

### Calamos Funds Portfolio Data as of 9/30/17 (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
09/29/17	Calamos Market Neutral Income Fund	Apple, Inc.	AAPL US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	634,615	97,806,864	97,806,864	3.06%		
09/29/17	Calamos Market Neutral Income Fund	Microsoft Corp.	MSFT US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	1,052,437	78,396,032	78,396,032	2.45%		
09/29/17	Calamos Market Neutral Income Fund	Exxon Mobil Corp.	XOM US	Common Stocks	Common Stocks	United States Of America (The)	US Dollar	578,920	47,459,862	47,459,862	1.49%		
09/29/17	Calamos Market Neutral Income Fund	JPMorgan Chase & Company	JPM US	Common Stocks	Financials	United States Of America (The)	US Dollar	495,097	47,286,714	47,286,714	1.48%		
09/29/17	Calamos Market Neutral Income Fund	Berkshire Hathaway, Inc. - Class B	BRK/B US	Common Stocks	Financials	United States Of America (The)	US Dollar	228,790	41,941,783	41,941,783	1.31%		
09/29/17	Calamos Market Neutral Income Fund	Johnson & Johnson	JNJ US	Common Stocks	Health Care	United States Of America (The)	US Dollar	321,103	41,746,601	41,746,601	1.31%		
09/29/17	Calamos Market Neutral Income Fund	Amazon.com, Inc.	AMZN US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	42,745	41,092,906	41,092,906	1.29%		
09/29/17	Calamos Market Neutral Income Fund	Home Depot, Inc.	HD US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	246,732	40,355,486	40,355,486	1.26%		
09/29/17	Calamos Market Neutral Income Fund	Visa, Inc. - Class A	V US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	323,323	34,026,513	34,026,513	1.07%		
09/29/17	Calamos Market Neutral Income Fund	Alphabet, Inc. - Class A	GOOGL US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	32,661	31,802,669	31,802,669	1.00%		
09/29/17	Calamos Market Neutral Income Fund	Alphabet, Inc. - Class C	GOOQ US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	32,746	31,407,016	31,407,016	0.98%		
09/29/17	Calamos Market Neutral Income Fund	AT&T, Inc.	T US	Common Stocks	Telecommunication Services	United States Of America (The)	US Dollar	789,802	30,936,544	30,936,544	0.97%		
09/29/17	Calamos Market Neutral Income Fund	Wells Fargo & Company	WFC US	Common Stocks	Financials	United States Of America (The)	US Dollar	539,753	29,767,378	29,767,378	0.93%		
09/29/17	Calamos Market Neutral Income Fund	Bank of America Corp.	BAK US	Common Stocks	Financials	United States Of America (The)	US Dollar	1,167,841	29,593,091	29,593,091	0.93%		
09/29/17	Calamos Market Neutral Income Fund	Pfizer, Inc.	PFE US	Common Stocks	Health Care	United States Of America (The)	US Dollar	741,900	26,485,830	26,485,830	0.83%		
09/29/17	Calamos Market Neutral Income Fund	Chevron Corp.	CVX US	Common Stocks	Energy	United States Of America (The)	US Dollar	25,872,325	25,872,325	25,872,325	0.81%		
09/29/17	Calamos Market Neutral Income Fund	General Electric Company	GE US	Common Stocks	Industrials	United States Of America (The)	US Dollar	1,057,137	25,561,573	25,561,573	0.80%		
09/29/17	Calamos Market Neutral Income Fund	Merck & Company, Inc.	MRK US	Common Stocks	Health Care	United States Of America (The)	US Dollar	393,666	25,206,434	25,206,434	0.79%		
09/29/17	Calamos Market Neutral Income Fund	Intel Corp.	INTC US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	656,963	25,017,151	25,017,151	0.78%		
09/29/17	Calamos Market Neutral Income Fund	Comcast Corp. - Class A	CMCSA US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	640,733	24,655,406	24,655,406	0.77%		
09/29/17	Calamos Market Neutral Income Fund	Procter & Gamble Company	PG US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	267,348	24,323,321	24,323,321	0.76%		
09/29/17	Calamos Market Neutral Income Fund	PepsiCo, Inc.	PEP US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	212,546	23,684,001	23,684,001	0.74%		
09/29/17	Calamos Market Neutral Income Fund	Verizon Communications, Inc.	VZ US	Common Stocks	Telecommunication Services	United States Of America (The)	US Dollar	446,115	22,078,231	22,078,231	0.70%		
09/29/17	Calamos Market Neutral Income Fund	Fidelity Prime Money Market Fund - Institutional Class	FIPXX US	Short Term Investments	Other	United States Of America (The)	US Dollar	21,872,671	21,882,420	21,882,420	0.69%		
09/29/17	Calamos Market Neutral Income Fund	Citigroup, Inc.	C US	Common Stocks	Financials	United States Of America (The)	US Dollar	300,740	21,875,828	21,875,828	0.68%		
09/29/17	Calamos Market Neutral Income Fund	Morgan Stanley Institutional Liquidity Funds - Government Portfolio	MSI90X US	Short Term Investments	Other	United States Of America (The)	US Dollar	21,855,062	21,855,062	21,855,062	0.68%		
09/29/17	Calamos Market Neutral Income Fund	Walt Disney Company	DIS US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	221,145	21,798,263	21,798,263	0.68%		
09/29/17	Calamos Market Neutral Income Fund	Facebook, Inc. - Class A	FB US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	126,822	21,670,075	21,670,075	0.68%		
09/29/17	Calamos Market Neutral Income Fund	SPDR S&P 500 ETF Trust	SPY US	Exchange-Traded Funds	Other	United States Of America (The)	US Dollar	85,064	21,370,629	21,370,629	0.67%		
09/29/17	Calamos Market Neutral Income Fund	Boeing Company	BA US	Common Stocks	Aerospace	United States Of America (The)	US Dollar	21,030,731	21,030,731	21,030,731	0.66%		
09/29/17	Calamos Market Neutral Income Fund	Philip Morris International, Inc.	PM US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	174,474	19,368,359	19,368,359	0.61%		
09/29/17	Calamos Market Neutral Income Fund	UnitedHealth Group, Inc.	UNH US	Common Stocks	Health Care	United States Of America (The)	US Dollar	19,046,608	19,046,608	19,046,608	0.60%		
09/29/17	Calamos Market Neutral Income Fund	Cisco Systems, Inc.	CSCO US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	363,591	18,951,565	18,951,565	0.59%		
09/29/17	Calamos Market Neutral Income Fund	Coca-Cola Company	KO US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	398,129	17,919,786	17,919,786	0.56%		
09/29/17	Calamos Market Neutral Income Fund	Honeywell International, Inc.	HON US	Common Stocks	Industrials	United States Of America (The)	US Dollar	123,739	17,538,766	17,538,766	0.55%		
09/29/17	Calamos Market Neutral Income Fund	DowDuPont, Inc.	DWDUP US	Common Stocks	Materials	United States Of America (The)	US Dollar	240,555	16,653,623	16,653,623	0.52%		
09/29/17	Calamos Market Neutral Income Fund	Oracle Corp.	ORCL US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	335,266	16,210,111	16,210,111	0.51%		
09/29/17	Calamos Market Neutral Income Fund	MasterCard, Inc. - Class A	MA US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	111,412	15,793,201	15,793,201	0.49%		
09/29/17	Calamos Market Neutral Income Fund	AbbVie, Inc.	ABBV US	Common Stocks	Health Care	United States Of America (The)	US Dollar	175,239	15,571,738	15,571,738	0.49%		
09/29/17	Calamos Market Neutral Income Fund	Amgen, Inc.	AMGN US	Common Stocks	Health Care	United States Of America (The)	US Dollar	81,123	15,125,383	15,125,383	0.47%		
09/29/17	Calamos Market Neutral Income Fund	McDonald's Corp.	MCD US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	95,803	15,026,082	15,026,082	0.47%		
09/29/17	Calamos Market Neutral Income Fund	Altria Group, Inc.	MO US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	229,136	14,531,805	14,531,805	0.45%		
09/29/17	Calamos Market Neutral Income Fund	American Express Company	AXP US	Common Stocks	Financials	United States Of America (The)	US Dollar	146,425	13,245,606	13,245,606	0.41%		
09/29/17	Calamos Market Neutral Income Fund	International Business Machines Corp.	IBM US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	90,877	13,184,435	13,184,435	0.41%		
09/29/17	Calamos Market Neutral Income Fund	NVIDIA Corp.	NVDA US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	72,041	12,876,770	12,876,770	0.40%		
09/29/17	Calamos Market Neutral Income Fund	NextEra Energy, Inc.	NEE US	Common Stocks	Utilities	United States Of America (The)	US Dollar	87,484	12,820,780	12,820,780	0.40%		
09/29/17	Calamos Market Neutral Income Fund	Celgene Corp.	CELG US	Common Stocks	Health Care	United States Of America (The)	US Dollar	86,618	12,630,637	12,630,637	0.40%		
09/29/17	Calamos Market Neutral Income Fund	Broadcom, Ltd.	AVGO US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	50,386	12,220,620	12,220,620	0.38%		
09/29/17	Calamos Market Neutral Income Fund	General Motors Company, Inc.	GM US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	302,468	12,174,000	12,174,000	0.38%		
09/29/17	Calamos Market Neutral Income Fund	Glaxo Sciences, Inc.	GILD US	Common Stocks	Health Care	United States Of America (The)	US Dollar	148,348	12,019,155	12,019,155	0.38%		
09/29/17	Calamos Market Neutral Income Fund	Duke Energy Corp.	DUK US	Common Stocks	Utilities	United States Of America (The)	US Dollar	143,007	12,001,147	12,001,147	0.38%		
09/29/17	Calamos Market Neutral Income Fund	CVS Health Corp.	CVS US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	145,871	11,862,230	11,862,230	0.37%		
09/29/17	Calamos Market Neutral Income Fund	Thermo Fisher Scientific, Inc.	TMO US	Common Stocks	Health Care	United States Of America (The)	US Dollar	61,668	11,561,567	11,561,567	0.37%		
09/29/17	Calamos Market Neutral Income Fund	Wal-Mart Stores, Inc.	WMT US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	147,168	11,499,708	11,499,708	0.36%		
09/29/17	Calamos Market Neutral Income Fund	3M Company	MMM US	Common Stocks	Industrials	United States Of America (The)	US Dollar	51,964	10,907,244	10,907,244	0.34%		
09/29/17	Calamos Market Neutral Income Fund	United Technologies Corp.	UTX US	Common Stocks	Industrials	United States Of America (The)	US Dollar	92,144	10,696,076	10,696,076	0.33%		
09/29/17	Calamos Market Neutral Income Fund	United Pacific Corp.	UNP US	Common Stocks	Industrials	United States Of America (The)	US Dollar	91,518	10,613,342	10,613,342	0.33%		
09/29/17	Calamos Market Neutral Income Fund	Netflix, Inc.	NFLX US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	58,470	10,603,535	10,603,535	0.33%		
09/29/17	Calamos Market Neutral Income Fund	Morgan Stanley	MS US	Common Stocks	Financials	United States Of America (The)	US Dollar	212,437	10,233,090	10,233,090	0.32%		
09/29/17	Calamos Market Neutral Income Fund	Pfizerline Group, Inc.	PCNL US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	16,583	10,221,468	10,221,468	0.32%		
09/29/17	Calamos Market Neutral Income Fund	Medtronic, PLC	MOT US	Common Stocks	Health Care	Ireland	US Dollar	130,442	10,144,474	10,144,474	0.32%		
09/29/17	Calamos Market Neutral Income Fund	Aetna, Inc.	AET US	Common Stocks	Health Care	United States Of America (The)	US Dollar	63,170	10,044,662	10,044,662	0.31%		
09/29/17	Calamos Market Neutral Income Fund	QUALCOMM, Inc.	QCOM US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	193,418	10,028,789	10,028,789	0.31%		
09/29/17	Calamos Market Neutral Income Fund	Schlumberger, Ltd.	SLB US	Common Stocks	Energy	United States Of America (The)	US Dollar	140,043	9,769,400	9,769,400	0.31%		
09/29/17	Calamos Market Neutral Income Fund	Bristol-Myers Squibb Company	BMF US	Common Stocks	Health Care	United States Of America (The)	US Dollar	153,085	9,757,638	9,757,638	0.31%		
09/29/17	Calamos Market Neutral Income Fund	Abbott Laboratories	ABT US	Common Stocks	Health Care	United States Of America (The)	US Dollar	182,312	9,728,168	9,728,168	0.30%		
09/29/17	Calamos Market Neutral Income Fund	Nike, Inc. - Class B	NKE US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	182,667	9,471,284	9,471,284	0.30%		
09/29/17	Calamos Market Neutral Income Fund	Prudential Financial, Inc.	PRU US	Common Stocks	Financials	United States Of America (The)	US Dollar	87,446	9,297,259	9,297,259	0.29%		
