral Income Fund | Salesforce.com, Inc. | | Purchased Options | Information Technology | United States Of America (The) | US Dollar | 250,000 | 2,500 | 2,500 | 0.00% | | 01/19/18 | |
| 12/29/17 | Calamos Market Neutral Income Fund | Tesla Motors, Inc. | | Purchased Options | Consumer Discretionary | United States Of America (The) | US Dollar | 373,400 | 1,867 | 1,867 | 0.00% | | 01/19/18 | |
| 12/29/17 | Calamos Market Neutral Income Fund | Tesla Motors, Inc. | | Purchased Options | Consumer Discretionary | United States Of America (The) | US Dollar | 250,000 | 1,250 | 1,250 | 0.00% | | 01/19/18 | |
| 12/29/17 | Calamos Market Neutral Income Fund | Allergan, PLC | | Purchased Options | Health Care | United States Of America (The) | US Dollar | 90,000 | 450 | 450 | 0.00% | | 01/19/18 | |
| 12/29/17 | Calamos Market Neutral Income Fund | Salesforce.com, Inc. | | Written Options | Information Technology | United States Of America (The) | US Dollar | (600,000) | (12,000) | (12,000) | 0.00% | | 01/19/18 | |
| 12/29/17 | Calamos Market Neutral Income Fund | Radius Health, Inc. | | Written Options | Health Care | United States Of America (The) | US Dollar | (80,000) | (22,000) | (22,000) | 0.00% | | 01/19/18 | |
| 12/29/17 | Calamos Market Neutral Income Fund | Meritor, Inc. | | Written Options | Industrials | United States Of America (The) | US Dollar | (30,000) | (51,750) | (51,750) | 0.00% | | 05/18/18 | |
| 12/29/17 | Calamos Market Neutral Income Fund | Nabors Industries, Ltd. | | Written Options | Energy | United States Of America (The) | US Dollar | (250,000) | (100,000) | (100,000) | 0.00% | | 01/18/19 | |
| 12/29/17 | Calamos Market Neutral Income Fund | Demira, Inc. | | Written Options | Health Care | United States Of America (The) | US Dollar | (40,000) | (104,000) | (104,000) | 0.00% | | 03/16/18 | |
| 12/29/17 | Calamos Market Neutral Income Fund | NXP Semiconductors, NV | | Advanced Micro Devices, Inc. | Information Technology | United States Of America (The) | US Dollar | (30,000) | (289,500) | (289,500) | -0.01% | | 01/18/19 | |
| 12/29/17 | Calamos Market Neutral Income Fund | Vipshop Holdings, Ltd. | | Common Stocks Sold Short | Consumer Discretionary | China | US Dollar | (31,000) | (363,320) | (363,320) | -0.01% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | AKAMAI Technologies, Inc. | | Written Options | Information Technology | United States Of America (The) | US Dollar | (150,000) | (397,500) | (397,500) | -0.01% | | 01/18/19 | |
| 12/29/17 | Calamos Market Neutral Income Fund | FireEye, Inc. | | Common Stocks Sold Short | Information Technology | United States Of America (The) | US Dollar | (31,200) | (440,200) | (440,200) | -0.01% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Advanced Micro Devices, Inc. | | Written Options | Information Technology | United States Of America (The) | US Dollar | (445,300) | (568,019) | (568,019) | -0.02% | | 01/18/19 | |
| 12/29/17 | Calamos Market Neutral Income Fund | Oasis Petroleum, Inc. | | Written Options | Energy | United States Of America (The) | US Dollar | (300,000) | (592,500) | (592,500) | -0.02% | | 01/17/20 | |
| 12/29/17 | Calamos Market Neutral Income Fund | Tivo Corp. | | Common Stocks Sold Short | Information Technology | United States Of America (The) | US Dollar | (42,500) | (663,000) | (663,000) | -0.02% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Cowen Group, Inc. | | Common Stocks Sold Short | Financials | United States Of America (The) | US Dollar | (682,500) | (682,500) | (682,500) | -0.02% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Intercept Pharmaceuticals, Inc. | | Common Stocks Sold Short | Health Care | United States Of America (The) | US Dollar | (12,000) | (701,040) | (701,040) | -0.02% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Meritor, Inc. | | Common Stocks Sold Short | Industrials | United States Of America (The) | US Dollar | (30,000) | (703,800) | (703,800) | -0.02% | | 01/18/19 | |
| 12/29/17 | Calamos Market Neutral Income Fund | Cartronics, PLC - Class A | | Common Stocks Sold Short | Information Technology | United Kingdom | US Dollar | (8,999) | (72,261) | (72,261) | -0.02% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | SEACOR Holdings, Inc. | | COF US | Energy | United States Of America (The) | US Dollar | (18,150) | (748,320) | (748,320) | -0.02% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Advanced Micro Devices, Inc. | | Written Options | Information Technology | United States Of America (The) | US Dollar | (200,000) | (785,000) | (785,000) | -0.02% | | 01/18/19 | |
