Calamos Funds Portfolio Data as of 04/30/16 (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.

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
04/29/16	Calamos Convertible and High Income Fund	Tesla Motors, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	21,875,000	20,118,766	20,118,766	1.75%	1.250%	03/01/21
04/29/16	Calamos Convertible and High Income Fund	Priceline Group, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	14,000,000	17,123,890	17,123,890	1.49%	0.350%	06/15/20
04/29/16	Calamos Convertible and High Income Fund	Liberty Interactive, LLC (Time Warner Cable, Inc., Time Warner, Inc		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	7,156,000	12,339,628	12,339,628	1.07%	0.750%	03/30/43
04/29/16	Calamos Convertible and High Income Fund	Jarden Corp.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	9,000,000	11,653,290	11,653,290	1.01%	1.125%	03/15/34
04/29/16	Calamos Convertible and High Income Fund	Jarden Corp.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	6,800,000	10,703,200	10,703,200	0.93%	1.500%	06/15/19
04/29/16	Calamos Convertible and High Income Fund	Liberty Media Corp.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	9,499,000	9,564,828	9,564,828	0.83%	1.375%	10/15/23
04/29/16	Calamos Convertible and High Income Fund	CalAtlantic Group, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	7,900,000	8,281,807	8,281,807	0.72%	1.250%	08/01/32
04/29/16	Calamos Convertible and High Income Fund	Ctrip.com International, Ltd.		Convertible Bonds	Consumer Discretionary	China	US Dollar	3,500,000	3,849,580	3,849,580	0.33%	1.000%	07/01/20
04/29/16	Calamos Convertible and High Income Fund	Priceline Group, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,700,000	3,824,320	3,824,320	0.33%	0.900%	09/15/21
04/29/16	Calamos Convertible and High Income Fund	Fiat Chrysler Automobiles, NV		Convertible Preferred Stocks	Consumer Discretionary	United Kingdom	US Dollar	10,130,000	7,325,459	7,325,459	0.64%	7.875%	12/15/16
04/29/16	Calamos Convertible and High Income Fund	Cooper Tire & Rubber Company		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	6,833,000	7,815,244	7,815,244	0.68%	8.000%	12/15/19
04/29/16	Calamos Convertible and High Income Fund	DISH DBS Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	6,500,000	7,190,625	7,190,625	0.63%	7.875%	09/01/19
04/29/16	Calamos Convertible and High Income Fund	CalAtlantic Group, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	6,000,000	6,648,750	6,648,750	0.58%	6.625%	05/01/20
04/29/16	Calamos Convertible and High Income Fund	Hasbro, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	5,500,000	6,338,173	6,338,173	0.55%	6.600%	07/15/28
04/29/16	Calamos Convertible and High Income Fund	Dana Holding Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	6,048,000	6,271,020	6,271,020	0.55%	6.750%	02/15/21
04/29/16	Calamos Convertible and High Income Fund	Toll Brothers Finance Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	5,051,000	5,303,550	5,303,550	0.46%	5.625%	01/15/24
04/29/16	Calamos Convertible and High Income Fund	Dufry Finance, SCA		Corporate Bonds	Consumer Discretionary	Luxembourg	US Dollar	4,900,000	5,102,125	5,102,125	0.44%	5.500%	10/15/20
04/29/16	Calamos Convertible and High Income Fund	Service Corp. International		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	4,250,000	5,022,969	5,022,969	0.44%	7.500%	04/01/27
04/29/16	Calamos Convertible and High Income Fund	Meritage Homes Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	4,100,000	4,428,000	4,428,000	0.38%	7.150%	04/15/20
04/29/16	Calamos Convertible and High Income Fund	Sirius XM Radio, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,750,000	3,970,313	3,970,313	0.35%	6.000%	07/15/24
04/29/16	Calamos Convertible and High Income Fund	Royal Caribbean Cruises, Ltd.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,005,000	3,467,019	3,467,019	0.30%	7.500%	10/15/27
04/29/16	Calamos Convertible and High Income Fund	Time, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,600,000	3,462,750	3,462,750	0.30%	5.750%	04/15/22
04/29/16	Calamos Convertible and High Income Fund	Netflix, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,255,000	3,450,300	3,450,300	0.30%	5.375%	02/01/21
04/29/16	Calamos Convertible and High Income Fund	Numericable-SFR SAS		Corporate Bonds	Consumer Discretionary	France	US Dollar	3,400,000	3,425,500	3,425,500	0.30%	6.000%	05/15/22
04/29/16	Calamos Convertible and High Income Fund	Six Flags Entertainment Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,280,000	3,400,950	3,400,950	0.30%	5.250%	01/15/21
04/29/16	Calamos Convertible and High Income Fund	CCO Holdings, LLC / CCO Holdings Capital Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,158,000	3,355,375	3,355,375	0.29%	6.625%	01/31/22
04/29/16	Calamos Convertible and High Income Fund	L Brands, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,000,000	3,255,000	3,255,000	0.28%	7.600%	07/15/37
04/29/16	Calamos Convertible and High Income Fund	Taylor Morrison Communities, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,222,000	3,222,000	3,222,000	0.28%	5.250%	04/15/21
04/29/16	Calamos Convertible and High Income Fund	CCO Safari II, LLC		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	2,750,000	2,963,125	2,963,125	0.26%	4.908%	07/23/25
04/29/16	Calamos Convertible and High Income Fund	ZF North America Capital, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	2,850,000	2,887,406	2,887,406	0.25%	4.750%	04/29/25
04/29/16	Calamos Convertible and High Income Fund	Golden Nugget Escrow, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	2,761,000	2,867,989	2,867,989	0.25%	8.500%	12/01/21
04/29/16	Calamos Convertible and High Income Fund	Penske Automotive Group, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	2,800,000	2,826,250	2,826,250	0.25%	5.375%	12/01/24