09/29/17	Calamos Market Neutral Income Fund	FedEx Corp.	FDX US	Common Stocks	Industrials	United States Of America (The)	US Dollar	40,024	9,028,614	9,028,614	0.28%		
09/29/17	Calamos Market Neutral Income Fund	Biogen, Inc.	BIIB US	Common Stocks	Health Care	United States Of America (The)	US Dollar	27,786	8,700,352	8,700,352	0.27%		
09/29/17	Calamos Market Neutral Income Fund	Caterpillar, Inc.	CAT US	Common Stocks	Industrials	United States Of America (The)	US Dollar	69,753	8,698,897	8,698,897	0.27%		
09/29/17	Calamos Market Neutral Income Fund	Deere & Company	DE US	Common Stocks	Industrials	United States Of America (The)	US Dollar	66,812	8,311,072	8,311,072	0.26%		
09/29/17	Calamos Market Neutral Income Fund	PNC Financial Services Group, Inc.	PNC US	Common Stocks	Financials	United States Of America (The)	US Dollar	61,311	8,262,883	8,262,883	0.26%		
09/29/17	Calamos Market Neutral Income Fund	Fiserv, Inc.	FISV US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	63,799	8,227,519	8,227,519	0.26%		
09/29/17	Calamos Market Neutral Income Fund	Goldman Sachs Group, Inc.	GS US	Common Stocks	Financials	United States Of America (The)	US Dollar	34,581	8,202,267	8,202,267	0.26%		
09/29/17	Calamos Market Neutral Income Fund	Anthem, Inc.	ANTM US	Common Stocks	Health Care	United States Of America (The)	US Dollar	42,999	8,164,650	8,164,650	0.26%		
09/29/17	Calamos Market Neutral Income Fund	Charles Schwab Corp.	SCHW US	Common Stocks	Financials	United States Of America (The)	US Dollar	185,792	8,126,542	8,126,542	0.25%		
09/29/17	Calamos												

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09/29/17	Calamos Market Neutral Income Fund	Starbucks Corp.	SBRK US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	125.93	6,762,787	6,762,787	0.21%		
09/29/17	Calamos Market Neutral Income Fund	Express Scripts Holding Company	ESRX US	Common Stocks	Health Care	United States Of America (The)	US Dollar	106,055	6,715,403	6,715,403	0.21%		
09/29/17	Calamos Market Neutral Income Fund	Monstco Company	MON US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	54,990	6,588,902	6,588,902	0.21%		
09/29/17	Calamos Market Neutral Income Fund	ConocoPhillips	COP US	Common Stocks	Energy	United States Of America (The)	US Dollar	131,538	6,583,477	6,583,477	0.21%		
09/29/17	Calamos Market Neutral Income Fund	Salesforce.com, Inc.	CRM US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	69,871	6,527,349	6,527,349	0.20%		
09/29/17	Calamos Market Neutral Income Fund	Arthur J. Gallagher & Company	AGS US	Common Stocks	Financials	United States Of America (The)	US Dollar	105,574	6,498,080	6,498,080	0.20%		
09/29/17	Calamos Market Neutral Income Fund	Capital One Financial Corp.	COF US	Common Stocks	Financials	United States Of America (The)	US Dollar	74,219	6,293,847	6,293,847	0.20%		
09/29/17	Calamos Market Neutral Income Fund	Chubb Corp.	CB US	Common Stocks	Financials	Switzerland	US Dollar	43,566	6,210,333	6,210,333	0.19%		
09/29/17	Calamos Market Neutral Income Fund	American International Group, Inc.	AIG US	Common Stocks	Financials	United States Of America (The)	US Dollar	101,146	6,209,353	6,209,353	0.19%		
09/29/17	Calamos Market Neutral Income Fund	BlackRock, Inc.	BLK US	Common Stocks	Financials	United States Of America (The)	US Dollar	13,894	6,122,450	6,122,450	0.19%		
09/29/17	Calamos Market Neutral Income Fund	Rockwell Collins, Inc.	COL US	Common Stocks	Industrials	United States Of America (The)	US Dollar	46,807	6,118,143	6,118,143	0.19%		
09/29/17	Calamos Market Neutral Income Fund	Danaheir Corp.	DHR US	Common Stocks	Industrials	United States Of America (The)	US Dollar	68,582	5,882,964	5,882,964	0.18%		
09/29/17	Calamos Market Neutral Income Fund	American Tower Corp.	AMT US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	42,999	5,877,103	5,877,103	0.18%		
09/29/17	Calamos Market Neutral Income Fund	Masco Corp.	MASO US	Common Stocks	Industrials	United States Of America (The)	US Dollar	155,387	5,866,597	5,866,597	0.18%		
09/29/17	Calamos Market Neutral Income Fund	Colgate-Palmolive Company	CL US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	80,050	5,833,643	5,833,643	0.18%		
09/29/17	Calamos Market Neutral Income Fund	Twenty-First Century Fox, Inc.	FOXA US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	220,870	5,826,551	5,826,551	0.18%		
09/29/17	Calamos Market Neutral Income Fund	Accenture, PLC - Class A	ACA US	Common Stocks	Information Technology	Ireland	US Dollar	43,060	5,816,114	5,816,114	0.18%		
09/29/17	Calamos Market Neutral Income Fund	CTSH US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	80,157	5,814,589	5,814,589	0.18%			
09/29/17	Calamos Market Neutral Income Fund	Cognizant Technology Solutions Corp. - Class A	CTSI US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	106,168	5,760,676	5,760,676	0.18%		
09/29/17	Calamos Market Neutral Income Fund	Micron Technology, Inc.	MU US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	144,830	5,696,164	5,696,164	0.18%		
09/29/17	Calamos Market Neutral Income Fund	LyondellBasell Industries, NV - Class A	LYB US	Common Stocks	Materials	United States Of America (The)	US Dollar	57,224	5,668,037	5,668,037	0.18%		
09/29/17	Calamos Market Neutral Income Fund	FBIUS US	Common Stocks	Financials	United States Of America (The)	US Dollar	84,045	5,650,345	5,650,345	0.18%			
09/29/17	Calamos Market Neutral Income Fund	Allstate Corp.	ALL US	Common Stocks	Financials	United States Of America (The)	US Dollar	61,293	5,633,440	5,633,440	0.18%		
09/29/17	Calamos Market Neutral Income Fund	Praxair, Inc.	PX US	Common Stocks	Materials	United States Of America (The)	US Dollar	40,024	5,592,954	5,592,954	0.18%		
09/29/17	Calamos Market Neutral Income Fund	Charter Communications, Inc.	CHTR US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	15,163	5,510,537	5,510,537	0.17%		
09/29/17	Calamos Market Neutral Income Fund	Occidental Petroleum Corp.	OP US	Common Stocks	Energy	United States Of America (The)	US Dollar	85,784	5,508,193	5,508,193	0.17%		
09/29/17	Calamos Market Neutral Income Fund	United Parcel Service, Inc. - Class B	UPS US	Common Stocks	Industrials	United States Of America (The)	US Dollar	45,769	5,496,399	5,496,399	0.17%		
09/29/17	Calamos Market Neutral Income Fund	Pentair, PLC	PNTA US	Common Stocks	Industrials	United Kingdom	US Dollar	80,831	5,493,275	5,493,275	0.17%		
09/29/17	Calamos Market Neutral Income Fund	Kraft Heinz Company	KHC US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	66,709	5,173,283	5,173,283	0.16%		
09/29/17	Calamos Market Neutral Income Fund	Wyam, Inc.	YXL US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	51,613	5,163,053	5,163,053	0.16%		
09/29/17	Calamos Market Neutral Income Fund	Ford Motor Company	F US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	428,917	5,134,136	5,134,136	0.16%		
09/29/17	Calamos Market Neutral Income Fund	HP, Inc.	HP US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	256,927	5,128,263	5,128,263	0.16%		
09/29/17	Calamos Market Neutral Income Fund	Amphenol Corp. - Class A	APH US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	59,844	5,065,196	5,065,196	0.16%		
09/29/17	Calamos Market Neutral Income Fund	American Electric Power Company, Inc.	AEP US	Common Stocks	Utilities	United States Of America (The)	US Dollar	72,088	5,063,461	5,063,461	0.16%		
09/29/17	Calamos Market Neutral Income Fund	Texas Instruments, Inc.	TXN US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	56,127	5,031,224	5,031,224	0.16%		
09/29/17	Calamos Market Neutral Income Fund	TE Connectivity, Ltd.	TEL US	Common Stocks	Information Technology	Switzerland	US Dollar	58,893	4,891,653	4,891,653	0.15%		
09/29/17	Calamos Market Neutral Income Fund	Target Corp.	TGT US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	82,694	4,879,773	4,879,773	0.15%		
09/29/17	Calamos Market Neutral Income Fund	D.R. Horton, Inc.	DHI US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	121,485	4,840,155	4,840,155	0.15%		
09/29/17	Calamos Market Neutral Income Fund	Illumina, Inc.	ILMN US	Common Stocks	Health Care	United States Of America (The)	US Dollar	24,041	4,788,967	4,788,967	0.15%		
09/29/17	Calamos Market Neutral Income Fund	Microchip Technology, Inc.	MCHP US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	53,234	4,779,349	4,779,349	0.15%		
09/29/17	Calamos Market Neutral Income Fund	Mohawk Industries, Inc.	MHE US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	195,133	4,735,609	4,735,609	0.15%		
09/29/17	Calamos Market Neutral Income Fund	Halliburton Company	HAL US	Common Stocks	Energy	United States Of America (The)	US Dollar	101,816	4,688,500	4,688,500	0.15%		
09/29/17	Calamos Market Neutral Income Fund	Marathon Petroleum Corp.	MPC US	Common Stocks	Energy	United States Of America (The)	US Dollar	83,536	4,684,699	4,684,699	0.15%		
09/29/17	Calamos Market Neutral Income Fund	eBay, Inc.	EBAY US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	121,737	4,684,005	4,684,005	0.15%		
09/29/17	Calamos Market Neutral Income Fund	Blizard, Inc.	BLIZ US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	71,413	4,608,143	4,608,143	0.14%		
09/29/17	Calamos Market Neutral Income Fund	Red Hat, Inc.	RHT US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	41,737	4,582,620	4,582,620	0.14%		
09/29/17	Calamos Market Neutral Income Fund	BB&T Corp.	BBT US	Common Stocks	Financials	United States Of America (The)	US Dollar	97,251	4,564,962	4,564,962	0.14%		
09/29/17	Calamos Market Neutral Income Fund	Norfolk Southern Corp.	NSC US	Common Stocks	Industrials	United States Of America (The)	US Dollar	34,334	4,540,328	4,540,328	0.14%		
09/29/17	Calamos Market Neutral Income Fund	Infosys, Inc.	INFY US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	41,355	4,538,232	4,538,232	0.14%		
09/29/17	Calamos Market Neutral Income Fund	Federal Realty Investment Trust	FRT US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	36,309	4,509,941	4,509,941	0.14%		
09/29/17	Calamos Market Neutral Income Fund	NISource, Inc.	NI US	Common Stocks	Utilities	United States Of America (The)	US Dollar	176,800	4,505,887	4,505,887	0.14%		
09/29/17	Calamos Market Neutral Income Fund	Air Products & Chemicals, Inc.	APD US	Common Stocks	Materials	United States Of America (The)	US Dollar	29,729	4,495,619	4,495,619	0.14%		
09/29/17	Calamos Market Neutral Income Fund	Kinder Morgan, Inc.	KMI US	Common Stocks	Energy	United States Of America (The)	US Dollar	23,495	4,491,364	4,491,364	0.14%		
09/29/17	Calamos Market Neutral Income Fund	Ball Corp.	BALL US	Common Stocks	Materials	United States Of America (The)	US Dollar	108,834	4,494,844	4,494,844	0.14%		
09/29/17	Calamos Market Neutral Income Fund	Alexandria Real Estate Equities, Inc.	ARE US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	37,698	4,484,931	4,484,931	0.14%		
09/29/17	Calamos Market Neutral Income Fund	Lam Research Corp.	LRCX US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	24,132	4,465,385	4,465,385	0.14%		
09/29/17	Calamos Market Neutral Income Fund	Edwards Lifesciences Corp.	EWS US	Common Stocks	Health Care	United States Of America (The)	US Dollar	40,587	4,425,634	4,425,634	0.14%		
09/29/17	Calamos Market Neutral Income Fund	Vertex Pharmaceuticals, Inc.	VRTX US	Common Stocks	Health Care	United States Of America (The)	US Dollar	29,061	4,418,434	4,418,434	0.14%		
09/29/17	Calamos Market Neutral Income Fund	Laboratory Corp. of America Holdings	LHC US	Common Stocks	Health Care	United States Of America (The)	US Dollar	29,249	4,415,722	4,415,722	0.14%		
09/29/17	Calamos Market Neutral Income Fund	State Street Corp.	STST US	Common Stocks	Financials	United States Of America (The)	US Dollar	46,183	4,412,324	4,412,324	0.14%		
09/29/17	Calamos Market Neutral Income Fund	Applied Materials, Inc.	AMAT US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	84,640	4,405,366	4,405,366	0.14%		