| 12/29/17 | Calamos Market Neutral Income Fund | B2Gold Corp. | | BTG US | Materials | Canada | US Dollar | (278,000) | (861,800) | (861,800) | -0.03% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | AmTrust Financial Services, Inc. | | AFS US | Financials | United States Of America (The) | US Dollar | (105,400) | (1,061,378) | (1,061,378) | -0.03% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | KPN Nlx | | Common Stocks Sold Short | Telecommunication Services | Netherlands (The) | US Dollar | (806,388) | (806,388) | (806,388) | -0.03% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Calamp Corp. | | CAMP US | Information Technology | United States Of America (The) | US Dollar | (5,000) | (1,178,650) | (1,178,650) | -0.04% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Electronics For Imaging, Inc. | | EFI US | Information Technology | United States Of America (The) | US Dollar | (40,000) | (1,181,200) | (1,181,200) | -0.04% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Cornerstone OnDemand, Inc. | | CSOD US | Information Technology | United States Of America (The) | US Dollar | (39,400) | (1,392,002) | (1,392,002) | -0.04% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Pretium Resources, Inc. | | PVCL US | Common Stocks Sold Short | Canada | US Dollar | (1,500,000) | (4,431,955) | (4,431,955) | -0.04% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Vipshop Holdings, Ltd. | | Written Options | Consumer Discretionary | United States Of America (The) | US Dollar | (1,500,000) | (1,500,000) | (1,500,000) | -0.05% | | 01/18/19 | |
| 12/29/17 | Calamos Market Neutral Income Fund | Horizon Global Corp. | | Common Stocks Sold Short | Consumer Discretionary | United States Of America (The) | US Dollar | (116,783) | (1,637,298) | (1,637,298) | -0.05% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Navistar International Corp. | | Written Options | Industrials | United States Of America (The) | US Dollar | (250,000) | (1,650,000) | (1,650,000) | -0.05% | | 01/18/19 | |
| 12/29/17 | Calamos Market Neutral Income Fund | Pacira Pharmaceuticals, Inc. | | Common Stocks Sold Short | Health Care | United States Of America (The) | US Dollar | (171,500) | (1,715,870) | (1,715,870) | -0.05% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Star, Inc. | | Common Stocks Sold Short | Real Estate | United States Of America (The) | US Dollar | (160,900) | (1,818,170) | (1,818,170) | -0.06% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Horizon Pharma, PLC | | HZNP US | Health Care | United States Of America (The) | US Dollar | (127,000) | (1,854,200) | (1,854,200) | -0.06% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Shutterstock, Inc. | | SRLV US | Consumer Discretionary | United States Of America (The) | US Dollar | (28,245) | (1,892,739) | (1,892,739) | -0.06% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | iACInterActiveCorp | | IAC US | Information Technology | United States Of America (The) | US Dollar | (16,800) | (2,054,304) | (2,054,304) | -0.06% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Immunomedics, Inc. | | Written Options | Health Care | United States Of America (The) | US Dollar | (300,000) | (2,400,000) | (2,400,000) | -0.07% | | 01/18/19 | |
| 12/29/17 | Calamos Market Neutral Income Fund | Immunomedics, Inc. | | IMMU US | Common Stocks Sold Short | Health Care | United States Of America (The) | US Dollar | (150,000) | (2,424,000) | (2,424,000) | -0.07% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | D US | | D US | Utilities | United States Of America (The) | US Dollar | (30,000) | (2,431,800) | (2,431,800) | -0.07% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | AMAG Pharmaceuticals, Inc. | | AMAG US | Health Care | United States Of America (The) | US Dollar | (186,000) | (2,464,500) | (2,464,500) | -0.07% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Ernestnet, Inc. | | ENET US | Information Technology | United States Of America (The) | US Dollar | (50,900) | (2,537,365) | (2,537,365) | -0.08% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Golar LNG, Ltd. | | GLNG US | Energy | Bermuda | US Dollar | (88,000) | (2,623,280) | (2,623,280) | -0.08% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | PRAIA Group, Inc. | | PRAA US | Health Care | United States Of America (The) | US Dollar | (2,693,100) | (2,693,100) | (2,693,100) | -0.08% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Air Transport Services Group, Inc. | | ATSG US | Industrials | United States Of America (The) | US Dollar | (116,500) | (2,695,810) | (2,695,810) | -0.08% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Invacare Corp. | | IVC US | Health Care | United States Of America (The) | US Dollar | (2,746,500) | (2,746,500) | (2,746,500) | -0.08% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | CalAtlantic Group, Inc. | | CAA US | Consumer Discretionary | United States Of