04/29/16	Calamos Convertible and High Income Fund	Reliance Intermediate Holdings, LP		Corporate Bonds	Consumer Discretionary	Canada	US Dollar	2,270,000	2,376,406	2,376,406	0.21%	6.500%	04/01/23
04/29/16	Calamos Convertible and High Income Fund	Meritage Homes Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	2,185,000	2,358,434	2,358,434	0.21%	7.000%	04/01/22
04/29/16	Calamos Convertible and High Income Fund	Century Communities, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	2,201,000	2,148,726	2,148,726	0.19%	6.875%	05/15/22
04/29/16	Calamos Convertible and High Income Fund	Altice Luxembourg, SA		Corporate Bonds	Consumer Discretionary	Luxembourg	US Dollar	1,800,000	1,802,250	1,802,250	0.16%	7.750%	05/15/22
04/29/16	Calamos Convertible and High Income Fund	GameStop Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,800,000	1,755,000	1,755,000	0.15%	5.500%	10/01/19
04/29/16	Calamos Convertible and High Income Fund	CalAtlantic Group, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,680,000	1,731,450	1,731,450	0.15%	5.375%	10/01/22
04/29/16	Calamos Convertible and High Income Fund	Liberty Interactive, LLC		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,645,000	1,727,250	1,727,250	0.15%	8.250%	02/01/30
04/29/16	Calamos Convertible and High Income Fund	Sally Holdings, LLC / Sally Capital, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,572,000	1,686,953	1,686,953	0.15%	5.625%	12/01/25
04/29/16	Calamos Convertible and High Income Fund	GameStop Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,610,000	1,583,838	1,583,838	0.14%	6.750%	03/15/21
04/29/16	Calamos Convertible and High Income Fund	ZF North America Capital, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,535,000	1,572,416	1,572,416	0.14%	4.500%	04/29/22
04/29/16	Calamos Convertible and High Income Fund	L Brands, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,300,000	1,430,000	1,430,000	0.12%	6.875%	11/01/35
04/29/16	Calamos Convertible and High Income Fund	Numericable-SFR, SA		Corporate Bonds	Consumer Discretionary	France	US Dollar	1,400,000	1,424,500	1,424,500	0.12%	7.375%	05/01/26
04/29/16	Calamos Convertible and High Income Fund	Toll Brothers Finance Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,350,000	1,401,469	1,401,469	0.12%	4.000%	12/31/18
04/29/16	Calamos Convertible and High Income Fund	L Brands, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	865,000	902,303	902,303	0.08%	6.950%	03/01/33
04/29/16	Calamos Convertible and High Income Fund	Argos Merger Sub, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	700,000	715,313	715,313	0.06%	7.125%	03/15/23
04/29/16	Calamos Convertible and High Income Fund	Goodyear Tire & Rubber Company		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	680,000	705,925	705,925	0.06%	5.125%	11/15/23
04/29/16	Calamos Convertible and High Income Fund	Service Corp. International		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	475,000	506,172	506,172	0.04%	5.375%	05/15/24
04/29/16	Calamos Convertible and High Income Fund	Tyson Foods, Inc.		Convertible Preferred Stocks	Consumer Staples	United States Of America (The)	US Dollar	150,000	10,941,000	10,941,000	0.95%		
04/29/16	Calamos Convertible and High Income Fund	Bunge, Ltd.		Convertible Preferred Stocks	Consumer Staples	United States Of America (The)	US Dollar	62,000	5,704,000	5,704,000	0.50%		
04/29/16	Calamos Convertible and High Income Fund	Post Holdings, Inc.		Convertible Preferred Stocks	Consumer Staples	United States Of America (The)	US Dollar	34,250	4,483,839	4,483,839	0.39%		
04/29/16	Calamos Convertible and High Income Fund	JBS USA, LLC		Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	6,575,000	6,768,141	6,768,141	0.59%	7.250%	06/01/21
04/29/16	Calamos Convertible and High Income Fund	Land O'Lakes, Inc.		Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	6,000,000	6,390,000	6,390,000	0.56%	6.000%	11/15/22
04/29/16	Calamos Convertible and High Income Fund	Fidelity & Guaranty Life Holdings, Inc.		Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	4,100,000	4,128,188	4,128,188	0.36%	6.375%	04/01/21
04/29/16	Calamos Convertible and High Income Fund	Smithfield Foods, Inc.		Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	3,600,000	3,800,250	3,800,250	0.33%	6.625%	08/15/22
04/29/16	Calamos Convertible and High Income Fund	Alphabet Holding Company, Inc.		Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	2,600,000	2,631,109	2,631,109	0.23%	7.750%	11/01/17
04/29/16	Calamos Convertible and High Income Fund	Pomegranate Merger Sub		Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	2,400,000	2,368,500	2,368,500	0.21%	9.750%	05/01/23
04/29/16	Calamos Convertible and High Income Fund	Post Holdings, Inc.		Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	2,238,000	2,362,489	2,362,489	0.21%	7.375%	02/15/22
04/29/16	Calamos Convertible and High Income Fund	NBTY, Inc.		Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	1,226,000	1,247,455	1,247,455	0.11%	7.625%	05/15/21
04/29/16	Calamos Convertible and High Income Fund	Post Holdings, Inc.		Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	820,000	895,338	895,338	0.08%	7.750%	03/15/24
04/29/16	Calamos Convertible and High Income Fund	Hess Corp.		Convertible Preferred Stocks	Energy	United States Of America (The)	US Dollar	129,275	9,827,486	9,827,486	0.85%		
04/29/16	Calamos Convertible and High Income Fund	WPX Energy, Inc.		Convertible Preferred Stocks	Energy	United States Of America (The)	US Dollar	80,500	3,805,235	3,805,235	0.33%		
04/29/16	Calamos Convertible and High Income Fund	Southwestern Energy Company		Convertible Preferred Stocks	Energy	United States Of America (The)	US Dollar	76,400	2,421,116	2,421,116	0.21%		
04/29/16	Calamos Convertible and High Income Fund	Cimarex Energy Company		Corporate Bonds	Energy	United States Of America (The)	US Dollar	6,940,000	7,320,520	7,320,520	0.64%	5.875%	05/01/22