09/29/17	Calamos Market Neutral Income Fund	Royal Caribbean Cruises, Ltd.	RCL US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	37,157	4,404,591	4,404,591	0.14%		
09/29/17	Calamos Market Neutral Income Fund	PG&E Corp.	PGES US	Common Stocks	Utilities	United States Of America (The)	US Dollar	63,739	4,339,989	4,339,989	0.14%		
09/29/17	Calamos Market Neutral Income Fund	Johnson Controls International PLC	JCI US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	107,314	4,323,681	4,323,681	0.14%		
09/29/17	Calamos Market Neutral Income Fund	Emerson Electric Company	EMR US	Common Stocks	Industrials	United States Of America (The)	US Dollar	68,584	4,309,819	4,309,819	0.13%		
09/29/17	Calamos Market Neutral Income Fund	Coach, Inc.	COH US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	105,937	4,267,142	4,267,142	0.13%		
09/29/17	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States Of America (The)	US Dollar	150,000	4,230,000	4,230,000	0.13%		
09/29/17	Calamos Market Neutral Income Fund	Baxter International, Inc.	BAX US	Common Stocks	Health Care	United States Of America (The)	US Dollar	66,103	4,147,963	4,147,963	0.13%		
09/29/17	Calamos Market Neutral Income Fund	Carnival Corp.	CCL US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	63,712	4,113,884	4,113,884	0.13%		12/29/17
09/29/17	Calamos Market Neutral Income Fund	Edison International	EX US	Common Stocks	Utilities	United States Of America (The)	US Dollar	53,084	4,096,492	4,096,492	0.13%		
09/29/17	Calamos Market Neutral Income Fund	CarMax, Inc.	KMX US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	54,026	4,095,711	4,095,711	0.13%		
09/29/17	Calamos Market Neutral Income Fund	FirstEnergy Corp.	FE US	Common Stocks	Utilities	United States Of America (The)	US Dollar	131,799	4,083,209	4,083,209	0.13%		
09/29/17	Calamos Market Neutral Income Fund	Western Digital Corp.	WDC US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	46,762	4,040,237	4,040,237	0.13%		
09/29/17	Calamos Market Neutral Income Fund	Kimberly-Clark Corp.	KMB US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	34,291	4,035,365	4,035,365	0.13%		
09/29/17	Calamos Market Neutral Income Fund	Valero Energy Corp.	VLO US	Common Stocks	Energy	United States Of America (The)	US Dollar	52,349	4,027,209	4,027,209	0.13%		
09/29/17	Calamos Market Neutral Income Fund	Digital Realty Trust, Inc.	DRT US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	34,015	4,024,909	4,024,909	0.13%		
09/29/17	Calamos Market Neutral Income Fund	Cerner Corp.	CERN US	Common Stocks	Health Care	United States Of America (The)	US Dollar	55,738	3,975,234	3,975,234	0.12%		
09/29/17	Calamos Market Neutral Income Fund	PPG Industries, Inc.	PPG US	Common Stocks	Materials	United States Of America (The)	US Dollar	36,521	3,968,372	3,968,372	0.12%		
09/29/17	Calamos Market Neutral Income Fund	Commvault, Inc.	COMV US	Common Stocks	Industrials	United States Of America (The)	US Dollar	23,407	3,933,078	3,933,078	0.12%		
09/29/17	Calamos Market Neutral Income Fund	Regions Financial Corp.	RF US	Common Stocks	Financials	United States Of America (The)	US Dollar	85,240	3,930,045	3,930,045	0.12%		
09/29/17	Calamos Market Neutral Income Fund	Fifth Third Bancorp	FTIB US	Common Stocks	Financials	United States Of America (The)	US Dollar	140,021	3,917,788	3,917,788	0.12%		
09/29/17	Calamos Market Neutral Income Fund	Varian Medical Systems, Inc.	VAR US	Common Stocks	Health Care	United States Of America (The)	US Dollar	38,499	3,852,210	3,852,210	0.12%		
09/29/17	Calamos Market Neutral Income Fund	Constellation Brands, Inc. - Class A	STZ US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	19,121	3,811,683	3,811,683	0.12%		
09/29/17	Calamos Market Neutral Income Fund	SunTrust Banks, Inc.	STUS US	Common Stocks	Financials	United States Of America (The)	US Dollar	63,640	3,809,740	3,809,740	0.12%		
09/29/17	Calamos Market Neutral Income Fund	TransDigm Group, Inc.	TDS US	Common Stocks	Industrials	United States Of America (The)	US Dollar	14,688	3,754,987	3,754,987	0.12%		
09/29/17	Calamos Market Neutral Income Fund	McKesson Corp.	MCK US	Common Stocks	Health Care	United States Of America (The)	US Dollar	24,351	3,740,557	3,740,557	0.12%		
09/29/17	Calamos Market Neutral Income Fund	Prologis, Inc.	PLD US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	58,391	3,705,493	3,705,493	0.12%		
09/29/17	Calamos Market Neutral Income Fund	AES Corp.	AES US	Common Stocks	Utilities	United States Of America (The)	US Dollar	15,247	3,693,407	3,693,407	0.12%		
09/29/17	Cal												

## Calamos Funds Portfolio Data as of 9/30/17 (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
09/29/17	Calamos Market Neutral Income Fund	General Mills, Inc.	GIS US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	68,584	3,549,908	3,549,908	0.11%		
09/29/17	Calamos Market Neutral Income Fund	Crown Castle International Corp.	CCI US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	35,249	3,524,195	3,524,195	0.11%		
09/29/17	Calamos Market Neutral Income Fund	Weyerhaeuser Company	WY US	Common Stocks	Health Care	United States Of America (The)	US Dollar	103,517	3,523,684	3,523,684	0.11%		
09/29/17	Calamos Market Neutral Income Fund	Devon Energy Corp.	DVN US	Common Stocks	Energy	United States Of America (The)	US Dollar	95,351	3,500,335	3,500,335	0.11%		
09/29/17	Calamos Market Neutral Income Fund	Quest Diagnostics, Inc.	DGUS	Common Stocks	Health Care	United States Of America (The)	US Dollar	37,343	3,496,799	3,496,799	0.11%		
09/29/17	Calamos Market Neutral Income Fund	Discover Financial Services	DFS US	Common Stocks	Financials	United States Of America (The)	US Dollar	54,180	3,493,526	3,493,526	0.11%		
09/29/17	Calamos Market Neutral Income Fund	Apartment Investment & Management Company	AVI US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	79,004	3,465,115	3,465,115	0.11%		
09/29/17	Calamos Market Neutral Income Fund	Monster Beverage Corp.	MNST US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	62,543	3,455,501	3,455,501	0.11%		
09/29/17	Calamos Market Neutral Income Fund	Church & Dwight Company, Inc.	CHD US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	71,001	3,439,998	3,439,998	0.11%		
09/29/17	Calamos Market Neutral Income Fund	Consolidated Edison, Inc.	ED US	Common Stocks	Utilities	United States Of America (The)	US Dollar	42,494	3,428,416	3,428,416	0.11%		
09/29/17	Calamos Market Neutral Income Fund	Zimmer Biomet Holdings, Inc.	ZBH US	Common Stocks	Health Care	United States Of America (The)	US Dollar	29,252	3,425,117	3,425,117	0.11%		
09/29/17	Calamos Market Neutral Income Fund	TXI Companies, Inc.	TXI US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	46,249	3,409,939	3,409,939	0.11%		
09/29/17	Calamos Market Neutral Income Fund	Public Storage	PSA US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	15,766	3,373,766	3,373,766	0.11%		
09/29/17	Calamos Market Neutral Income Fund	Phillips 66	PSX US	Common Stocks	Energy	United States Of America (The)	US Dollar	36,547	3,348,071	3,348,071	0.10%		
09/29/17	Calamos Market Neutral Income Fund	Jacobs Engineering Group, Inc.	JEC US	Common Stocks	Engineering	United States Of America (The)	US Dollar	56,287	3,279,843	3,279,843	0.10%		
09/29/17	Calamos Market Neutral Income Fund	Avery Dennison Corp.	AVY US	Common Stocks	Materials	United States Of America (The)	US Dollar	32,517	3,197,722	3,197,722	0.10%		
09/29/17	Calamos Market Neutral Income Fund	Alfa, Inc.	AFI US	Common Stocks	Financials	United States Of America (The)	US Dollar	39,282	3,197,162	3,197,162	0.10%		
09/29/17	Calamos Market Neutral Income Fund	Ross Stores, Inc.	RST US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	49,078	3,168,966	3,168,966	0.10%		
09/29/17	Calamos Market Neutral Income Fund	Concho Resources, Inc.	COO US	Common Stocks	Energy	United States Of America (The)	US Dollar	24,056	3,168,656	3,168,656	0.10%		
09/29/17	Calamos Market Neutral Income Fund	FLIR Systems, Inc.	FLIR US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	80,989	3,151,282	3,151,282	0.10%		
09/29/17	Calamos Market Neutral Income Fund	Freeport-McMoran, Inc.	FCX US	Common Stocks	Materials	United States Of America (The)	US Dollar	222,860	3,128,954	3,128,954	0.10%		
09/29/17	Calamos Market Neutral Income Fund	Darden Restaurants, Inc.	DRI US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	39,606	3,120,161	3,120,161	0.10%		
09/29/17	Calamos Market Neutral Income Fund	Xilinx, Inc.	XLNX US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	42,734	3,026,849	3,026,849	0.09%		
09/29/17	Calamos Market Neutral Income Fund	Newmont Mining Corp.	NEM US	Common Stocks	Materials	United States Of America (The)	US Dollar	79,692	2,989,247	2,989,247	0.09%		
09/29/17	Calamos Market Neutral Income Fund	Symantec Corp.	SYMC US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	90,243	2,960,873	2,960,873	0.09%		
09/29/17	Calamos Market Neutral Income Fund	Gammin, Ltd.	GAMN US	Common Stocks	Consumer Discretionary	Switzerland	Swiss Franc	54,712	2,952,807	2,952,807	0.09%		
09/29/17	Calamos Market Neutral Income Fund	Public Service Enterprise Group, Inc.	PEG US	Common Stocks	Utilities	United States Of America (The)	US Dollar	63,740	2,947,975	2,947,975	0.09%		
09/29/17	Calamos Market Neutral Income Fund	Whirlpool Corp.	WHR US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	15,879	2,928,723	2,928,723	0.09%		
09/29/17	Calamos Market Neutral Income Fund	Ultra Salon Cosmetics & Fragrance, Inc.	ULTA US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	12,770	2,886,786	2,886,786	0.09%		
09/29/17	Calamos Market Neutral Income Fund	Anadarko Petroleum Corp.	APC US	Common Stocks	Energy	United States Of America (The)	US Dollar	58,215	2,864,683	2,864,683	0.09%		
09/29/17	Calamos Market Neutral Income Fund	Williams Companies, Inc.	WMB US	Common Stocks	Energy	United States Of America (The)	US Dollar	93,972	2,820,100	2,820,100	0.09%		
09/29/17	Calamos Market Neutral Income Fund	Exelon Corp.	EXC US	Common Stocks	Utilities	United States Of America (The)	US Dollar	74,320	2,799,634	2,799,634	0.09%		
09/29/17	Calamos Market Neutral Income Fund	Dominion Resources, Inc.	D US	Common Stocks	Utilities	United States Of America (The)	US Dollar	36,219	2,786,328	2,786,328	0.09%		
09/29/17	Calamos Market Neutral Income Fund	Patterson Companies, Inc.	POCO US	Common Stocks	Health Care	United States Of America (The)	US Dollar	72,990	2,786,279	2,786,279	0.09%		
09/29/17	Calamos Market Neutral Income Fund	National Oilwell Varco, Inc.	NOV US	Common Stocks	Energy	United States Of America (The)	US Dollar	77,880	2,782,652	2,782,652	0.09%		
09/29/17	Calamos Market Neutral Income Fund	Cinereax Energy Company	XEC US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	24,201	2,751,155	2,751,155	0.09%		
09/29/17	Calamos Market Neutral Income Fund	Archer-Daniels-Midland Group	ADM US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	64,685	2,749,759	2,749,759	0.09%		
09/29/17	Calamos Market Neutral Income Fund	VWV Granger, Inc.	GWR US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	15,293	2,740,982	2,740,982	0.09%		
09/29/17	Calamos Market Neutral Income Fund	Hewlett Packard Enterprise Company	HPE US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	184,047	2,707,331	2,707,331	0.08%		
09/29/17	Calamos Market Neutral Income Fund	CMS Energy Corp.	CMS US	Common Stocks	Utilities	United States Of America (The)	US Dollar	58,392	2,704,717	2,704,717	0.08%		
09/29/17	Calamos Market Neutral Income Fund	UDR Inc.	UDR US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	79,996	2,699,978	2,699,978	0.08%		
09/29/17	Calamos Market Neutral Income Fund	F5 Networks, Inc.	FFW US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	22,322	2,651,140	2,651,140	0.08%		