America (The) | US Dollar | (51,007) | (2,876,285) | (2,876,285) | -0.09% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Finisar Corp. | | FNIR US | Information Technology | United States Of America (The) | US Dollar | (1,901,600) | (2,901,600) | (2,901,600) | -0.09% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Synaptics, Inc. | | SYNA US | Information Technology | United States Of America (The) | US Dollar | (74,000) | (2,955,560) | (2,955,560) | -0.09% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Tutor Perini Corp. | | TPC US | Industrials | United States Of America (The) | US Dollar | (117,000) | (2,965,950) | (2,965,950) | -0.09% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Allscripts Healthcare Solutions, Inc. | | MDRX US | Health Care | United States Of America (The) | US Dollar | (210,000) | (3,055,500) | (3,055,500) | -0.09% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | M/I Homes, Inc. | | MHO US | Consumer Discretionary | United States Of America (The) | US Dollar | (182,000) | (3,182,000) | (3,182,000) | -0.10% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | OSI Systems, Inc. | | OSI US | Information Technology | United States Of America (The) | US Dollar | (49,800) | (3,206,124) | (3,206,124) | -0.10% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Liberty Media Corp. / Liberty Formula One | | FWONK US | Consumer Discretionary | United States Of America (The) | US Dollar | (3,262,280) | (3,262,280) | (3,262,280) | -0.10% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Quotient Technology, Inc. | | QTOI US | Information Technology | United States Of America (The) | US Dollar | (290,500) | (3,413,375) | (3,413,375) | -0.10% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | DigCom, Inc. | | DKCM US | Health Care | United States Of America (The) | US Dollar | (60,000) | (3,443,400) | (3,443,400) | -0.10% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Extra Space Storage, Inc. | | EXR US | Real Estate | United States Of America (The) | US Dollar | (40,000) | (3,498,000) | (3,498,000) | -0.11% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Wayfair, Inc. - Class A | | W US | Consumer Discretionary | United States Of America (The) | US Dollar | (44,000) | (3,531,880) | (3,531,880) | -0.11% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Flexion Therapeutics, Inc. | | FLXN US | Health Care | United States Of America (The) | US Dollar | (150,000) | (3,736,000) | (3,736,000) | -0.11% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | View Solutions, Inc. | | VIIV US | Information Technology | United States Of America (The) | US Dollar | (444,600) | (3,885,804) | (3,885,804) | -0.12% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Virtus Investment Partners, Inc. | | VRTS US | Financials | United States Of America (The) | US Dollar | (34,000) | (3,911,700) | (3,911,700) | -0.12% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Chesapeake Energy Corp. | | CHK US | Energy | United States Of America (The) | US Dollar | (1,039,000) | (4,114,440) | (4,114,440) | -0.12% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Marriott Vacations Worldwide Corp. | | VAC US | Consumer Discretionary | United States Of America (The) | US Dollar | (13,800) | (4,299,678) | (4,299,678) | -0.13% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Nuance Communications, Inc. | | NULN US | Information Technology | United States Of America (The) | US Dollar | (264,700) | (4,327,865) | (4,327,865) | -0.13% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Euronet Worldwide, Inc. | | EEFT US | Information Technology | United States Of America (The) | US Dollar | (4,525,299) | (4,525,299) | (4,525,299) | -0.14% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | DTI Energy Company | | DTI US | Utilities | United States Of America (The) | US Dollar | (42,000) | (4,597,320) | (4,597,320) | -0.14% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | CSG Systems International, Inc. | | CSGS US | Information Technology | United States Of America (The) | US Dollar | (1,601,100) | (4,601,100) | (4,601,100) | -0.14% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Zillow Group, Inc. - Class C | | Z US | Information Technology | United States Of America (The) | US Dollar | (113,700) | (4,652,604) | (4,652,604) | -0.14% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Aerojet Rocketdyne Holdings, Inc. | | AURD US | Industrials | United States Of America (The) | US Dollar | (155,659) | (4,856,561) | (4,856,561) | -0.15% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Inpho Corp. | | IPH US | Information Technology | United States Of America (The) | US Dollar | (134,100) | (4,908,060) | (4,908,060) | -0.15% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Takenstein