04/29/16	Calamos Convertible and High Income Fund	Laredo Petroleum, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	6,500,000	6,390,313	6,390,313	0.56%	7.375%	05/01/22
04/29/16	Calamos Convertible and High Income Fund	SEACOR Holdings, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	6,500,000	6,045,000	6,045,000	0.53%	7.375%	10/01/19
04/29/16	Calamos Convertible and High Income Fund	Carrizo Oil & Gas, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	4,900,000	4,967,375	4,967,375	0.43%	7.500%	09/15/20
04/29/16	Calamos Convertible and High Income Fund	Oasis Petroleum, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	4,660,000	4,260,988	4,260,988	0.37%	6.500%	11/01/21
04/29/16	Calamos Convertible and High Income Fund	Drill Rigs Holdings, Inc.		Corporate Bonds	Energy	Cyprus	US Dollar	6,122,000	3,795,640	3,795,640	0.33%	6.500%	10/01/17
04/29/16	Calamos Convertible and High Income Fund	MPLX, LP		Corporate Bonds	Energy	United States Of America (The)	US Dollar	3,430,000	3,319,948	3,319,948	0.29%	4.875%	06/01/25
04/29/16	Calamos Convertible and High Income Fund	Trinidad Drilling, Ltd.		Corporate Bonds	Energy	Canada	US Dollar	4,051,000	3,306,629	3,306,629	0.29%	7.875%	01/15/19
04/29/16	Calamos Convertible and High Income Fund	Western Refining, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	3,110,000	2,894,244	2,894,244	0.25%	6.250%	04/01/21
04/29/16	Calamos Convertible and High Income Fund	Gulfport Energy Corp.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	2,795,000	2,835,178	2,835,178	0.25%	7.750%	11/01/20
04/29/16	Calamos Convertible and High Income Fund	SM Energy Company		Corporate Bonds	Energy	United States Of America (The)	US Dollar	2,916,000	2,697,300	2,697,300	0.23%	6.500%	11/15/21
04/29/16	Calamos Convertible and High Income Fund	Gulfmark Offshore, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	5,600,000	2,562,000	2,562,000	0.22%	6.375%	03/15/22
04/29/16	Calamos Convertible and High Income Fund	Atwood Oceanics, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	3,732,000	2,474,783	2,474,783	0.22%	6.500%	02/01/20
04/29/16	Calamos Convertible and High Income Fund	Calumet Specialty Products Partners, LP		Corporate Bonds	Energy	United States Of America (The)	US Dollar	3,300,000	2,219,250	2,219,250	0.19%	7.625%	01/15/22
04/29/16	Calamos Convertible and High Income Fund	Petroleum Geo-Services, ASA		Corporate Bonds	Energy	Norway	US Dollar	2,782,000	2,102,149	2,102,149	0.18%	7.375%	12/15/18
04/29/16	Calamos Convertible and High Income Fund	Blue Racer Midstream, LLC / Blue Racer Finance Corp.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	2,270,000	2,003,275	2,003,275	0.17%	6.125%	11/15/22
04/29/16	Calamos Convertible and High Income Fund	Energy Transfer Equity, LP		Corporate Bonds	Energy	United States Of America (The)	US Dollar	2,100,000	1,964,813	1,964,813	0.17%	5.875%	01/15/24
04/29/16	Calamos Convertible and High Income Fund	Calfrac Holdings, LP		Corporate Bonds	Energy	United States Of America (The)	US Dollar	3,250,000	1,625,000	1,625,000	0.14%	7.500%	12/01/20
04/29/16	Calamos Convertible and High Income Fund	Carrizo Oil & Gas, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,550,000	1,499,625	1,499,625	0.13%	6.250%	04/15/23
04/29/16	Calamos Convertible and High Income Fund	Oasis Petroleum, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,500,000	1,348,125	1,348,125	0.12%	6.875%	01/15/23
04/29/16	Calamos Convertible and High Income Fund	W&T Offshore, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	7,721,000	1,269,139	1,269,139	0.11%	8.500%	06/15/19
04/29/16	Calamos Convertible and High Income Fund	Bonanza Creek Energy, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	3,000,000	1,181,250	1,181,250	0.10%	6.750%	04/15/21
04/29/16	Calamos Convertible and High Income Fund	Bill Barrett Corp.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,535,000	1,126,306	1,126,306	0.10%	7.000%	10/15/22
04/29/16	Calamos Convertible and High Income Fund	Rice Energy, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	846,000	856,046	856,046	0.07%	7.250%	05/01/23
04/29/16	Calamos Convertible and High Income Fund	Pacific Drilling, SA		Corporate Bonds	Energy	United States Of America (The)	US Dollar	2,570,000	783,850	783,850	0.07%	5.375%	06/01/20
04/29/16	Calamos Convertible and High Income Fund	Energy Transfer Equity, LP		Corporate Bonds	Energy	United States Of America (The)	US Dollar	890,000	768,181	768,181	0.07%	5.500%	06/01/27
04/29/16	Calamos Convertible and High Income Fund	Calumet Specialty Products Partners, LP		Corporate Bonds	Energy	United States Of America (The)	US Dollar	819,000	568,181	568,181	0.05%	6.500%	04/15/21
04/29/16	Calamos Convertible and High Income Fund	American International Group, Inc.	AIG US	Common Stocks	Financials	United States Of America (The)	US Dollar	17,300	965,686	965,686	0.08%		

04/29/16	Calamos Convertible and High Income Fund	Ares Capital Corp.		Convertible Bonds	Financials	United States Of America (The)	US Dollar	8,200,000	8,545,917	8,545,917	0.74%	4.750%	01/15/18
04/29/16	Calamos Convertible and High Income Fund	Spirit Realty Capital, Inc.		Convertible Bonds	Financials	United States Of America (The)	US Dollar	4,800,000	5,037,888	5,037,888	0.44%	2.875%	05/15/19
04/29/16	Calamos Convertible and High Income Fund	Starwood Property Trust, Inc.		Convertible Bonds	Financials	United States Of America (The)	US Dollar	4,600,000	4,687,193	4,687,193	0.41%	4.550%	03/01/18
04/29/16	Calamos Convertible and High Income Fund	Colony Starwood Homes		Convertible Bonds	Financials	United States Of America (The)	US Dollar	4,000,000	3,998,460	3,998,460	0.35%	3.000%	07/01/19
04/29/16	Calamos Convertible and High Income Fund	IAS Operating Partnership, LP		Convertible Bonds	Financials	United States Of America (The)	US Dollar	4,000,000	3,856,180	3,856,180	0.34%	5.000%	03/15/18