09/29/17	Calamos Market Neutral Income Fund	Hartford Financial Services Group, Inc.	HIG US	Common Stocks	Financials	United States Of America (The)	US Dollar	47,806	2,649,887	2,649,887	0.08%		
09/29/17	Calamos Market Neutral Income Fund	Juniper Networks, Inc.	JNPR US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	94,433	2,628,070	2,628,070	0.08%		
09/29/17	Calamos Market Neutral Income Fund	Incyte Corp.	INCY US	Common Stocks	Health Care	United States Of America (The)	US Dollar	242,291	2,602,251	2,602,251	0.08%		
09/29/17	Calamos Market Neutral Income Fund	Equity Residential	EQR US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	2,653,556	2,653,556	2,653,556	0.08%		
09/29/17	Calamos Market Neutral Income Fund	Kroger Company	KR US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	127,564	2,558,934	2,558,934	0.08%		
09/29/17	Calamos Market Neutral Income Fund	Skyscape Solutions, Inc.	SKNS US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	24,466	2,493,085	2,493,085	0.08%		
09/29/17	Calamos Market Neutral Income Fund	Welltower, Inc.	HCR US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	47,423	2,492,402	2,492,402	0.08%		
09/29/17	Calamos Market Neutral Income Fund	Realty Income Corp.	O US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	42,774	2,446,245	2,446,245	0.08%		
09/29/17	Calamos Market Neutral Income Fund	Pioneer Natural Resources Company	PXD US	Common Stocks	Energy	United States Of America (The)	US Dollar	16,354	2,412,869	2,412,869	0.08%		
09/29/17	Calamos Market Neutral Income Fund	Flur Corp.	FLR US	Common Stocks	Industrials	United States Of America (The)	US Dollar	57,094	2,403,657	2,403,657	0.08%		
09/29/17	Calamos Market Neutral Income Fund	Cardinal Health, Inc.	CAH US	Common Stocks	Health Care	United States Of America (The)	US Dollar	35,342	2,365,887	2,365,887	0.07%		
09/29/17	Calamos Market Neutral Income Fund	Apache Corp.	APA US	Common Stocks	Energy	United States Of America (The)	US Dollar	51,441	2,355,998	2,355,998	0.07%		
09/29/17	Calamos Market Neutral Income Fund	Kellogg Company	K US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	37,157	2,317,482	2,317,482	0.07%		
09/29/17	Calamos Market Neutral Income Fund	Davita, Inc.	DVA US	Common Stocks	Health Care	United States Of America (The)	US Dollar	38,622	2,293,761	2,293,761	0.07%		
09/29/17	Calamos Market Neutral Income Fund	Avanion Communities, Inc.	AVB US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	12,906	2,274,141	2,274,141	0.07%		
09/29/17	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States Of America (The)	US Dollar	100,000	2,200,000	2,200,000	0.07%		12/29/17
09/29/17	Calamos Market Neutral Income Fund	Noble Energy, Inc.	NBL US	Common Stocks	Energy	United States Of America (The)	US Dollar	74,320	2,107,715	2,107,715	0.07%		
09/29/17	Calamos Market Neutral Income Fund	Alkermat Technologies, Inc.	AKAM US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	42,495	2,070,356	2,070,356	0.07%		
09/29/17	Calamos Market Neutral Income Fund	Centurylink, Inc.	CTL US	Common Stocks	Telecommunication Services	United States Of America (The)	US Dollar	107,547	2,032,628	2,032,628	0.06%		
09/29/17	Calamos Market Neutral Income Fund	Macy's, Inc.	M US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	91,169	1,989,308	1,989,308	0.06%		
09/29/17	Calamos Market Neutral Income Fund	Baker Hughes a GE Company	BHGE US	Common Stocks	Energy	United States Of America (The)	US Dollar	51,491	1,885,600	1,885,600	0.06%		
09/29/17	Calamos Market Neutral Income Fund	Chiquito Mexican Grill, Inc.	CMG US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	5,789	1,782,028	1,782,028	0.06%		
09/29/17	Calamos Market Neutral Income Fund	Mosaic Company	MOS US	Common Stocks	Materials	United States Of America (The)	US Dollar	80,052	1,728,323	1,728,323	0.05%		
09/29/17	Calamos Market Neutral Income Fund	Foot Locker, Inc.	FL US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	46,204	1,627,305	1,627,305	0.05%		
09/29/17	Calamos Market Neutral Income Fund	Advanced Micro Devices, Inc.	AMD US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	122,705	1,564,489	1,564,489	0.05%		
09/29/17	Calamos Market Neutral Income Fund	Vornado Realty Trust	VNO US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	19,206	1,476,557	1,476,557	0.05%		
09/29/17	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States Of America (The)	US Dollar	150,000	1,470,000	1,470,000	0.05%		12/29/17
09/29/17	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States Of America (The)	US Dollar	50,000	1,282,500	1,282,500	0.04%		12/29/17
09/29/17	Calamos Market Neutral Income Fund	Facebook, Inc.	FB US	Purchased Options	Information Technology	United States Of America (The)	US Dollar	270,000	1,228,500	1,228,500	0.04%		11/17/17
09/29/17	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States Of America (The)	US Dollar	150,000	1,132,500	1,132,500	0.04%		10/31/17
09/29/17	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States Of America (The)	US Dollar	250,000	1,112,500	1,112,500	0.03%		11/17/17
09/29/17	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States Of America (The)	US Dollar	200,000	990,000	990,000	0.03%		10/16/17
09/29/17	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States Of America (The)	US Dollar	100,000	925,000	925,000	0.03%		12/29/17
09/29/17	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States Of America (The)	US Dollar	250,000	800,000	800,000	0.03%		11/17/17
09/29/17	Calamos Market Neutral Income Fund	Brighthouse Financial, Inc.	BHF US	Common Stocks	Financials	United States Of America (The)	US Dollar	13,141	798,973	798,973	0.03%		
09/29/17	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States Of America (The)	US Dollar	150,000	622,500	622,500	0.02%		10/20/17
09/29/17	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States Of America (The)	US Dollar	100,000	620,000	620,000	0.02%		10/20/17
09/29/17	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States Of America (The)	US Dollar	100,000	620,000	620,000	0.02%		10/20/17
09/29/17	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States Of America (The)	US Dollar	100,000	20,000	20,000	0.00%		10/15/17
09/29/17	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States Of America (The)	US Dollar	450,000	11,250	11,250	0.00%		09/29/17
09/29/17	Calamos Market Neutral Income Fund	Apple, Inc.	APPL US	Purchased Options	Information Technology	United States Of America (The)	US Dollar	125,000	9,375	9,375	0.00%		10/20/17
09/29/17	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States Of America (The)	US Dollar	250,000	6,250	6,250	0.00%		09/29/17
09/29/17	Calamos Market Neutral Income Fund	Apple, Inc.	APPL US	Written Options	Information Technology	United States Of America (The)	US Dollar	(250,000)	(3,750)	(3,750)	0.00%		10/20/17
09/29/17	Calamos Market Neutral Income Fund	CarMax, Inc.	CMAX US	Written Options	Consumer Discretionary	United States Of America (The)	US Dollar	(44,000)	(165,000)	(165,000)	-0.01%		01/19/18
09/29/17	Calamos Market Neutral Income Fund	Facebook, Inc.	FB US	Written Options	Information Technology	United States Of America (The)	US Dollar	(170,000)	(257,850)	(257,850)	-0.01%		11/17/17
09/29/17	Calamos Market Neutral Income Fund	Netflix, Inc.	NFLX US	Written Options	Consumer Discretionary	United States Of America							

## Calamos Funds Portfolio Data as of 9/30/17 (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
09/29/17	Calamos Market Neutral Income Fund	Intel Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	30,000.00	55,164,450	55,164,450	1.73%	3.250%	08/01/39
09/29/17	Calamos Market Neutral Income Fund	Priceline Group, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	25,000.00	48,349,125	48,349,125	1.51%	1.000%	03/15/18
09/29/17	Calamos Market Neutral Income Fund	ServiceNow, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	30,000.00	48,114,150	48,114,150	1.51%		11/01/18
09/29/17	Calamos Market Neutral Income Fund	Take-Two Interactive Software, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	47,438,050	47,438,050	47,438,050	1.49%	1.000%	07/01/18
09/29/17	Calamos Market Neutral Income Fund	TAL Education Group		Convertible Bonds	Consumer Discretionary	China	US Dollar	40,599,221	40,599,221	40,599,221	1.27%	2.500%	05/15/19
09/29/17	Calamos Market Neutral Income Fund	Tesla, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	30,000.00	36,816,900	36,816,900	1.15%	2.375%	03/15/22
09/29/17	Calamos Market Neutral Income Fund	Testa, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	32,500.00	35,622,138	35,622,138	1.15%	1.250%	03/01/21
09/29/17	Calamos Market Neutral Income Fund	Advanced Micro Devices, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	20,000.00	35,679,600	35,679,600	1.12%	2.125%	09/01/26
09/29/17	Calamos Market Neutral Income Fund	Square, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	25,000.00	35,083,625	35,083,625	1.10%	0.375%	03/01/22
09/29/17	Calamos Market Neutral Income Fund	Microchip Technology, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	20,000.00	34,915,500	34,915,500	1.09%	1.625%	02/15/25
09/29/17	Calamos Market Neutral Income Fund	DISH Network Corp.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	30,437,000	34,031,756	34,031,756	1.07%	3.375%	08/15/26
09/29/17	Calamos Market Neutral Income Fund	Protopoint, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	15,000.00	33,437,250	33,437,250	1.05%	1.250%	12/15/18
09/29/17	Calamos Market Neutral Income Fund	Cripic International, Ltd.		Convertible Bonds	Consumer Discretionary	China	US Dollar	27,000.00	32,754,780	32,754,780	1.03%	1.990%	07/01/25
09/29/17	Calamos Market Neutral Income Fund	Workday, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	24,500.00	31,982,200	31,982,200	1.00%	0.750%	07/15/18
03/03/17	Calamos Market Neutral Income Fund	EJLB Cash At Merrill Lynch		Other	Investment Of Cash Collateral For Securities Loaned	Netherlands (The)	Euro Currency	26,614,336	26,614,336	26,614,336	0.98%		
09/29/17	Calamos Market Neutral Income Fund	Bayer Capital Corp., BV		Convertible Bonds	Consumer Discretionary	Netherlands (The)	Euro Currency	24,648,280	29,131,811	29,131,811	0.91%	5.625%	11/22/19
09/29/17	Calamos Market Neutral Income Fund	Microchip Technology, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	19,903.00	24,177,368	24,177,368	0.70%	1.625%	02/15/27
09/29/17	Calamos Market Neutral Income Fund	ON Semiconductor Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	20,000.00	23,234,300	23,234,300	0.73%	1.625%	10/15/23
09/29/17	Calamos Market Neutral Income Fund	Ciena Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	18,900.00	23,000,450	23,000,450	0.72%	3.950%	10/15/18
09/29/17	Calamos Market Neutral Income Fund	Ligand Pharmaceuticals, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	12,500.00	22,798,938	22,798,938	0.71%	0.750%	08/15/19
09/29/17	Calamos Market Neutral Income Fund	Priceline Group, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	15,000.00	21,614,175	21,614,175	0.68%	0.350%	06/15/20
10/20/17	Calamos Market Neutral Income Fund	Metsabuschle, Inc.		Convertible Bonds	Information Technology	Argentina	US Dollar	10,000.00	20,847,150	20,847,150	0.65%		
09/29/17	Calamos Market Neutral Income Fund	SL Green Operating Partnership, LP		Convertible Bonds	Real Estate	United States Of America (The)	US Dollar	15,000.00	19,446,975	19,446,975	0.61%	3.000%	10/15/17
09/29/17	Calamos Market Neutral Income Fund	Allegheny Technologies, Inc.		Convertible Bonds	Materials	United States Of America (The)	US Dollar	10,000.00	18,410,900	18,410,900	0.58%	4.750%	07/01/22
09/29/17	Calamos Market Neutral Income Fund	Chesapeake Energy Corp.		Convertible Bonds	Energy	United States Of America (The)	US Dollar	20,000.00	18,402,200	18,402,200	0.58%	5.500%	09/15/26