Corp. | | TAKT US | Information Technology | United States Of America (The) | US Dollar | (9,386,750) | (4,948,750) | (4,948,750) | -0.15% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Nice, Ltd. | | NICE US | Information Technology | Israel | US Dollar | (5,000) | (5,055,050) | (5,055,050) | -0.15% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Innoviva, Inc. | | Common Stocks Sold Short | Health Care | United States Of America (The) | US Dollar | (357,700) | (5,075,763) | (5,075,763) | -0.15% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Heritage Insurance Holdings, Inc. | | HRTG US | Financials | United States Of America (The) | US Dollar | (287,000) | (5,171,740) | (5,171,740) | -0.16% | | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Blackhawk Network Holdings, Inc. | | | | | | | | | | | | |

Calamos Funds Portfolio Data as of 12/31/17 (unaudited)

This presentation is for informational purposes only and should not be substituted for fiscal quarter-end portfolio holdings filed with the SEC. These holdings include securities and cash equivalents.

Important Legal Information

The portfolio data is "as of" the date indicated and may not represent current or future portfolio composition. Portfolio holdings are subject to change daily without notice. Includes cash and cash equivalents and excludes forwards, futures, and swaps. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document are not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) requirements and are unaudited. Therefore, this information may differ from that information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form N-CSR or Form N-Q. This information does not constitute a recommendation or offer for a particular security, nor should it be taken as a solicitation or recommendation to buy or sell securities or other investments.

| Date | Fund Name | Security Name | Ticker | Investment Type Name | Major Industry Name | Issue Country Name | Local Currency Name | Shares/Par Value | Local Market Value | Base Market Value | Percent of Investments | Interest Rate | Maturity Date |
|----------|------------------------------------|----------------------------------|----------|--------------------------|------------------------|--------------------------------|---------------------|------------------|--------------------|-------------------|------------------------|---------------|---------------|
| 12/29/17 | Calamos Market Neutral Income Fund | Neurocrine Biosciences, Inc. | NBOX US | Common Stocks Sold Short | Health Care | United States Of America (The) | US Dollar | (97,971) | (7,601,570) | (7,601,570) | -0.23% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Southwestern Energy Company | SWW US | Common Stocks Sold Short | Energy | United States Of America (The) | US Dollar | (1,435,318) | (8,009,074) | (8,009,074) | -0.24% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Medifast Solutions, Inc. | MDSO US | Common Stocks Sold Short | Health Care | United States Of America (The) | US Dollar | (228,000) | (8,111,360) | (8,111,360) | -0.25% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | NuVasive, Inc. | NUVA US | Common Stocks Sold Short | Health Care | United States Of America (The) | US Dollar | (9,095,195) | (9,095,195) | (9,095,195) | -0.28% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Silicon Laboratories, Inc. | SLAB US | Common Stocks Sold Short | Information Technology | United States Of America (The) | US Dollar | (106,600) | (9,412,780) | (9,412,780) | -0.29% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Lumentum Holdings, Inc. | LUTE US | Common Stocks Sold Short | Information Technology | United States Of America (The) | US Dollar | (192,500) | (9,413,250) | (9,413,250) | -0.29% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Sjjob, Inc. | JOSS US | Common Stocks Sold Short | Industrials | China | US Dollar | (557,918) | (9,600,310) | (9,600,310) | -0.29% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Crown Castle International Corp. | CCO US | Common Stocks Sold Short | Real Estate | United States Of America (The) | US Dollar | (90,000) | (9,990,900) | (9,990,900) | -0.30% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | MTS Systems Corp. | MTSC US | Common Stocks Sold Short | Information Technology | United States Of America (The) | US Dollar | (190,500) | (10,229,850) | (10,229,850) | -0.31% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Eurazeo, SA | RF FP | Common Stocks Sold Short | Financials | France | Euro Currency | (113,000) | (8,700,556) | (10,439,356) | -0.32% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Invitation Homes, Inc. | INVH US | Common Stocks