04/29/16	Calamos Convertible and High Income Fund	Extra Space Storage, LP		Convertible Bonds	Financials	United States Of America (The)	US Dollar	2,275,000	2,516,594	2,516,594	0.22%	3.125%	10/01/35
04/29/16	Calamos Convertible and High Income Fund	Azimut Holding, S.p.A.		Convertible Bonds	Financials	Italy	Euro Currency	1,800,000	2,093,578	2,397,252	0.21%	2.125%	11/25/20
04/29/16	Calamos Convertible and High Income Fund	Affiliated Managers Group, Inc.		Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	227,300	13,140,781	13,140,781	1.14%		
04/29/16	Calamos Convertible and High Income Fund	Crown Castle International Corp.		Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	105,000	11,152,575	11,152,575	0.97%		
04/29/16	Calamos Convertible and High Income Fund	Welltower, Inc.		Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	143,750	8,873,688	8,873,688	0.77%		
04/29/16	Calamos Convertible and High Income Fund	American Tower Corp.	AMTpA US	Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	71,400	7,578,396	7,578,396	0.66%		
04/29/16	Calamos Convertible and High Income Fund	Weyerhaeuser Company		Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	116,667	6,009,517	6,009,517	0.52%		
04/29/16	Calamos Convertible and High Income Fund	Wells Fargo & Company		Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	4,800	5,980,800	5,980,800	0.52%		
04/29/16	Calamos Convertible and High Income Fund	Bank of America Corp.		Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	5,000	5,891,500	5,891,500	0.51%		
04/29/16	Calamos Convertible and High Income Fund	American Tower Corp.	AMTpB US	Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	18,400	1,907,712	1,907,712	0.17%		
04/29/16	Calamos Convertible and High Income Fund	Neuberger Berman Group, LLC		Corporate Bonds	Financials	United States Of America (The)	US Dollar	6,500,000	6,775,795	6,775,795	0.59%	5.875%	03/15/22
04/29/16	Calamos Convertible and High Income Fund	First Cash Financial Services, Inc.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	3,960,000	3,908,025	3,908,025	0.34%	6.750%	04/01/21
04/29/16	Calamos Convertible and High Income Fund	AON Corp.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	2,935,000	3,742,125	3,742,125	0.33%	8.205%	01/01/27
04/29/16	Calamos Convertible and High Income Fund	Jefferies Finance, LLC		Corporate Bonds	Financials	United States Of America (The)	US Dollar	3,450,000	3,199,875	3,199,875	0.28%	7.375%	04/01/20
04/29/16	Calamos Convertible and High Income Fund	Quicken Loans, Inc.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	3,100,000	2,919,813	2,919,813	0.25%	5.750%	05/01/25
04/29/16	Calamos Convertible and High Income Fund	Black Knight InfoServ, LLC		Corporate Bonds	Financials	United States Of America (The)	US Dollar	2,542,000	2,655,475	2,655,475	0.23%	5.750%	04/15/23
04/29/16	Calamos Convertible and High Income Fund	Equinix, Inc.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	2,300,000	2,407,813	2,407,813	0.21%	5.375%	04/01/23
04/29/16	Calamos Convertible and High Income Fund	Nationstar Mortgage, LLC / Nationstar Capital Corp.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	2,590,000	2,288,913	2,288,913	0.20%	6.500%	07/01/21
04/29/16	Calamos Convertible and High Income Fund	Brookfield Residential Properties, Inc.		Corporate Bonds	Financials	Canada	US Dollar	2,308,000	2,080,085	2,080,085	0.18%	6.375%	05/15/25
04/29/16	Calamos Convertible and High Income Fund	Ally Financial, Inc.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	1,500,000	1,692,188	1,692,188	0.15%	7.500%	09/15/20
04/29/16	Calamos Convertible and High Income Fund	DuPont Fabros Technology, LP		Corporate Bonds	Financials	United States Of America (The)	US Dollar	1,400,000	1,471,750	1,471,750	0.13%	5.875%	09/15/21
04/29/16	Calamos Convertible and High Income Fund	DuPont Fabros Technology, LP		Corporate Bonds	Financials	United States Of America (The)	US Dollar	990,000	1,025,269	1,025,269	0.09%	5.625%	06/15/23
04/29/16	Calamos Convertible and High Income Fund	Ally Financial, Inc.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	739,000	888,186	888,186	0.08%	8.000%	11/01/31
04/29/16	Calamos Convertible and High Income Fund	Iron Mountain, Inc.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	300,000	317,625	317,625	0.03%	6.000%	10/01/20
04/29/16	Calamos Convertible and High Income Fund	Gilead Sciences, Inc.	GILD US	Common Stocks	Health Care	United States Of America (The)	US Dollar	165,000	14,554,650	14,554,650	1.27%		
04/29/16	Calamos Convertible and High Income Fund	Hologic, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	9,200,000	11,399,766	11,399,766	0.99%	0.000%	12/15/43
04/29/16	Calamos Convertible and High Income Fund	Molina Healthcare, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	8,270,000	9,267,073	9,267,073	0.81%	1.625%	08/15/44
04/29/16	Calamos Convertible and High Income Fund	Emergent Biosolutions, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	6,600,000	9,014,412	9,014,412	0.78%	2.875%	01/15/21
04/29/16	Calamos Convertible and High Income Fund	BioMarin Pharmaceutical, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	6,375,000	7,767,396	7,767,396	0.68%	1.500%	10/15/20
04/29/16	Calamos Convertible and High Income Fund	Illumina, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	7,250,000	7,488,634	7,488,634	0.65%	0.500%	06/15/21
04/29/16	Calamos Convertible and High Income Fund	Cepheid		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	6,600,000	5,722,431	5,722,431	0.50%	1.250%	02/01/21
04/29/16	Calamos Convertible and High Income Fund	Ionis Pharmaceuticals, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	5,950,000	5,524,545	5,524,545	0.48%	1.000%	11/15/21
04/29/16	Calamos Convertible and High Income Fund	NuVasive, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	4,475,000	5,046,368	5,046,368	0.44%	2.250%	03/15/21