11/20/17	Calamos Market Neutral Income Fund	Information Technology		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	17,500.00	18,331,338	18,331,338	0.57%		12/15/23
09/29/17	Calamos Market Neutral Income Fund	RealPage, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	15,000.00	17,479,950	17,479,950	0.55%	1.500%	11/15/22
09/29/17	Calamos Market Neutral Income Fund	Reynold Corp.		Convertible Preferred Stocks	Industrials	United States Of America (The)	US Dollar	300.00	17,463,000	17,463,000	0.55%		
09/29/17	Calamos Market Neutral Income Fund	Becton Dickinson and Company		Convertible Preferred Stocks	Health Care	United States Of America (The)	US Dollar	314,735	17,392,256	17,392,256	0.54%		
09/29/17	Calamos Market Neutral Income Fund	Molina Healthcare, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	17,500.00	17,258,900	17,258,900	0.54%	1.125%	01/15/20
09/29/17	Calamos Market Neutral Income Fund	Vipshop Holdings, Ltd.		Convertible Bonds	Consumer Discretionary	China	US Dollar	17,500.00	17,258,413	17,258,413	0.54%		03/15/19
09/29/17	Calamos Market Neutral Income Fund	Lumentum Holdings, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	15,000.00	17,171,925	17,171,925	0.54%	0.250%	03/15/24
09/29/17	Calamos Market Neutral Income Fund	Insulet Corp.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	15,000.00	16,993,200	16,993,200	0.53%	1.250%	09/15/21
10/01/17	Calamos Market Neutral Income Fund	TTTech Technologies, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	10,000.00	16,922,650	16,922,650	0.53%	1.900%	12/15/20
09/29/17	Calamos Market Neutral Income Fund	Dynegy, Inc.		Convertible Preferred Stocks	Utilities	United States Of America (The)	US Dollar	25,000	16,845,000	16,845,000	0.53%		
09/29/17	Calamos Market Neutral Income Fund	HubSpot, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	15,000.00	16,635,150	16,635,150	0.52%	0.250%	06/01/22
09/29/17	Calamos Market Neutral Income Fund	Silicon Laboratories, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	15,000.00	16,574,925	16,574,925	0.52%	1.375%	03/01/22
09/29/17	Calamos Market Neutral Income Fund	Yahoo!, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	12,500.00	16,270,188	16,270,188	0.51%		12/01/18
09/29/17	Calamos Market Neutral Income Fund	Red Hat, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	10,000.00	15,413,950	15,413,950	0.48%	0.250%	10/01/19
09/29/17	Calamos Market Neutral Income Fund	Herbalife, Ltd.		Convertible Bonds	Consumer Staples	United States Of America (The)	US Dollar	15,000.00	15,036,375	15,036,375	0.47%	2.000%	08/15/19
09/29/17	Calamos Market Neutral Income Fund	Alliance Data Systems Corp.		Convertible Bonds	Corporate Data Systems	United States Of America (The)	US Dollar	14,700.00	14,774,222	14,774,222	0.46%	5.250%	12/01/17
09/29/17	Calamos Market Neutral Income Fund	Palo Alto Networks, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	10,600.00	14,634,865	14,634,865	0.46%	0.700%	07/01/19
09/29/17	Calamos Market Neutral Income Fund	CalAtlantic Group, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	14,436,180	14,436,180	14,436,180	0.45%	1.625%	05/15/18
09/29/17	Calamos Market Neutral Income Fund	NuVasive, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	12,500.00	14,291,313	14,291,313	0.45%	2.250%	03/15/21
09/29/17	Calamos Market Neutral Income Fund	LendingTree, Inc.		Convertible Bonds	Financials	United States Of America (The)	US Dollar	10,676,000	14,178,048	14,178,048	0.44%	0.625%	06/01/22
09/29/17	Calamos Market Neutral Income Fund	Nuance Communications, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	14,000.00	14,095,125	14,095,125	0.44%	1.000%	12/15/35
09/29/17	Calamos Market Neutral Income Fund	Tru Brothers Finance Corp.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	13,760,000	14,033,411	14,033,411	0.44%	4.000%	12/31/18
09/29/17	Calamos Market Neutral Income Fund	Chatterfly, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	14,000.00	13,911,240	13,911,240	0.44%	0.250%	05/15/20
09/29/17	Calamos Market Neutral Income Fund	Conventia Solutions, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	10,000.00	13,795,650	13,795,650	0.43%	1.000%	08/01/18
09/29/17	Calamos Market Neutral Income Fund	Crown Castle International Corp.		Convertible Preferred Stocks	Real Estate	United States Of America (The)	US Dollar	12,856	13,730,208	13,730,208	0.43%		
09/29/17	Calamos Market Neutral Income Fund	Trinity Industries, Inc.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	10,000.00	13,454,350	13,454,350	0.42%	3.875%	06/01/36
09/29/17	Calamos Market Neutral Income Fund	Live Nation Entertainment, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	10,000.00	13,237,800	13,237,800	0.41%	2.500%	05/15/19
09/29/17	Calamos Market Neutral Income Fund	Investec Company		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	12,500.00	13,162,560	13,162,560	0.41%	2.750%	07/15/16/21
09/29/17	Calamos Market Neutral Income Fund	Molina Healthcare, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	10,500.00	13,124,790	13,124,790	0.41%	1.625%	08/15/44
09/29/17	Calamos Market Neutral Income Fund	Greenbrier Companies, Inc.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	9,400.00	13,070,042	13,070,042	0.41%	3.500%	04/01/18
09/29/17	Calamos Market Neutral Income Fund	MTS Systems Corp.		Convertible Preferred Stocks	Information Technology	United States Of America (The)	US Dollar	10,000	12,399,930	12,399,930	0.39%		
09/29/17	Calamos Market Neutral Income Fund	Conversione Ordremand, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	12,000.00	12,315,420	12,315,420	0.38%	1.500%	07/01/19
09/29/17	Calamos Market Neutral Income Fund	Credit Agricole, SA		Convertible Bonds	Financials	France	Euro Currency	12,127,374	14,333,348	14,333,348	0.45%		10/01/18
09/29/17	Calamos Market Neutral Income Fund	NXP Semiconductors, NV		Convertible Bonds	Information Technology	Netherlands (The)	US Dollar	10,000.00	12,106,150	12,106,150	0.38%	1.000%	12/01/19
09/29/17	Calamos Market Neutral Income Fund	Teva Pharmaceutical Industries, Ltd.		Convertible Preferred Stocks	Health Care	Israel	US Dollar	95,000	12,062,400	12,062,400	0.38%		
09/29/17	Calamos Market Neutral Income Fund	Ctrip.com International, Ltd.		Convertible Bonds	Consumer Discretionary	China	US Dollar	10,500.00	11,937,398	11,937,398	0.37%	1.000%	07/01/20
09/29/17	Calamos Market Neutral Income Fund	Rambus, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	10,000.00	11,836,350	11,836,350	0.37%	1.125%	08/15/18
09/29/17	Calamos Market Neutral Income Fund	CSG Systems International, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	11,000.00	11,835,780	11,835,780	0.37%	4.250%	03/15/36
09/29/17	Calamos Market Neutral Income Fund	SINA Corp.		Convertible Bonds	Information Technology	China	US Dollar	10,000.00	11,672,200	11,672,200	0.37%	1.000%	12/01/18
09/29/17	Calamos Market Neutral Income Fund	Citix Systems, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	11,023,850	11,623,850	11,623,850	0.36%	0.500%	04/15/19
09/29/17	Calamos Market Neutral Income Fund	Dexcom, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	12,953.00	11,514,893	11,514,893	0.36%	0.750%	05/15/22
09/29/17	Calamos Market Neutral Income Fund	Southwestern Energy Company		Convertible Preferred Stocks	Energy	United States Of America (The)	US Dollar	800.00	11,408,000	11,408,000	0.36%		
09/29/17	Calamos Market Neutral Income Fund	ATI International Metals, Inc.		Convertible Bonds	Materials	United States Of America (The)	US Dollar	10,000.00	11,158,000	11,158,000	0.35%	1.625%	10/15/19
09/29/17	Calamos Market Neutral Income Fund	Electronics For Imaging, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	10,500.00	10,945,988	10,945,988	0.34%	0.750%	09/01/19
09/29/17	Calamos Market Neutral Income Fund	Wright Medical Group, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	10,000.00	10,823,800	10,823,800	0.34%	2.000%	02/15/20
09/29/17	Calamos Market Neutral Income Fund	Zilog Group, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	10,000.00	10,822,300	10,822,300	0.34%	2.000%	12/01/21
09/29/17	Calamos Market Neutral Income Fund	ONV Systems, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	10,000.00	10,811,350	10,811,350	0.34%	2.250%	09/01/22
09/29/17	Calamos Market Neutral Income												

### Calamos Funds Portfolio Data as of 9/30/17 (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
09/29/17	Calamos Market Neutral Income Fund	Cardtronics, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	8,800,000	8,133,796	8,133,796	0.25%	1.000%	12/01/20
09/29/17	Calamos Market Neutral Income Fund	Innoviva, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	7,500,000	7,905,225	7,905,225	0.25%	2.500%	08/15/25
09/29/17	Calamos Market Neutral Income Fund	TimkenSteel Corp.		Convertible Bonds	Metals & Mining	United States Of America (The)	US Dollar	5,000,000	7,890,325	7,890,325	0.25%	6.000%	06/01/21
09/29/17	Calamos Market Neutral Income Fund	Mariotti Vacations Worldwide Corp.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	7,500,000	7,849,200	7,849,200	0.25%	1.500%	09/15/22
09/29/17	Calamos Market Neutral Income Fund	Rocket Internet, SE		Convertible Bonds	Information Technology	Germany	Euro Currency	7,500,000	7,711,724	9,114,489	0.29%	3.000%	07/22/22
09/29/17	Calamos Market Neutral Income Fund	Rowi Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	7,500,000	7,612,088	7,612,088	0.24%	0.500%	03/01/20
09/29/17	Calamos Market Neutral Income Fund	Quidel Corp.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	5,000,000	7,566,450	7,566,450	0.24%	3.250%	12/15/20
09/29/17	Calamos Market Neutral Income Fund	Aerogel Rocketdyne Holdings, Inc.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	5,000,000	7,432,750	7,432,750	0.23%	2.250%	12/15/23
09/29/17	Calamos Market Neutral Income Fund	Starwood Waypoint Homes		Convertible Bonds	Real Estate	United States Of America (The)	US Dollar	6,000,000	7,394,970	7,394,970	0.23%	3.000%	07/01/19
09/29/17	Calamos Market Neutral Income Fund	Wayfar, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	7,500,000	7,252,950	7,252,950	0.22%	0.375%	09/01/22
09/29/17	Calamos Market Neutral Income Fund	Sanmina Corp.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	7,000,000	7,208,495	7,208,495	0.23%	4.875%	06/01/19
09/29/17	Calamos Market Neutral Income Fund	Lenmar Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	7,000,000	7,127,855	7,127,855	0.22%	4.125%	12/01/18
09/29/17	Calamos Market Neutral Income Fund	Vecco Instruments, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	7,400,000	7,095,971	7,095,971	0.22%	2.700%	01/15/23
09/29/17	Calamos Market Neutral Income Fund	ImmunoSurgics, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	2,500,000	7,064,825	7,064,825	0.22%	4.750%	02/15/20
09/29/17	Calamos Market Neutral Income Fund	DTI Energy Company		Convertible Preferred Stocks	Utilities	United States Of America (The)	US Dollar	130,000	7,047,742	7,047,742	0.22%		
09/29/17	Calamos Market Neutral Income Fund	Belden, Inc.		Convertible Preferred Stocks	Information Technology	United States Of America (The)	US Dollar	65,000	7,023,900	7,023,900	0.22%		
09/29/17	Calamos Market Neutral Income Fund	Pandora Media, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	7,500,000	7,011,825	7,011,825	0.22%	1.750%	12/01/20
09/29/17	Calamos Market Neutral Income Fund	D.R. Horton, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	6,820,000	6,947,159	6,947,159	0.22%	3.750%	03/01/19
09/29/17	Calamos Market Neutral Income Fund	Synaptics, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	2,500,000	6,817,238	6,817,238	0.21%	0.500%	06/15/22
09/29/17	Calamos Market Neutral Income Fund	Horizon Pharma Investment, Ltd.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	7,500,000	6,784,500	6,784,500	0.21%	2.500%	03/15/22
