# Calamos Funds Portfolio Data as of 05/31/16 (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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 05/31/16 | Calamos Strategic Total Return Fund | Fidelity Prime Money Market Fund - Institutional Class | | | 0 | United States Of America (The) | US Dollar | 74,178,008 | 74,178,008 | 74,178,008 | 3.09% | 0.424% | 12/31/30 |
| 05/31/16 | Calamos Strategic Total Return Fund | Nike, Inc. - Class B | NKE US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 478,000 | 26,395,160 | 26,395,160 | 1.10% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Amazon.com, Inc. | AMZN US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 36,300 | 26,237,277 | 26,237,277 | 1.09% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Starbucks Corp. | SBUX US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 474,000 | 26,017,860 | 26,017,860 | 1.09% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Home Depot, Inc. | HD US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 194,215 | 25,659,686 | 25,659,686 | 1.07% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Newell Rubbermaid, Inc. | NWL US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 438,843 | 20,928,423 | 20,928,423 | 0.87% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Walt Disney Company | DIS US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 201,000 | 19,943,220 | 19,943,220 | 0.83% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Comcast Corp. - Class A | CMCSA US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 300,000 | 18,990,000 | 18,990,000 | 0.79% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | McDonald's Corp. | MCD US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 123,000 | 15,013,380 | 15,013,380 | 0.63% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | TJX Companies, Inc. | TJX US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 153,000 | 11,646,360 | 11,646,360 | 0.49% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Whirlpool Corp. | WHR US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 60,000 | 10,477,200 | 10,477,200 | 0.44% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Carnival Corp. | CCL US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 185,615 | 8,861,260 | 8,861,260 | 0.37% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Ford Motor Company | F US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 650,000 | 8,768,500 | 8,768,500 | 0.37% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Lowe's Companies, Inc. | LOW US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 94,000 | 7,532,220 | 7,532,220 | 0.31% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | General Motors Company, Inc. | GM US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 97,317 | 3,044,076 | 3,044,076 | 0.13% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | TopBuild Corp. | BLD US | Common Stocks | Consumer Discretionary | United States Of America (The) | US Dollar | 49,999 | 1,806,964 | 1,806,964 | 0.08% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Liberty Interactive, LLC (Time Warner Cable, Inc., Time Warne | | Convertible Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 18,800,000 | 32,490,536 | 32,490,536 | 1.36% | 0.750% | 03/30/43 |
| 05/31/16 | Calamos Strategic Total Return Fund | Liberty Media Corp. | | Convertible Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 14,750,000 | 14,778,615 | 14,778,615 | 0.62% | 1.375% | 10/15/23 |
| 05/31/16 | Calamos Strategic Total Return Fund | Priceline Group, Inc. | | Convertible Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 9,000,000 | 12,633,480 | 12,633,480 | 0.53% | 1.000% | 03/15/18 |
| 05/31/16 | Calamos Strategic Total Return Fund | DISH DBS Corp. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 12,230,000 | 11,878,388 | 11,878,388 | 0.50% | 5.875% | 07/15/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | Royal Caribbean Cruises, Ltd. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 8,610,000 | 10,036,031 | 10,036,031 | 0.42% | 7.500% | 10/15/27 |
| 05/31/16 | Calamos Strategic Total Return Fund | Sirius XM Radio, Inc. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 7,800,000 | 8,258,250 | 8,258,250 | 0.34% | 6.000% | 07/15/24 |
| 05/31/16 | Calamos Strategic Total Return Fund | CCO Holdings, LLC / CCO Holdings Capital Corp. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 6,482,000 | 6,887,125 | 6,887,125 | 0.29% | 6.625% | 01/31/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | CalAtlantic Group, Inc. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 5,955,000 | 6,189,478 | 6,189,478 | 0.26% | 5.375% | 10/01/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | DISH DBS Corp. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 5,000,000 | 5,190,625 | 5,190,625 | 0.22% | 6.750% | 06/01/21 |
| 05/31/16 | Calamos Strategic Total Return Fund | Dana Holding Corp. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 5,000,000 | 5,181,425 | 5,181,425 | 0.22% | 6.750% | 02/15/21 |
| 05/31/16 | Calamos Strategic Total Return Fund | Goodyear Tire & Rubber Company | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 4,500,000 | 4,837,500 | 4,837,500 | 0.20% | 7.000% | 05/15/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | L Brands, Inc. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 4,000,000 | 4,232,500 | 4,232,500 | 0.18% | 6.875% | 11/01/35 |
| 05/31/16 | Calamos Strategic Total Return Fund | ZF North America Capital, Inc. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 3,895,000 | 3,904,738 | 3,904,738 | 0.16% | 4.750% | 04/29/25 |
| 05/31/16 | Calamos Strategic Total Return Fund | Meritage Homes Corp. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 3,280,000 | 3,589,550 | 3,589,550 | 0.15% | 7.000% | 04/01/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | DISH DBS Corp. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 3,500,000 | 3,548,125 | 3,548,125 | 0.15% | 5.125% | 05/01/20 |