04/29/16	Calamos Convertible and High Income Fund	Medidata Solutions, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	3,943,000	4,175,164	4,175,164	0.36%	1.000%	08/01/18
04/29/16	Calamos Convertible and High Income Fund	Anacor Pharmaceuticals, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	2,765,000	3,175,492	3,175,492	0.28%	2.000%	04/15/23
04/29/16	Calamos Convertible and High Income Fund	Incyte Corp.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	1,610,000	2,540,765	2,540,765	0.22%	1.250%	11/15/20
04/29/16	Calamos Convertible and High Income Fund	Allergan, PLC		Convertible Preferred Stocks	Health Care	United States Of America (The)	US Dollar	27,500	22,315,975	22,315,975	1.94%		
04/29/16	Calamos Convertible and High Income Fund	Anthem, Inc.		Convertible Preferred Stocks	Health Care	United States Of America (The)	US Dollar	335,165	15,534,898	15,534,898	1.35%		
04/29/16	Calamos Convertible and High Income Fund	Teva Pharmaceutical Industries, Ltd.		Convertible Preferred Stocks	Health Care	Israel	US Dollar	10,250	9,235,250	9,235,250	0.80%		
04/29/16	Calamos Convertible and High Income Fund	Amsurg Corp.		Convertible Preferred Stocks	Health Care	United States Of America (The)	US Dollar	54,765	8,317,708	8,317,708	0.72%		
04/29/16	Calamos Convertible and High Income Fund	Tenet Healthcare Corp.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	6,850,000	6,952,750	6,952,750	0.60%	6.750%	02/01/20
04/29/16	Calamos Convertible and High Income Fund	HCA Holdings, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	5,300,000	5,598,125	5,598,125	0.49%	5.875%	05/01/23
04/29/16	Calamos Convertible and High Income Fund	Acadia Healthcare Company, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	4,600,000	4,723,625	4,723,625	0.41%	5.625%	02/15/23
04/29/16	Calamos Convertible and High Income Fund	Community Health Systems, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	4,280,000	4,143,575	4,143,575	0.36%	7.125%	07/15/20
04/29/16	Calamos Convertible and High Income Fund	DaVita HealthCare Partners, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	3,700,000	3,780,938	3,780,938	0.33%	5.125%	07/15/24
04/29/16	Calamos Convertible and High Income Fund	Alere, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	3,700,000	3,672,250	3,672,250	0.32%	6.500%	06/15/20
04/29/16	Calamos Convertible and High Income Fund	Valeant Pharmaceuticals International, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	3,750,000	3,478,125	3,478,125	0.30%	7.000%	10/01/20
04/29/16	Calamos Convertible and High Income Fund	Mallinckrodt International Finance, SA / Mallinckrodt CB, LLC		Corporate Bonds	Health Care	Luxembourg	US Dollar	2,900,000	2,726,000	2,726,000	0.24%	5.625%	10/15/23
04/29/16	Calamos Convertible and High Income Fund	HCA Holdings, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	2,125,000	2,312,266	2,312,266	0.20%	6.250%	02/15/21
04/29/16	Calamos Convertible and High Income Fund	Jaguar Holding Company II / Pharmaceutical Product Development		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	2,030,000	2,121,350	2,121,350	0.18%	6.375%	08/01/23
04/29/16	Calamos Convertible and High Income Fund	Hologic, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	1,285,000	1,354,872	1,354,872	0.12%	5.250%	07/15/22
04/29/16	Calamos Convertible and High Income Fund	Surgical Care Affiliates, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	1,071,000	1,097,106	1,097,106	0.10%	6.000%	04/01/23
04/29/16	Calamos Convertible and High Income Fund	VPII Escrow Corp.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	1,100,000	1,065,625	1,065,625	0.09%	6.750%	08/15/18
04/29/16	Calamos Convertible and High Income Fund	Endo International, PLC		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	808,000	840,320	840,320	0.07%	7.750%	01/15/22
04/29/16	Calamos Convertible and High Income Fund	United Technologies Corp.	UTX US	Common Stocks	Industrials	United States Of America (The)	US Dollar	33,345	3,480,218	3,480,218	0.30%		
04/29/16	Calamos Convertible and High Income Fund	Air Lease Corp.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	2,258,000	2,981,858	2,981,858	0.26%	3.875%	12/01/18
04/29/16	Calamos Convertible and High Income Fund	Stanley Black & Decker, Inc.	SWH US	Convertible Preferred Stocks	Industrials	United States Of America (The)	US Dollar	63,850	7,561,117	7,561,117	0.66%		
04/29/16	Calamos Convertible and High Income Fund	Deluxe Corp.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	7,000,000	7,310,625	7,310,625	0.64%	6.000%	11/15/20
04/29/16	Calamos Convertible and High Income Fund	United Rentals North America, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	6,500,000	6,955,000	6,955,000	0.60%	7.625%	04/15/22
04/29/16	Calamos Convertible and High Income Fund	H&E Equipment Services, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	5,560,000	5,612,125	5,612,125	0.49%	7.000%	09/01/22
04/29/16	Calamos Convertible and High Income Fund	ACCO Brands Corp.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	5,250,000	5,578,125	5,578,125	0.48%	6.750%	04/30/20
04/29/16	Calamos Convertible and High Income Fund	Terex Corp.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	3,700,000	3,679,188	3,679,188	0.32%	6.000%	05/15/21
04/29/16	Calamos Convertible and High Income Fund	Icahn Enterprises, LP		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	3,825,000	3,669,609	3,669,609	0.32%	5.875%	02/01/22
04/29/16	Calamos Convertible and High Income Fund	United Continental Holdings, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	2,600,000	2,743,000	2,743,000	0.24%	6.375%	06/01/18
04/29/16	Calamos Convertible and High Income Fund	TransDigm, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	2,650,000	2,699,688	2,699,688	0.23%	5.500%	10/15/20
04/29/16	Calamos Convertible and High Income Fund	Icahn Enterprises, LP		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	2,640,000	2,635,050	2,635,050	0.23%	6.000%	08/01/20