09/29/17	Calamos Market Neutral Income Fund	Europort Worldwide, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,000,000	6,759,425	6,759,425	0.21%	1.500%	10/01/44
09/29/17	Calamos Market Neutral Income Fund	TeraSystems, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,000,000	6,656,575	6,656,575	0.21%	1.250%	12/15/23
09/29/17	Calamos Market Neutral Income Fund	NextEra Energy, Inc.		Convertible Preferred Stocks	Utilities	United States Of America (The)	US Dollar	100,000	6,631,000	6,631,000	0.21%		
09/29/17	Calamos Market Neutral Income Fund	Cypress Semiconductor Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,000,000	6,537,950	6,537,950	0.20%	4.500%	01/15/22
09/15/17	Calamos Market Neutral Income Fund	EUR held as Collateral		Foreign Currency	Other	International	Euro Currency	6,135,066	6,135,066	7,251,037	0.23%		
09/29/17	Calamos Market Neutral Income Fund	Forestar Group, Inc.		Convertible Bonds	Real Estate	United States Of America (The)	US Dollar	6,000,000	6,094,650	6,094,650	0.19%	3.750%	03/01/20
09/29/17	Calamos Market Neutral Income Fund	Inphi Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,000,000	6,082,500	6,082,500	0.19%	1.125%	12/01/20
09/29/17	Calamos Market Neutral Income Fund	iStar, Inc.		Corporate Bonds	Real Estate	United States Of America (The)	US Dollar	6,000,000	6,079,680	6,079,680	0.19%	4.875%	07/01/18
09/29/17	Calamos Market Neutral Income Fund	Restoration Hardware Holdings, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	6,500,000	5,960,760	5,960,760	0.19%	0.010%	06/15/19
09/29/17	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	5,940,075	5,940,075	0.19%	1.000%	09/30/23
09/29/17	Calamos Market Neutral Income Fund	Tutor Perini Corp.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	5,000,000	5,844,125	5,844,125	0.18%	2.875%	06/15/21
09/29/17	Calamos Market Neutral Income Fund	AmTrust Financial Services, Inc.		Convertible Bonds	Financials	United States Of America (The)	US Dollar	7,821,000	5,804,707	5,804,707	0.18%	2.750%	12/15/44
09/29/17	Calamos Market Neutral Income Fund	Meritage Homes Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	5,745,000	5,801,502	5,801,502	0.18%	4.500%	03/01/18
09/29/17	Calamos Market Neutral Income Fund	New Systems, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	4,000,000	5,630,300	5,630,300	0.18%	1.250%	01/15/24
09/29/17	Calamos Market Neutral Income Fund	Flexion Therapeutics, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	5,000,000	5,628,800	5,628,800	0.18%	3.375%	05/01/24
09/29/17	Calamos Market Neutral Income Fund	Starwood Property Trust, Inc.		Convertible Bonds	Real Estate	United States Of America (The)	US Dollar	5,000,000	5,586,650	5,586,650	0.17%	4.000%	01/15/19
09/29/17	Calamos Market Neutral Income Fund	Air Transport Services Group, Inc.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	5,385,000	5,564,051	5,564,051	0.17%	1.125%	10/15/21
09/29/17	Calamos Market Neutral Income Fund	Oxy Petroleum, Inc.		Convertible Bonds	Energy	United States Of America (The)	US Dollar	5,000,000	5,404,075	5,404,075	0.17%	2.625%	09/01/23
09/29/17	Calamos Market Neutral Income Fund	Heritage Insurance Holdings, Inc.		Convertible Bonds	Financials	United States Of America (The)	US Dollar	5,000,000	5,402,275	5,402,275	0.17%	5.875%	08/01/24
09/29/17	Calamos Market Neutral Income Fund	Allscripts Healthcare Solutions, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	5,000,000	5,331,775	5,331,775	0.17%	1.250%	07/01/20
09/29/17	Calamos Market Neutral Income Fund	EnviroNet, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,000,000	5,250,050	5,250,050	0.16%	1.750%	12/15/19
09/29/17	Calamos Market Neutral Income Fund	Horizon Global Corp.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	5,000,000	5,208,175	5,208,175	0.16%	2.750%	07/01/22
09/29/17	Calamos Market Neutral Income Fund	Virtus Investment Partners, Inc.		Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	50,000	5,188,500	5,188,500	0.16%		
09/29/17	Calamos Market Neutral Income Fund	American Airlines Group, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	5,000,000	5,131,075	5,131,075	0.16%	6.125%	06/01/18
09/29/17	Calamos Market Neutral Income Fund	Goldman Sachs IBC, Inc.		Convertible Bonds	Financials	United States Of America (The)	US Dollar	5,000,000	5,125,700	5,125,700	0.16%	0.625%	04/01/22
09/29/17	Calamos Market Neutral Income Fund	Apollo Commercial Real Estate Finance, Inc.		Convertible Bonds	Financials	United States Of America (The)	US Dollar	5,000,000	5,093,750	5,093,750	0.16%	4.750%	08/23/22
09/29/17	Calamos Market Neutral Income Fund	Seagate Technology, PLC		Corporate Bonds	Information Technology	Cayman Islands (The)	US Dollar	5,000,000	5,093,225	5,093,225	0.16%	3.750%	11/15/18
09/29/17	Calamos Market Neutral Income Fund	Radius Health, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	5,000,000	5,072,050	5,072,050	0.16%	3.000%	09/01/24
09/29/17	Calamos Market Neutral Income Fund	Finco, Inc.		Convertible Bonds	Real Estate	United States Of America (The)	US Dollar	5,000,000	5,062,750	5,062,750	0.16%	3.125%	01/15/22
09/29/17	Calamos Market Neutral Income Fund	Vival Solutions, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,000,000	5,034,075	5,034,075	0.16%	1.000%	03/01/24
09/29/17	Calamos Market Neutral Income Fund	Starwood Property Trust, Inc.		Convertible Bonds	Real Estate	United States Of America (The)	US Dollar	5,000,000	5,002,025	5,002,025	0.16%	3.750%	10/15/17
09/29/17	Calamos Market Neutral Income Fund	Redwood Trust, Inc.		Convertible Bonds	Financials	United States Of America (The)	US Dollar	5,000,000	4,982,250	4,982,250	0.16%	4.750%	08/15/23
09/29/17	Calamos Market Neutral Income Fund	American Residential Properties OP, LP		Convertible Bonds	Real Estate	United States Of America (The)	US Dollar	4,000,000	4,982,440	4,982,440	0.16%	3.250%	11/15/18
09/29/17	Calamos Market Neutral Income Fund	Fidelity Prime Money Market Fund - Institutional Class	FMPXX US	Short Term Investments	Other	United States Of America (The)	US Dollar	4,924,916	4,926,886	4,926,886	0.15%		
09/13/17	Calamos Market Neutral Income Fund	Morgan Stanley Institutional Liquidity Funds - Government Portfolio	MVROX US	Short Term Investments	Other	United States Of America (The)	US Dollar	4,926,777	4,926,777	4,926,777	0.15%		
09/29/17	Calamos Market Neutral Income Fund	Pacira Pharmaceuticals, Inc.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	5,000,000	4,874,125	4,874,125	0.15%	2.375%	04/01/22
09/29/17	Calamos Market Neutral Income Fund	FireEye, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,000,000	4,740,275	4,740,275	0.15%	1.000%	06/01/26
09/29/17	Calamos Market Neutral Income Fund	Golar LNG, Ltd.		Convertible Bonds	Energy	Bermuda	US Dollar	5,000,000	4,735,825	4,735,825	0.15%	2.750%	02/15/22
09/29/17	Calamos Market Neutral Income Fund	Continental Airlines 2012-3 Class C Pass Thru Trust		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	4,575,000	4,665,333	4,665,333	0.15%	6.125%	04/29/18
09/29/17	Calamos Market Neutral Income Fund	FireEye, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,000,000	4,660,575	4,660,575	0.15%	1.625%	06/01/26
09/29/17	Calamos Market Neutral Income Fund	NCL Corp., Ltd. - Class C		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	4,170,000	4,287,990	4,287,990	0.13%	4.625%	11/15/20
09/29/17	Calamos Market Neutral Income Fund	Meritor, Inc.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	4,000,000	4,253,000	4,253,000	0.13%	3.250%	10/15/37
09/29/17	Calamos Market Neutral Income Fund	AC FinanceCo, Inc.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	4,000,000	4,174,740	4,174,740	0.13%	0.875%	10/01/22
09/29/17	Calamos Market Neutral Income Fund	EGGOLD Corp.		Convertible Bonds	Materials	Canada	US Dollar	4,000,000	4,145,560	4,145,560	0.13%	3.250%	10/01/18
09/29/17	Calamos Market Neutral Income Fund	Nabors Industries, Inc.		Convertible Bonds	Energy	United States Of America (The)	US Dollar	4,875,000	4,086,678	4,086,678	0.13%	0.750%	09/01/21
09/29/17	Calamos Market Neutral Income Fund	M/J Homes, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	4,000,000	4,055,040	4,055,040	0.13%	3.000%	03/01/18
09/29/17	Calamos Market Neutral Income Fund	Intercept Pharmaceuticals, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	5,000,000	3,899,875	3,899,875	0.12%	3.250%	07/01/23
09/29/17	Calamos Market Neutral Income Fund	Teligent, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	4,000,000	3,863,440	3,863,440	0.12%	3.750%	12/15/19
09/29/17	Calamos Market Neutral Income Fund	Depomed, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	3,713,325	3,713,325	3,713,325	0.12%	2.500%	09/01/21
09/29/17	Calamos Market Neutral Income Fund	Cowen Group, Inc.		Convertible Bonds	Financials	United States Of America (The)	US Dollar	3,500,000	3,687,793	3,687,793	0.12%	3.000%	03/15/19
09/29/17	Calamos Market Neutral Income Fund	Investec Corp.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	3,000,000	3,623,150	3,623,150	0.11%	4.500%	06/01/22
09/29/17	Calamos Market Neutral Income Fund	SEACOR Holdings, Inc.		Convertible Bonds	Energy	United States Of America (The)	US Dollar	4,000,000	3,602,940	3,602,940	0.11%	3.000%	11/15/28
09/29/17	Calamos Market Neutral Income Fund	Kaman Corp.		Convertible Bonds	Industrials								

### Calamos Funds Portfolio Data as of 9/30/17 (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	
09/29/17	Calamos Market Neutral Income Fund	Insulet Corp.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	804,000	1,011,537	1,011,537	0.03%	2.000%	06/15/19	
09/29/17	Calamos Market Neutral Income Fund	PNC Bank NA		Corporate Bonds	Financials	United States Of America (The)	US Dollar	1,000,000	1,002,895	1,002,895	0.03%	1.950%	03/04/19	
09/29/17	Calamos Market Neutral Income Fund	Berishire Hathaway Finance Corp.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	1,000,000	1,001,795	1,001,795	0.03%	1.700%	01/15/19	
09/29/17	Calamos Market Neutral Income Fund	Hyundai Capital America		Corporate Bonds	Financials	United States Of America (The)	US Dollar	1,000,000	1,000,900	1,000,900	0.03%	2.500%	03/18/19	
09/29/17	Calamos Market Neutral Income Fund	PNC Bank NA		Corporate Bonds	Financials	United States Of America (The)	US Dollar	1,000,000	1,000,755	1,000,755	0.03%	1.800%	11/05/18	
09/29/17	Calamos Market Neutral Income Fund	Vipshop Holdings, Ltd.		Purchased Options	Consumer Discretionary	United States Of America (The)	US Dollar	750,000	806,250	806,250	0.03%		01/18/19	
09/29/17	Calamos Market Neutral Income Fund	RH		Purchased Options	Information Technology	United States Of America (The)	US Dollar	50,000	557,500	557,500	0.02%		01/18/19	
09/29/17	Calamos Market Neutral Income Fund	Exxon Mobil Corp.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	500,000	500,680	500,680	0.02%	1.708%	03/01/19	
09/29/17	Calamos Market Neutral Income Fund	Hyundai Capital America		Corporate Bonds	Financials	United States Of America (The)	US Dollar	500,000	495,698	495,698	0.02%	2.000%	07/01/19	
09/29/17	Calamos Market Neutral Income Fund	Teva Pharmaceutical Finance Netherlands III, BV		Corporate Bonds	Health Care	Netherlands (The)	US Dollar	500,000	492,528	492,528	0.02%	1.700%	07/19/19	
09/29/17	Calamos Market Neutral Income Fund	Salesforce.com, Inc.		Purchased Options	Information Technology	United States Of America (The)	US Dollar	300,000	316,500	316,500	0.01%		01/19/18	
09/29/17	Calamos Market Neutral Income Fund	Nabors Industries, Ltd.		Purchased Options	Energy	United States Of America (The)	US Dollar	125,000	254,375	254,375	0.01%		01/18/19	
09/29/17	Calamos Market Neutral Income Fund	Manciner S.p.A.		Purchased Options	Consumer Discretionary	Italy	Euro Currency	250,000	248,375	293,555	0.01%		03/16/18	
09/29/17	Calamos Market Neutral Income Fund	GBP held as Collateral		Foreign Currency		United Kingdom	United Kingdom Sterling	211,002	211,002	282,743	0.01%			