Sold Short | Real Estate | United States Of America (The) | US Dollar | (449,499) | (10,594,691) | (10,594,691) | -0.32% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | HubSpot, Inc. | HUBS US | Common Stocks Sold Short | Information Technology | United States Of America (The) | US Dollar | (122,000) | (10,784,800) | (10,784,800) | -0.33% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Citrix Systems, Inc. | CTXS US | Common Stocks Sold Short | Information Technology | United States Of America (The) | US Dollar | (123,866) | (10,900,208) | (10,900,208) | -0.33% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Wright Medical Group, NV | WMGI US | Common Stocks Sold Short | Health Care | Netherlands (The) | US Dollar | (505,717) | (11,226,917) | (11,226,917) | -0.34% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Palo Alto Networks, Inc. | PANW US | Common Stocks Sold Short | Information Technology | United States Of America (The) | US Dollar | (81,700) | (11,841,598) | (11,841,598) | -0.36% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Cypress Semiconductor Corp. | CY US | Common Stocks Sold Short | Information Technology | United States Of America (The) | US Dollar | (794,000) | (12,100,560) | (12,100,560) | -0.37% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | RealPage, Inc. | RP US | Common Stocks Sold Short | Information Technology | United States Of America (The) | US Dollar | (377,500) | (12,293,250) | (12,293,250) | -0.37% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Starwood Property Trust, Inc. | STWD US | Common Stocks Sold Short | Real Estate | United States Of America (The) | US Dollar | (585,960) | (12,494,031) | (12,494,031) | -0.38% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Rambus, Inc. | RMBUS US | Common Stocks Sold Short | Information Technology | United States Of America (The) | US Dollar | (925,000) | (13,153,500) | (13,153,500) | -0.40% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Greenbrier Companies, Inc. | GBR US | Common Stocks Sold Short | Industrials | United States Of America (The) | US Dollar | (251,177) | (13,387,734) | (13,387,734) | -0.41% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Ciena Corp. | CEN US | Common Stocks Sold Short | Information Technology | United States Of America (The) | US Dollar | (662,400) | (13,864,032) | (13,864,032) | -0.42% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Insulet Corp. | PODD US | Common Stocks Sold Short | Health Care | United States Of America (The) | US Dollar | (201,600) | (13,910,400) | (13,910,400) | -0.42% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Renovar Corp. | ROX US | Common Stocks Sold Short | Industrials | United States Of America (The) | US Dollar | (535,000) | (13,920,700) | (13,920,700) | -0.42% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Altaba, Inc. | AABA US | Common Stocks Sold Short | Information Technology | United States Of America (The) | US Dollar | (200,200) | (13,983,970) | (13,983,970) | -0.42% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | American Homes 4 Rent | AMH US | Common Stocks Sold Short | Real Estate | United States Of America (The) | US Dollar | (642,700) | (14,036,568) | (14,036,568) | -0.43% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Anglo American, PLC | AAL LN | Common Stocks Sold Short | Materials | United Kingdom | Pound Sterling | (695,000) | (10,706,424) | (14,455,287) | -0.44% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Dynegy, Inc. | DYN US | Common Stocks Sold Short | Utilities | United States Of America (The) | US Dollar | (1,240,000) | (14,694,000) | (14,694,000) | -0.45% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | TTM Technologies, Inc. | TTM US | Common Stocks Sold Short | Information Technology | United States Of America (The) | US Dollar | (951,000) | (14,902,170) | (14,902,170) | -0.45% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Becton Dickinson and Company | BDX US | Common Stocks Sold Short | Health Care | United States Of America (The) | US Dollar | (70,000) | (14,984,200) | (14,984,200) | -0.45% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Red Hat, Inc. | RHT US | Common Stocks Sold Short | Information Technology | United States Of America (The) | US Dollar | (125,000) | (15,012,500) | (15,012,500) | -0.46% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Live Nation Entertainment, Inc. | LIVY US | Common Stocks Sold Short | Consumer Discretionary | United States Of America (The) | US Dollar | (353,019) | (15,028,019) | (15,028,019) | -0.46% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | ON Semiconductor Corp. | ON US | Common Stocks Sold Short | Information Technology | United States Of America (The) | US