04/29/16	Calamos Convertible and High Income Fund	Navistar International Corp.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	3,335,000	2,422,044	2,422,044	0.21%	8.250%	11/01/21
04/29/16	Calamos Convertible and High Income Fund	Michael Baker International, LLC		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	2,404,000	2,310,845	2,310,845	0.20%	8.250%	10/15/18
04/29/16	Calamos Convertible and High Income Fund	Garda World Security Corp.		Corporate Bonds	Industrials	Canada	US Dollar	2,690,000	2,202,438	2,202,438	0.19%	7.250%	11/15/21
04/29/16	Calamos Convertible and High Income Fund	Titan International, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	2,500,000	2,168,750	2,168,750	0.19%	6.875%	10/01/20
04/29/16	Calamos Convertible and High Income Fund	GrafTech International, Ltd.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	3,175,000	2,051,844	2,051,844	0.18%	6.375%	11/15/20
04/29/16	Calamos Convertible and High Income Fund	Nortek, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	1,904,000	1,982,540	1,982,540	0.17%	8.500%	04/15/21
04/29/16	Calamos Convertible and High Income Fund	Meritor, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	2,053,000	1,834,869	1,834,869	0.16%	6.250%	02/15/24
04/29/16	Calamos Convertible and High Income Fund	United Rentals North America, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	1,700,000	1,772,250	1,772,250	0.15%	6.125%	06/15/23
04/29/16	Calamos Convertible and High Income Fund	Meritor, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	1,810,000	1,695,744	1,695,744	0.15%	6.750%	06/15/21
04/29/16	Calamos Convertible and High Income Fund	Michael Baker International, LLC		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	1,951,053	1,409,636	1,409,636	0.12%	8.875%	04/15/19
04/29/16	Calamos Convertible and High Income Fund	Icahn Enterprises, LP		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	620,000	618,838	618,838	0.05%	4.875%	03/15/19

04/29/16	Calamos Convertible and High Income Fund	Intel Corp.	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	12,575,000	19,104,003	19,104,003	1.66%	3.250%	08/01/39
04/29/16	Calamos Convertible and High Income Fund	Salesforce.com, Inc.	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	9,700,000	12,233,058	12,233,058	1.06%	0.250%	04/01/18
04/29/16	Calamos Convertible and High Income Fund	NXP Semiconductors, NV	Convertible Bonds	Information Technology	Netherlands (The)	US Dollar	10,200,000	11,573,175	11,573,175	1.01%	1.000%	12/01/19
04/29/16	Calamos Convertible and High Income Fund	NVIDIA Corp.	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	6,300,000	11,230,349	11,230,349	0.98%	1.000%	12/01/18
04/29/16	Calamos Convertible and High Income Fund	Microchip Technology, Inc.	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	10,300,000	10,722,043	10,722,043	0.93%	1.625%	02/15/25

04/29/16	Calamos Convertible and High Income Fund	Novellus Systems, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	3,900,000	8,865,207	8,865,207	0.77%	2.625%	05/15/41
04/29/16	Calamos Convertible and High Income Fund	LinkedIn Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	8,700,000	8,128,628	8,128,628	0.71%	0.500%	11/01/19
04/29/16	Calamos Convertible and High Income Fund	Euronet Worldwide, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,680,000	6,960,073	6,960,073	0.61%	1.500%	10/01/44
04/29/16	Calamos Convertible and High Income Fund	Twitter, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	8,050,000	6,748,396	6,748,396	0.59%	1.000%	09/15/21
04/29/16	Calamos Convertible and High Income Fund	Yahoo!, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	6,560,000	6,594,604	6,594,604	0.57%	0.010%	12/01/18
04/29/16	Calamos Convertible and High Income Fund	ON Semiconductor Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	7,000,000	6,355,895	6,355,895	0.55%	1.000%	12/01/20
04/29/16	Calamos Convertible and High Income Fund	Workday, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,650,000	6,341,956	6,341,956	0.55%	0.750%	07/15/18
04/29/16	Calamos Convertible and High Income Fund	SunPower Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,725,000	6,062,890	6,062,890	0.53%	0.750%	06/01/18
04/29/16	Calamos Convertible and High Income Fund	ON Semiconductor Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,400,000	5,756,508	5,756,508	0.50%	2.625%	12/15/26
04/29/16	Calamos Convertible and High Income Fund	FireEye, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,900,000	5,118,840	5,118,840	0.45%	1.000%	06/01/35
04/29/16	Calamos Convertible and High Income Fund	ServiceNow, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	4,140,000	4,791,574	4,791,574	0.42%		11/01/18
04/29/16	Calamos Convertible and High Income Fund	Take-Two Interactive Software, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	2,900,000	4,754,507	4,754,507	0.41%	1.000%	07/01/18
04/29/16	Calamos Convertible and High Income Fund	FireEye, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,334,000	4,406,604	4,406,604	0.38%	1.625%	06/01/35
04/29/16	Calamos Convertible and High Income Fund	Knowles Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	4,300,000	4,375,250	4,375,250	0.38%	3.250%	11/01/21
04/29/16	Calamos Convertible and High Income Fund	Citrix Systems, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	3,700,000	4,170,881	4,170,881	0.36%	0.500%	04/15/19
04/29/16	Calamos Convertible and High Income Fund	Micron Technology, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	3,250,000	3,958,370	3,958,370	0.34%	2.125%	02/15/33
04/29/16	Calamos Convertible and High Income Fund	Red Hat, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	3,000,000	3,689,745	3,689,745	0.32%	0.250%	10/01/19
04/29/16	Calamos Convertible and High Income Fund	Verint Systems, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	4,000,000	3,607,560	3,607,560	0.31%	1.500%	06/01/21