09/29/17	Calamos Market Neutral Income Fund	Vipshop Holdings, Ltd.		Purchased Options	Consumer Discretionary	United States Of America (The)	US Dollar	500,000	125,000	125,000	0.00%		01/19/18	
09/29/17	Calamos Market Neutral Income Fund	Team, Inc.		Purchased Options	Industrials	United States Of America (The)	US Dollar	200,000	65,000	65,000	0.00%		03/16/18	
09/29/17	Calamos Market Neutral Income Fund	Immunomedics, Inc.		Purchased Options	Health Care	United States Of America (The)	US Dollar	300,000	37,500	37,500	0.00%		01/19/18	
09/29/17	Calamos Market Neutral Income Fund	Allergan, PLC		Purchased Options	Health Care	United States Of America (The)	US Dollar	90,000	20,700	20,700	0.00%		01/19/18	
09/29/17	Calamos Market Neutral Income Fund	Testa Motors, Inc.		Purchased Options	Consumer Discretionary	United States Of America (The)	US Dollar	250,000	10,000	10,000	0.00%		01/19/18	
09/29/17	Calamos Market Neutral Income Fund	Calamos Market Neutral Income Fund		Purchased Options	Consumer Discretionary	United States Of America (The)	US Dollar	373,400	5,601	5,601	0.00%		01/19/18	
09/29/17	Calamos Market Neutral Income Fund	Herbalife, Ltd.		Written Options	Consumer Staples	United States Of America (The)	US Dollar	(100,000)	(2,000)	(2,000)	0.00%		10/20/17	
09/29/17	Calamos Market Neutral Income Fund	Oasis Petroleum, Inc.		Written Options	Energy	United States Of America (The)	US Dollar	(97,000)	(97,500)	(97,500)	0.00%		01/19/18	
09/29/17	Calamos Market Neutral Income Fund	Meritor, Inc.		Written Options	Industrials	United States Of America (The)	US Dollar	(30,000)	(115,500)	(115,500)	0.00%		05/18/18	
09/29/17	Calamos Market Neutral Income Fund	Dermira, Inc.		Written Options	Health Care	United States Of America (The)	US Dollar	(40,000)	(142,000)	(142,000)	0.00%		03/16/18	
09/29/17	Calamos Market Neutral Income Fund	NXP Semiconductors, NV		Written Options	Information Technology	United States Of America (The)	US Dollar	(30,000)	(183,000)	(183,000)	-0.01%		01/18/19	
09/29/17	Calamos Market Neutral Income Fund	Nabors Industries, Ltd.		Written Options	Energy	United States Of America (The)	US Dollar	(250,000)	(207,500)	(207,500)	-0.01%		01/18/19	
09/29/17	Calamos Market Neutral Income Fund	Salesforce.com, Inc.		Written Options	Information Technology	United States Of America (The)	US Dollar	(600,000)	(261,000)	(261,000)	-0.01%		01/19/18	
09/29/17	Calamos Market Neutral Income Fund	Vipshop Holdings, Ltd.	VFIS US	Common Stocks Sold Short	Consumer Discretionary	China	US Dollar	(31,000)	(272,490)	(272,490)	-0.01%			
09/29/17	Calamos Market Neutral Income Fund	Radius Health, Inc.		Written Options	Health Care	United States Of America (The)	US Dollar	(80,000)	(296,000)	(296,000)	-0.01%		01/19/18	
09/29/17	Calamos Market Neutral Income Fund	Rocket Internet SE	RKET GR	Common Stocks Sold Short	Information Technology	Germany	Euro Currency	(126,299)	(677,500)	(677,500)	-0.01%			
09/29/17	Calamos Market Neutral Income Fund	Whiting Petroleum Corp.	WLL US	Common Stocks Sold Short	Energy	United States Of America (The)	US Dollar	(67,000)	(365,820)	(365,820)	-0.01%			
09/29/17	Calamos Market Neutral Income Fund	Depomed, Inc.	DEPO US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(67,500)	(390,825)	(390,825)	-0.01%			
09/29/17	Calamos Market Neutral Income Fund	Advanced Micro Devices, Inc.	AMD US	Written Options	Information Technology	United States Of America (The)	US Dollar	(145,300)	(454,070)	(454,070)	-0.01%		01/18/19	
09/29/17	Calamos Market Neutral Income Fund	Broadcom Communications Systems, Inc.	BRCD US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(45,070)	(538,658)	(538,658)	-0.02%			
09/29/17	Calamos Market Neutral Income Fund	Vipshop Holdings, Ltd.		Written Options	Consumer Discretionary	United States Of America (The)	US Dollar	(1,500,000)	(562,500)	(562,500)	-0.02%		01/18/19	
09/29/17	Calamos Market Neutral Income Fund	RH		Written Options	Information Technology	United States Of America (The)	US Dollar	(100,000)	(595,000)	(595,000)	-0.02%		01/18/19	
09/29/17	Calamos Market Neutral Income Fund	Fireeye, Inc.	FEYE US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(39,000)	(654,000)	(654,000)	-0.02%			
09/29/17	Calamos Market Neutral Income Fund	Intercept Pharmaceuticals, Inc.		Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(36,000)	(696,480)	(696,480)	-0.02%			
09/29/17	Calamos Market Neutral Income Fund	SEACOR Holdings, Inc.	COH US	Common Stocks Sold Short	Energy	United States Of America (The)	US Dollar	(16,190)	(746,521)	(746,521)	-0.02%			
09/29/17	Calamos Market Neutral Income Fund	Meritor, Inc.	MTOR US	Common Stocks Sold Short	Industrials	United States Of America (The)	US Dollar	(30,000)	(780,300)	(780,300)	-0.02%			
09/29/17	Calamos Market Neutral Income Fund	Koninklijke Philips, NV	PHIL US	Common Stocks Sold Short	Information Technology	Netherlands (The)	Euro Currency	(398,000)	(858,507)	(858,507)	-0.02%			
09/29/17	Calamos Market Neutral Income Fund	Teligent, Inc.	TLGT US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(140,000)	(939,400)	(939,400)	-0.03%			
09/29/17	Calamos Market Neutral Income Fund	Pretium Resources, Inc.	PVI US	Common Stocks Sold Short	Materials	Canada	US Dollar	(105,500)	(976,930)	(976,930)	-0.03%			
09/29/17	Calamos Market Neutral Income Fund	B2Gold Corp.	BTC US	Common Stocks Sold Short	Materials	Canada	US Dollar	(378,000)	(1,058,400)	(1,058,400)	-0.03%			
09/29/17	Calamos Market Neutral Income Fund	Cardinalis, PLC	CATM US	Common Stocks Sold Short	Information Technology	United Kingdom	United States Of America (The)	US Dollar	(69,399)	(1,127,467)	(1,127,467)	-0.04%		
09/29/17	Calamos Market Neutral Income Fund	Pacira Pharmaceuticals, Inc.	PCCX US	Common Stocks Sold Short	Industrials	United States Of America (The)	US Dollar	(33,500)	(1,252,925)	(1,252,925)	-0.04%			
09/29/17	Calamos Market Neutral Income Fund	Advanced Micro Devices, Inc.		Written Options	Information Technology	United States Of America (The)	US Dollar	(200,000)	(1,275,000)	(1,275,000)	-0.04%		01/18/19	
09/29/17	Calamos Market Neutral Income Fund	CalAmp Corp.	CAMP US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(55,000)	(1,278,750)	(1,278,750)	-0.04%			
09/29/17	Calamos Market Neutral Income Fund	Horizon Pharma, PLC	HZNP US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(1,356,700)	(4,138,684)	(4,138,684)	-0.04%			
09/29/17	Calamos Market Neutral Income Fund	AmTrust Financial Services, Inc.	AFTS US	Common Stocks Sold Short	Financials	United States Of America (The)	US Dollar	(105,400)	(1,418,684)	(1,418,684)	-0.04%			
09/29/17	Calamos Market Neutral Income Fund	Kaman Corp.	KAMN US	Common Stocks Sold Short	Industrials	United States Of America (The)	US Dollar	(1,522,794)	(1,522,794)	(1,522,794)	-0.05%			
09/29/17	Calamos Market Neutral Income Fund	Cowen Group, Inc.	COWN US	Common Stocks Sold Short	Financials	United States Of America (The)	US Dollar	(27,300)	(1,592,655)	(1,592,655)	-0.05%			
09/29/17	Calamos Market Neutral Income Fund	Immunomedics, Inc.	IMMU US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(1,607,700)	(1,592,655)	(1,592,655)	-0.05%			
09/29/17	Calamos Market Neutral Income Fund	IAC/InterActiveCorp	IAC US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(15,500)	(1,822,490)	(1,822,490)	-0.06%			
09/29/17	Calamos Market Neutral Income Fund	Synaptics, Inc.	SYNA US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(46,600)	(1,825,788)	(1,825,788)	-0.06%			
09/29/17	Calamos Market Neutral Income Fund	Golar LNG, Ltd.	GLNG US	Common Stocks Sold Short	Energy	Bermuda	US Dollar	(81,000)	(1,831,410)	(1,831,410)	-0.06%			
09/29/17	Calamos Market Neutral Income Fund	MIRQ Homes, Inc.	MIRQ US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(178,500)	(1,884,465)	(1,884,465)	-0.06%			
09/29/17	Calamos Market Neutral Income Fund	Star, Inc.	STAR US	Common Stocks Sold Short	Real Estate	United States Of America (The)	US Dollar	(160,900)	(1,898,620)	(1,898,620)	-0.06%			
09/29/17	Calamos Market Neutral Income Fund	Infinera Corp.	INFN US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(216,050)	(1,916,364)	(1,916,364)	-0.06%			
09/29/17	Calamos Market Neutral Income Fund	Immunomedics, Inc.		Written Options	Health Care	United States Of America (The)	US Dollar	(300,000)	(1,920,000)	(1,920,000)	-0.06%		01/18/19	
09/29/17	Calamos Market Neutral Income Fund	Veeva Instruments, Inc.	VEEO US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(90,000)	(1,928,000)	(1,928,000)	-0.06%			
09/29/17	Calamos Market Neutral Income Fund	Navistar International Corp.		Written Options	Industrials	United States Of America (The)	US Dollar	(250,000)	(2,037,500)	(2,037,500)	-0.06%		01/18/19	
09/29/17	Calamos Market Neutral Income Fund	Horizon Global Corp.	HZN US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(121,783)	(2,148,252)	(2,148,252)	-0.07%			
09/29/17	Calamos Market Neutral Income Fund	CSOD US		Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(54,400)	(2,209,184)	(2,209,184)	-0.07%			
09/29/17	Calamos Market Neutral Income Fund	Comerstone OrderDemand, Inc.	D US	Common Stocks Sold Short	Utilities	United States Of America (The)	US Dollar	(30,000)	(2,307,900)	(2,307,900)	-0.07%			
09/29/17	Calamos Market Neutral Income Fund	Tivo Corp.	TIVO US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(117,000)	(2,322,450)	(2,322,450)	-0.07%			
09/29/17	Calamos Market Neutral Income Fund	Extra Space Storage, LP	EXR US	Common Stocks Sold Short	Real Estate	United States Of America (The)	US Dollar	(30,000)	(2,397,600)	(2,397,600)	-0.08%			
09/29/17	Calamos Market Neutral Income Fund	Inscare Corp.	IVC US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(153,000)	(2,409,750)	(2,409,750)	-0.08%			
09/29/17	Calamos Market Neutral Income Fund	Wardar, Inc.	W US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(36,000)	(2,426,400)	(2,426,400)	-0.08%			
09/29/17	Calamos Market Neutral Income Fund	Electronics For Imaging, Inc.	EFI US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(60,000)	(2,560,800)	(2,560,800)	-0.08%			
09/29/17	Calamos Market Neutral Income Fund	Shutterstock, Inc.	SFTI US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(53,045)	(2,571,622)	(2,571,622)	-0.08%			
09/29/17	Calamos Market Neutral Income Fund	Eurostars, Inc.	ENI US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(59,000)	(2,598,900)	(2,598,900)	-0.08%			
09/29/17	Calamos Market Neutral Income Fund	Air Transport Services Group, Inc.	ATSG US	Common Stocks Sold Short	Industrials	United States Of America (The)	US Dollar	(116,500)	(2,835,610)	(2,835,610)	-0.09%			
09/29/17	Calamos Market Neutral Income Fund	DexCom, Inc.	DXXM US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(60,000)	(2,935,500)	(2,935,500)	-0.09%			
09/29/17	Calamos Market Neutral Income Fund	Allscripts Healthcare Solutions, Inc.	MDRX US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(210,000)	(2,988,300)	(2,988,300)	-0.09%			
09/29/17	Calamos Market Neutral Income Fund	Manciner S.p.A.	MCSM IM	Common Stocks Sold Short	Consumer Discretionary	Italy	Euro Currency	(125,000)	(3,054,338)	(3,054,338)	-0.11%			
09/29/17	Calamos Market Neutral Income Fund	Tutor Perini Corp.	TPC US	Common Stocks Sold Short	Industrials	United States Of America (The)	US Dollar	(117,000)	(3,322,800)	(3,322,800)	-0.10%			
09/29/17	Calamos Market Neutral Income Fund	Mariott Vacations Worldwide Corp.	VAC US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(3,337,404						

### Calamos Funds Portfolio Data as of 9/30/17 (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. Portfolios 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
09/29/17	Calamos Market Neutral Income Fund	Nuance Communications, Inc.	NUAN US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(339,700)	(5,340,084)	(5,340,084)	-0.17%		