Dollar | (725,000) | (15,181,500) | (15,181,500) | -0.46% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Clrp.com International, Ltd. | CTRP US | Common Stocks Sold Short | Consumer Discretionary | China | US Dollar | (346,747) | (15,291,543) | (15,291,543) | -0.46% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Allegheny Technologies, Inc. | ATI US | Common Stocks Sold Short | Materials | United States Of America (The) | US Dollar | (642,000) | (15,497,880) | (15,497,880) | -0.47% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | LendingTree, Inc. | TRE US | Common Stocks Sold Short | Financials | United States Of America (The) | US Dollar | (48,500) | (16,511,825) | (16,511,825) | -0.50% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | DISH Network Corp. | DISH US | Common Stocks Sold Short | Consumer Discretionary | United States Of America (The) | US Dollar | (358,000) | (17,094,500) | (17,094,500) | -0.52% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Molina Healthcare, Inc. | MCHS US | Common Stocks Sold Short | Health Care | United States Of America (The) | US Dollar | (235,140) | (18,030,535) | (18,030,535) | -0.55% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Bayer, AG | BAYN GR | Common Stocks Sold Short | Health Care | Germany | Euro Currency | (169,000) | (17,502,585) | (21,000,464) | -0.64% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Ligand Pharmaceuticals, Inc. | LGND US | Common Stocks Sold Short | Health Care | United States Of America (The) | US Dollar | (156,700) | (21,456,931) | (21,456,931) | -0.65% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Advanced Micro Devices, Inc. | AMD US | Common Stocks Sold Short | Information Technology | United States Of America (The) | US Dollar | (2,132,100) | (21,917,988) | (21,917,988) | -0.66% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | MercadoLibre, Inc. | MELI US | Common Stocks Sold Short | Information Technology | Argentina | US Dollar | (77,700) | (24,449,082) | (24,449,082) | -0.74% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Trinity Industries, Inc. | TRI US | Common Stocks Sold Short | Industrials | United States Of America (The) | US Dollar | (762,700) | (28,570,742) | (28,570,742) | -0.87% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Workday, Inc. - Class A | WDAY US | Common Stocks Sold Short | Information Technology | United States Of America (The) | US Dollar | (300,200) | (30,542,348) | (30,542,348) | -0.93% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Square, Inc. - Class A | SQ US | Common Stocks Sold Short | Information Technology | United States Of America (The) | US Dollar | (977,200) | (33,879,524) | (33,879,524) | -1.03% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | TAL Education Group | TAL US | Common Stocks Sold Short | Consumer Discretionary | China | US Dollar | (1,203,222) | (35,747,726) | (35,747,726) | -1.08% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Testa, Inc. | TESTA US | Common Stocks Sold Short | Consumer Discretionary | United States Of America (The) | US Dollar | (142,694) | (44,240,967) | (44,240,967) | -1.34% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | ServiceNow, Inc. | NOW US | Common Stocks Sold Short | Information Technology | United States Of America (The) | US Dollar | (391,100) | (50,995,529) | (50,995,529) | -1.55% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Priceline Group, Inc. | PCN US | Common Stocks Sold Short | Consumer Discretionary | United States Of America (The) | US Dollar | (35,200) | (61,168,448) | (61,168,448) | -1.85% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Intel Corp. | INTC US | Common Stocks Sold Short | Information Technology | United States Of America (The) | US Dollar | (1,400,500) | (64,647,080) | (64,647,080) | -1.96% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Microchip Technology, Inc. | MCHP US | Common Stocks Sold Short | Information Technology | United States Of America (The) | US Dollar | (813,000) | (71,446,440) | (71,446,440) | -2.17% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Salesforce.com, Inc. | CRM US | Common Stocks Sold Short | Information Technology | United States Of America (The) | US Dollar | (816,409) | (83,461,492) | (83,461,492) | -2.53% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Alibaba Group Holding, Ltd. | BABA US | Common Stocks Sold Short | Information Technology | China | US Dollar | (530,000) | (91,387,900) | (91,387,900) | -2.77% | | |
| 12/29/17 | Calamos Market Neutral Income Fund | Micron Technology, Inc. | MU US | Common Stocks Sold Short | Information Technology | United States Of America (The) | US Dollar | (2,487,300) | (102,277,776) | (102,277,776) | -3.10% | | |