04/29/16	Calamos Convertible and High Income Fund	Proofpoint, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	3,500,000	3,582,548	3,582,548	0.31%	0.750%	06/15/20
04/29/16	Calamos Convertible and High Income Fund	Synchronoss Technologies, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	3,525,000	3,426,071	3,426,071	0.30%	0.750%	08/15/19
04/29/16	Calamos Convertible and High Income Fund	Inphi Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	3,200,000	3,357,424	3,357,424	0.29%	1.125%	12/01/20
04/29/16	Calamos Convertible and High Income Fund	SunPower Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	3,300,000	3,184,203	3,184,203	0.28%	4.000%	01/15/23
04/29/16	Calamos Convertible and High Income Fund	WebMD Health Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	2,600,000	2,983,019	2,983,019	0.26%	2.500%	01/31/18
04/29/16	Calamos Convertible and High Income Fund	Finisar Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	3,000,000	2,879,745	2,879,745	0.25%	0.500%	12/15/33
04/29/16	Calamos Convertible and High Income Fund	Palo Alto Networks, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	1,737,000	2,552,330	2,552,330	0.22%		07/01/19
04/29/16	Calamos Convertible and High Income Fund	Workday, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	2,175,000	2,545,653	2,545,653	0.22%	1.500%	07/15/20
04/29/16	Calamos Convertible and High Income Fund	Micron Technology, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	1,500,000	1,791,225	1,791,225	0.16%	1.625%	02/15/33
04/29/16	Calamos Convertible and High Income Fund	Take-Two Interactive Software, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	700,000	1,255,492	1,255,492	0.11%	1.750%	12/01/16
04/29/16	Calamos Convertible and High Income Fund	SunEdison, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	10,545,000	419,638	419,638	0.04%	0.250%	01/15/20
04/29/16	Calamos Convertible and High Income Fund	SunEdison, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	1,027,000	40,464	40,464	0.00%	2.000%	10/01/18
04/29/16	Calamos Convertible and High Income Fund	Belden, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	9,500,000	9,684,063	9,684,063	0.84%	5.500%	09/01/22
04/29/16	Calamos Convertible and High Income Fund	Hughes Satellite Systems Corp.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	8,000,000	8,930,000	8,930,000	0.78%	7.625%	06/15/21
04/29/16	Calamos Convertible and High Income Fund	J2 Global, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	8,000,000	8,380,000	8,380,000	0.73%	8.000%	08/01/20
04/29/16	Calamos Convertible and High Income Fund	ViaSat, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	3,900,000	4,043,813	4,043,813	0.35%	6.875%	06/15/20
04/29/16	Calamos Convertible and High Income Fund	Activision Blizzard, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	3,800,000	3,999,500	3,999,500	0.35%	5.625%	09/15/21
04/29/16	Calamos Convertible and High Income Fund	Cardtronics, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	3,970,000	3,987,369	3,987,369	0.35%	5.125%	08/01/22
04/29/16	Calamos Convertible and High Income Fund	First Data Corp.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	3,800,000	3,923,500	3,923,500	0.34%	7.000%	12/01/23
04/29/16	Calamos Convertible and High Income Fund	Nuance Communications, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	3,660,000	3,765,225	3,765,225	0.33%	5.375%	08/15/20
04/29/16	Calamos Convertible and High Income Fund	Amkor Technology, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	3,710,000	3,533,775	3,533,775	0.31%	6.375%	10/01/22
04/29/16	Calamos Convertible and High Income Fund	CommScope Technologies Finance, LLC		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	3,200,000	3,292,000	3,292,000	0.29%	6.000%	06/15/25
04/29/16	Calamos Convertible and High Income Fund	Amkor Technology, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	2,939,000	2,863,688	2,863,688	0.25%	6.625%	06/01/21
04/29/16	Calamos Convertible and High Income Fund	NXP Semiconductors, NV		Corporate Bonds	Information Technology	Netherlands (The)	US Dollar	2,000,000	2,102,500	2,102,500	0.18%	5.750%	02/15/21
04/29/16	Calamos Convertible and High Income Fund	Anixter, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	1,295,000	1,326,566	1,326,566	0.12%	5.500%	03/01/23
04/29/16	Calamos Convertible and High Income Fund	CDW, LLC / CDW Finance Corp.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	1,200,000	1,284,750	1,284,750	0.11%	6.000%	08/15/22
04/29/16	Calamos Convertible and High Income Fund	Alliance Data Systems Corp.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	1,078,000	1,107,645	1,107,645	0.10%	6.375%	04/01/20
04/29/16	Calamos Convertible and High Income Fund	CDW, LLC / CDW Finance Corp.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	987,000	1,011,058	1,011,058	0.09%	5.000%	09/01/23
04/29/16	Calamos Convertible and High Income Fund	RTI International Metals, Inc.		Convertible Bonds	Materials	United States Of America (The)	US Dollar	3,200,000	3,670,864	3,670,864	0.32%	1.625%	10/15/19
04/29/16	Calamos Convertible and High Income Fund	Alcoa, Inc.		Convertible Preferred Stocks	Materials	United States Of America (The)	US Dollar	77,000	2,932,160	2,932,160	0.25%		
04/29/16	Calamos Convertible and High Income Fund	Greif, Inc.		Corporate Bonds	Materials	United States Of America (The)	US Dollar	6,880,000	7,761,500	7,761,500	0.67%	7.750%	08/01/19
04/29/16	Calamos Convertible and High Income Fund	Trinseo Materials Operating, SCA		Corporate Bonds	Materials	Luxembourg	US Dollar	4,650,000	4,812,750	4,812,750	0.42%	6.750%	05/01/22
04/29/16	Calamos Convertible and High Income Fund	New Gold, Inc.		Corporate Bonds	Materials	Canada	US Dollar	4,100,000	4,002,625	4,002,625	0.35%	7.000%	04/15/20