09/29/17	Calamos Market Neutral Income Fund	View Solutions, Inc.	VWV US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(569,600)	(5,388,416)	(5,388,416)	-0.17%		
09/29/17	Calamos Market Neutral Income Fund	Dermira, Inc.	DERM US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(200,000)	(5,400,000)	(5,400,000)	-0.17%		
09/29/17	Calamos Market Neutral Income Fund	Neurocrine Biosciences, Inc.	NBRX US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(88,371)	(5,415,375)	(5,415,375)	-0.17%		
09/29/17	Calamos Market Neutral Income Fund	NXP Semiconductors, NV	NXPX US	Common Stocks Sold Short	Information Technology	Netherlands (The)	US Dollar	(48,773)	(5,515,739)	(5,515,739)	-0.17%		
09/29/17	Calamos Market Neutral Income Fund	Euronet Worldwide, Inc.	EEFT US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(58,700)	(5,564,173)	(5,564,173)	-0.17%		
09/29/17	Calamos Market Neutral Income Fund	TimkenSteel Corp.	TMTST US	Common Stocks Sold Short	Materials	United States Of America (The)	US Dollar	(340,000)	(5,610,000)	(5,610,000)	-0.18%		
09/29/17	Calamos Market Neutral Income Fund	NextEra Energy, Inc.	NEE US	Common Stocks Sold Short	Utilities	United States Of America (The)	US Dollar	(39,000)	(5,715,450)	(5,715,450)	-0.18%		
09/29/17	Calamos Market Neutral Income Fund	Quidel Corp.	QDEL US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(130,973)	(5,744,476)	(5,744,476)	-0.18%		
09/29/17	Calamos Market Neutral Income Fund	Aerogel Rocketdyne Holdings, Inc.	AJRD US	Common Stocks Sold Short	Industrials	United States Of America (The)	US Dollar	(165,659)	(5,799,722)	(5,799,722)	-0.18%		
09/29/17	Calamos Market Neutral Income Fund	OSI Systems, Inc.	OSIS US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(64,800)	(5,920,776)	(5,920,776)	-0.19%		
09/29/17	Calamos Market Neutral Income Fund	Southwestern Energy Company	SWN US	Common Stocks Sold Short	Energy	United States Of America (The)	US Dollar	(985,318)	(6,020,293)	(6,020,293)	-0.19%		
09/29/17	Calamos Market Neutral Income Fund	Belden, Inc.	BDC US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(75,000)	(6,039,750)	(6,039,750)	-0.19%		
09/29/17	Calamos Market Neutral Income Fund	Teva Pharmaceutical Industries, Ltd.	TEVA US	Common Stocks Sold Short	Health Care	Israel	US Dollar	(345,300)	(6,094,800)	(6,094,800)	-0.19%		
09/29/17	Calamos Market Neutral Income Fund	Irowood Pharmaceuticals, Inc.	IRWD US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(402,000)	(6,339,540)	(6,339,540)	-0.20%		
09/29/17	Calamos Market Neutral Income Fund	SINA Corp.	SINA US	Common Stocks Sold Short	Information Technology	China	US Dollar	(58,719)	(6,732,133)	(6,732,133)	-0.21%		
09/29/17	Calamos Market Neutral Income Fund	Renewable Energy Group, Inc.	RENE US	Common Stocks Sold Short	Energy	United States Of America (The)	US Dollar	(585,000)	(7,107,750)	(7,107,750)	-0.22%		
09/29/17	Calamos Market Neutral Income Fund	Ciris Systems, Inc.	CTIS US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(93,866)	(7,210,786)	(7,210,786)	-0.23%		
09/29/17	Calamos Market Neutral Income Fund	Nuvia Inc.	NVUA US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(135,500)	(7,514,830)	(7,514,830)	-0.24%		
09/29/17	Calamos Market Neutral Income Fund	Emergent Biosolutions, Inc.	EBUS US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(190,000)	(7,685,500)	(7,685,500)	-0.24%		
09/29/17	Calamos Market Neutral Income Fund	Eurazeo, SA	RF FP	Common Stocks Sold Short	Financials	France	Euro Currency	(103,000)	(7,789,471)	(9,206,379)	-0.29%		
09/29/17	Calamos Market Neutral Income Fund	Silicon Laboratories, Inc.	SLAB US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(100,000)	(8,037,940)	(8,037,940)	-0.25%		
09/29/17	Calamos Market Neutral Income Fund	Rambus, Inc.	RMBUS US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(624,000)	(8,330,400)	(8,330,400)	-0.26%		
09/29/17	Calamos Market Neutral Income Fund	SL Green Realty Corp.	SLG US	Common Stocks Sold Short	Real Estate	United States Of America (The)	US Dollar	(8,760,431)	(8,760,431)	(8,760,431)	-0.27%		
09/29/17	Calamos Market Neutral Income Fund	Anglo American, PLC	AA LN	Common Stocks Sold Short	Materials	United Kingdom	Pound Sterling	(665,000)	(8,922,155)	(11,955,629)	-0.37%		
09/29/17	Calamos Market Neutral Income Fund	Crown Castle International Corp.	CCI US	Common Stocks Sold Short	Real Estate	United States Of America (The)	US Dollar	(90,200)	(8,998,200)	(8,998,200)	-0.28%		
09/29/17	Calamos Market Neutral Income Fund	HubSpot, Inc.	HUBS US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(112,000)	(9,413,600)	(9,413,600)	-0.29%		
09/29/17	Calamos Market Neutral Income Fund	Starwood Waypoint Homes REIT	SFR US	Common Stocks Sold Short	Real Estate	United States Of America (The)	US Dollar	(278,500)	(10,129,045)	(10,129,045)	-0.32%		
09/29/17	Calamos Market Neutral Income Fund	Live Nation Entertainment, Inc.	LYV US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(233,400)	(10,164,570)	(10,164,570)	-0.32%		
09/29/17	Calamos Market Neutral Income Fund	MFS Systems Corp.	MFSX US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(190,500)	(10,182,225)	(10,182,225)	-0.32%		
09/29/17	Calamos Market Neutral Income Fund	RealPage, Inc.	RP US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(257,500)	(10,274,250)	(10,274,250)	-0.32%		
09/29/17	Calamos Market Neutral Income Fund	Trinity Industries, Inc.	TRIN US	Common Stocks Sold Short	Industrials	United States Of America (The)	US Dollar	(325,000)	(10,367,500)	(10,367,500)	-0.32%		
09/29/17	Calamos Market Neutral Income Fund	Insulet Corp.	PODD US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(194,100)	(10,691,028)	(10,691,028)	-0.33%		
09/29/17	Calamos Market Neutral Income Fund	LendingTree, Inc.	TREE US	Common Stocks Sold Short	Financials	United States Of America (The)	US Dollar	(64,000)	(10,795,800)	(10,795,800)	-0.34%		
09/29/17	Calamos Market Neutral Income Fund	Lumentum Holdings, Inc.	LITE US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(200,000)	(10,870,000)	(10,870,000)	-0.34%		
09/29/17	Calamos Market Neutral Income Fund	Greenbrier Companies, Inc.	GRBS US	Common Stocks Sold Short	Industrials	United States Of America (The)	US Dollar	(233,677)	(11,251,548)	(11,251,548)	-0.35%		
09/29/17	Calamos Market Neutral Income Fund	Medidata Solutions, Inc.	MDSO US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(145,000)	(11,318,700)	(11,318,700)	-0.35%		
09/29/17	Calamos Market Neutral Income Fund	Callitronic Group, Inc.	CALL US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(312,001)	(11,428,937)	(11,428,937)	-0.36%		
09/29/17	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)	(11,772,970)	(11,772,970)	-0.37%		
09/29/17	Calamos Market Neutral Income Fund	Altaba, Inc.	AABA US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(180,200)	(11,936,448)	(11,936,448)	-0.37%		
09/29/17	Calamos Market Neutral Income Fund	Dynegy, Inc.	DYNS US	Common Stocks Sold Short	Utilities	United States Of America (The)	US Dollar	(1,240,000)	(12,139,600)	(12,139,600)	-0.38%		
09/29/17	Calamos Market Neutral Income Fund	ON Semiconductor Corp.	ON US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(665,000)	(12,282,550)	(12,282,550)	-0.38%		
09/29/17	Calamos Market Neutral Income Fund	Becton Dickinson and Company	BDO US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(65,000)	(12,736,750)	(12,736,750)	-0.40%		
09/29/17	Calamos Market Neutral Income Fund	Medicines Company	MDCO US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(347,000)	(12,852,880)	(12,852,880)	-0.40%		
09/29/17	Calamos Market Neutral Income Fund	Wright Medical Group, NV	WMGI US	Common Stocks Sold Short	Health Care	Netherlands (The)	US Dollar	(520,717)	(13,470,949)	(13,470,949)	-0.42%		
09/29/17	Calamos Market Neutral Income Fund	Bernard Corp.	BNM US	Common Stocks Sold Short	Industrials	United States Of America (The)	US Dollar	(535,000)	(13,594,350)	(13,594,350)	-0.43%		
09/29/17	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)	(13,857,500)	(13,857,500)	-0.43%		
09/29/17	Calamos Market Neutral Income Fund	TTM Technologies, Inc.	TTM US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(926,000)	(14,232,620)	(14,232,620)	-0.45%		
09/29/17	Calamos Market Neutral Income Fund	Ciena Corp.	CEN US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(662,400)	(14,552,928)	(14,552,928)	-0.46%		
09/29/17	Calamos Market Neutral Income Fund	Allegheny Technologies, Inc.	ATI US	Common Stocks Sold Short	Materials	United States Of America (The)	US Dollar	(642,000)	(15,343,800)	(15,343,800)	-0.48%		
09/29/17	Calamos Market Neutral Income Fund	Bayer, AG	BAYN GR	Common Stocks Sold Short	Health Care	Germany	Euro Currency	(169,000)	(19,532,926)	(23,085,972)	-0.72%		
09/29/17	Calamos Market Neutral Income Fund	MercadoLibre, Inc.	MELI US	Common Stocks Sold Short	Information Technology	Argentina	US Dollar	(77,700)	(20,118,861)	(20,118,861)	-0.63%		
09/29/17	Calamos Market Neutral Income Fund	DISH Network Corp.	DISH US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(388,000)	(21,041,240)	(21,041,240)	-0.65%		
09/29/17	Calamos Market Neutral Income Fund	Ligand Pharmaceuticals, Inc.	LIGD US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(156,700)	(21,334,705)	(21,334,705)	-0.67%		
09/29/17	Calamos Market Neutral Income Fund	Molina Healthcare, Inc.	MOH US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(351,100)	(24,141,636)	(24,141,636)	-0.76%		
09/29/17	Calamos Market Neutral Income Fund	Ctrip.com International, Inc.	CTRP US	Common Stocks Sold Short	Consumer Discretionary	China	US Dollar	(471,747)	(24,879,937)	(24,879,937)	-0.78%		
09/29/17	Calamos Market Neutral Income Fund	Square, Inc.	SQ US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(887,200)	(25,560,232)	(25,560,232)	-0.80%		
09/29/17	Calamos Market Neutral Income Fund	Advanced Micro Devices, Inc.	AMD US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(2,202,100)	(28,076,775)	(28,076,775)	-0.88%		
09/29/17	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)	(31,638,078)	(31,638,078)	-0.99%		
09/29/17	Calamos Market Neutral Income Fund	Prologis, Inc.	PLDT US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(377,300)	(32,908,106)	(32,908,106)	-1.03%		
09/29/17	Calamos Market Neutral Income Fund	TAL Education Group	TAL US	Common Stocks Sold Short	Consumer Discretionary	China	US Dollar	(1,203,222)	(40,560,614)	(40,560,614)	-1.27%		
09/29/17	Calamos Market Neutral Income Fund	ServiceNow, Inc.	NOW US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(371,100)	(43,615,383)	(43,615,383)	-1.37%		
09/29/17	Calamos Market Neutral Income Fund	Take Two Interactive Software, Inc.	TWOW US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(455,500)	(46,565,765)	(46,565,765)	-1.46%		
09/29/17	Calamos Market Neutral Income Fund	Intel Corp.	INTC US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(1,275,500)	(48,571,040)	(48,571,040)	-1.52%		
09/29/17	Calamos Market Neutral Income Fund	Tesla Motors, Inc.	TSLA US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(151,094)	(51,538,163)	(51,538,163)	-1.61%		
09/29/17	Calamos Market Neutral Income Fund	Salesforce.com, Inc.	CRM US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(663,909)	(62,022,379)	(62,022,379)	-1.94%		
09/29/17	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)	(64,444,864)	(64,444,864)	-2.02%		
09/29/17	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)	(72,991,140)	(72,991,140)	-2.29%		
09/29/17	Calamos Market Neutral Income Fund	Micron Technology, Inc.	MU US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(1,986,300)	(78,121,179)	(78,121,179)	-2.45%		
09/29/17	Calamos Market Neutral Income Fund	Alibaba Group Holding, Ltd.	BABA US	Common Stocks Sold Short	Information Technology	China	US Dollar	(530,000)	(91,536,300)	(91,536,300)	-2.87%		