04/29/16	Calamos Convertible and High Income Fund	ArcelorMittal, SA		Corporate Bonds	Materials	Luxembourg	US Dollar	3,700,000	3,632,938	3,632,938	0.32%	6.125%	06/01/25
04/29/16	Calamos Convertible and High Income Fund	INEOS Group Holdings, SA		Corporate Bonds	Materials	Luxembourg	US Dollar	2,800,000	2,852,500	2,852,500	0.25%	6.125%	08/15/18
04/29/16	Calamos Convertible and High Income Fund	Alcoa, Inc.		Corporate Bonds	Materials	United States Of America (The)	US Dollar	2,750,000	2,689,844	2,689,844	0.23%	5.125%	10/01/24
04/29/16	Calamos Convertible and High Income Fund	PH Glatfelter Company		Corporate Bonds	Materials	United States Of America (The)	US Dollar	2,650,000	2,676,500	2,676,500	0.23%	5.375%	10/15/20
04/29/16	Calamos Convertible and High Income Fund	Chemtura Corp.		Corporate Bonds	Materials	United States Of America (The)	US Dollar	1,599,000	1,600,999	1,600,999	0.14%	5.750%	07/15/21
04/29/16	Calamos Convertible and High Income Fund	INEOS Group Holdings, SA		Corporate Bonds	Materials	Luxembourg	US Dollar	1,400,000	1,427,125	1,427,125	0.12%	5.875%	02/15/19
04/29/16	Calamos Convertible and High Income Fund	Sealed Air Corp.		Corporate Bonds	Materials	United States Of America (The)	US Dollar	1,040,000	1,112,150	1,112,150	0.10%	5.250%	04/01/23
04/29/16	Calamos Convertible and High Income Fund	First Quantum Minerals, Ltd.		Corporate Bonds	Materials	Canada	US Dollar	818,000	682,519	682,519	0.06%	6.750%	02/15/20
04/29/16	Calamos Convertible and High Income Fund	First Quantum Minerals, Ltd.		Corporate Bonds	Materials	Canada	US Dollar	818,000	663,603	663,603	0.06%	7.000%	02/15/21
04/29/16	Calamos Convertible and High Income Fund	Fidelity Prime Money Market Fund - Institutional Class		Short Term Investment	Other	United States Of America (The)	US Dollar	13,512,185	13,512,185	13,512,185	1.17%	0.418%	12/31/30
04/29/16	Calamos Convertible and High Income Fund	United States Treasury Note		U.S. Government And Agency Securities	Other	United States Of America (The)	US Dollar	550,000	551,321	551,321	0.05%	0.875%	11/30/16
04/29/16	Calamos Convertible and High Income Fund	T-Mobile USA, Inc.	TMUSP US	Convertible Preferred Stocks	Telecommunication Services	United States Of America (The)	US Dollar	138,600	9,398,466	9,398,466	0.82%		
04/29/16	Calamos Convertible and High Income Fund	Frontier Communications Corp.	FTRPR US	Convertible Preferred Stocks	Telecommunication Services	United States Of America (The)	US Dollar	64,153	6,691,158	6,691,158	0.58%		
04/29/16	Calamos Convertible and High Income Fund	Sprint Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	13,445,000	10,503,906	10,503,906	0.91%	7.875%	09/15/23
04/29/16	Calamos Convertible and High Income Fund	T-Mobile USA, Inc.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	5,640,000	6,034,800	6,034,800	0.52%	6.625%	04/01/23
04/29/16	Calamos Convertible and High Income Fund	Frontier Communications Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	3,214,000	2,870,504	2,870,504	0.25%	7.625%	04/15/24
04/29/16	Calamos Convertible and High Income Fund	SBA Communications Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	2,650,000	2,756,000	2,756,000	0.24%	5.625%	10/01/19
04/29/16	Calamos Convertible and High Income Fund	CenturyLink, Inc.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	2,454,000	2,434,061	2,434,061	0.21%	6.750%	12/01/23
04/29/16	Calamos Convertible and High Income Fund	Frontier Communications Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	2,200,000	2,230,250	2,230,250	0.19%	11.000%	09/15/25
04/29/16	Calamos Convertible and High Income Fund	Frontier Communications Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	1,765,000	1,822,363	1,822,363	0.16%	10.500%	09/15/22
04/29/16	Calamos Convertible and High Income Fund	Sprint Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	1,690,000	1,271,725	1,271,725	0.11%	7.125%	06/15/24
04/29/16	Calamos Convertible and High Income Fund	Intelsat Jackson Holdings, SA		Corporate Bonds	Telecommunication Services	Luxembourg	US Dollar	1,170,000	1,208,756	1,208,756	0.11%	8.000%	02/15/24
04/29/16	Calamos Convertible and High Income Fund	Sprint Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	1,180,000	949,900	949,900	0.08%	7.250%	09/15/21
04/29/16	Calamos Convertible and High Income Fund	CenturyLink, Inc.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	475,000	476,484	476,484	0.04%	7.500%	04/01/24
04/29/16	Calamos Convertible and High Income Fund	Neptune Finco Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	400,000	440,250	440,250	0.04%	10.125%	01/15/23
04/29/16	Calamos Convertible and High Income Fund	Frontier Communications Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	330,000	275,963	275,963	0.02%	6.875%	01/15/25
04/29/16	Calamos Convertible and High Income Fund	Exelon Corp.	EXCU US	Convertible Preferred Stocks	Utilities	United States Of America (The)	US Dollar	295,600	14,324,776	14,324,776	1.25%		
04/29/16	Calamos Convertible and High Income Fund	NextEra Energy, Inc.		Convertible Preferred Stocks	Utilities	United States Of America (The)	US Dollar	94,500	5,651,100	5,651,100	0.49%		
04/29/16	Calamos Convertible and High Income Fund	Dominion Resources, Inc.		Convertible Preferred Stocks	Utilities	United States Of America (The)	US Dollar	66,876	3,298,993	3,298,993	0.29%		
04/29/16	Calamos Convertible and High Income Fund	AmeriGas Finance Corp.		Corporate Bonds	Utilities	United States Of America (The)	US Dollar	5,775,000	6,117,891	6,117,891	0.53%	7.000%	05/20/22
04/29/16	Calamos Convertible and High Income Fund	AES Corp.		Corporate Bonds	Utilities	United States Of America (The)	US Dollar	2,050,000	2,348,531	2,348,531	0.20%	7.375%	07/01/21
04/29/16	Calamos Convertible and High Income Fund	Calpine Corp.		Corporate Bonds	Utilities	United States Of America (The)	US Dollar	2,161,000	2,302,816	2,302,816	0.20%	7.875%	01/15/23

Important Legal Information

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