| 05/31/16 | Calamos Strategic Total Return Fund | Dufry Finance, SCA | | Corporate Bonds | Consumer Discretionary | Luxembourg | US Dollar | 3,300,000 | 3,411,375 | 3,411,375 | 0.14% | 5.500% | 10/15/20 |
| 05/31/16 | Calamos Strategic Total Return Fund | Dana Financing Luxembourg Sarl | | Corporate Bonds | Consumer Discretionary | Luxembourg | US Dollar | 3,400,000 | 3,400,000 | 3,400,000 | 0.14% | 6.500% | 06/01/26 |
| 05/31/16 | Calamos Strategic Total Return Fund | L Brands, Inc. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 2,750,000 | 2,947,656 | 2,947,656 | 0.12% | 5.625% | 02/15/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | Time, Inc. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 2,900,000 | 2,769,500 | 2,769,500 | 0.12% | 5.750% | 04/15/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | Meritage Homes Corp. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 2,500,000 | 2,729,688 | 2,729,688 | 0.11% | 7.150% | 04/15/20 |
| 05/31/16 | Calamos Strategic Total Return Fund | Numericable-SFR, SA | | Corporate Bonds | Consumer Discretionary | France | US Dollar | 2,600,000 | 2,591,875 | 2,591,875 | 0.11% | 6.000% | 05/15/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | Liberty Interactive, LLC | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 2,435,000 | 2,533,922 | 2,533,922 | 0.11% | 8.250% | 02/01/30 |
| 05/31/16 | Calamos Strategic Total Return Fund | Charter Communications Operating, LLC / Charter Communica | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 2,300,000 | 2,461,598 | 2,461,598 | 0.10% | 4.908% | 07/23/25 |
| 05/31/16 | Calamos Strategic Total Return Fund | Golden Nugget Escrow, Inc. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 2,171,000 | 2,257,840 | 2,257,840 | 0.09% | 8.500% | 12/01/21 |
| 05/31/16 | Calamos Strategic Total Return Fund | Reliance Intermediate Holdings, LP | | Corporate Bonds | Consumer Discretionary | Canada | US Dollar | 1,650,000 | 1,729,406 | 1,729,406 | 0.07% | 6.500% | 04/01/23 |
| 05/31/16 | Calamos Strategic Total Return Fund | Century Communities, Inc. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 1,749,000 | 1,709,648 | 1,709,648 | 0.07% | 6.875% | 05/15/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | GameStop Corp. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 1,500,000 | 1,477,500 | 1,477,500 | 0.06% | 6.750% | 03/15/21 |
| 05/31/16 | Calamos Strategic Total Return Fund | Altice Luxembourg, SA | | Corporate Bonds | Consumer Discretionary | Luxembourg | US Dollar | 1,400,000 | 1,433,250 | 1,433,250 | 0.06% | 7.750% | 05/15/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | Numericable-SFR, SA | | Corporate Bonds | Consumer Discretionary | France | US Dollar | 1,400,000 | 1,414,875 | 1,414,875 | 0.06% | 7.375% | 05/01/26 |
| 05/31/16 | Calamos Strategic Total Return Fund | Sally Holdings, LLC / Sally Capital, Inc. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 1,308,000 | 1,379,940 | 1,379,940 | 0.06% | 5.625% | 12/01/25 |
| 05/31/16 | Calamos Strategic Total Return Fund | GameStop Corp. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 1,315,000 | 1,287,056 | 1,287,056 | 0.05% | 5.500% | 10/01/19 |
| 05/31/16 | Calamos Strategic Total Return Fund | Argos Merger Sub, Inc. | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 550,000 | 559,969 | 559,969 | 0.02% | 7.125% | 03/15/23 |
| 05/31/16 | Calamos Strategic Total Return Fund | Goodyear Tire & Rubber Company | | Corporate Bonds | Consumer Discretionary | United States Of America (The) | US Dollar | 400,000 | 409,250 | 409,250 | 0.02% | 5.125% | 11/15/23 |
| 05/31/16 | Calamos Strategic Total Return Fund | Motors Liquidation Company | MTLQU US | Rights | Consumer Discretionary | United States Of America (The) | US Dollar | 22,573 | 261,847 | 261,847 | 0.01% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | General Motors Company, Inc. | | Warrants | Consumer Discretionary | United States Of America (The) | US Dollar | 88,470 | 1,874,679 | 1,874,679 | 0.08% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | General Motors Company, Inc. | | Warrants | Consumer Discretionary | United States Of America (The) | US Dollar | 88,470 | 1,165,150 | 1,165,150 | 0.05% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Costco Wholesale Corp. | COST US | Common Stocks | Consumer Staples | United States Of America (The) | US Dollar | 165,000 | 24,547,050 | 24,547,050 | 1.02% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Coca-Cola Company | KO US | Common Stocks | Consumer Staples | United States Of America (The) | US Dollar | 505,000 | 22,523,000 | 22,523,000 | 0.94% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Procter & Gamble Company | PG US | Common Stocks | Consumer Staples | United States Of America (The) | US Dollar | 257,000 | 20,827,280 | 20,827,280 | 0.87% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Mondelez International, Inc. - Class A | MDLZ US | Common Stocks | Consumer Staples | United States Of America (The) | US Dollar | 400,000 | 17,796,000 | 17,796,000 | 0.74% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | PepsiCo, Inc. | PEP US | Common Stocks | Consumer Staples | United States Of America (The) | US Dollar | 147,500 | 14,922,575 | 14,922,575 | 0.62% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Philip Morris International, Inc. | PM US | Common Stocks | Consumer Staples | United States Of America (The) | US Dollar | 120,000 | 11,841,600 | 11,841,600 | 0.49% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Walgreens Boots Alliance, Inc. | WBA US | Common Stocks | Consumer Staples | United States Of America (The) | US Dollar | 125,000 | 9,675,000 | 9,675,000 | 0.40% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Tyson Foods, Inc. | | Convertible Preferred Stocks | Consumer Staples | United States Of America (The) | US Dollar | 200,325 | 14,128,922 | 14,128,922 | 0.59% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Bunge, Ltd. | | Convertible Preferred Stocks | Consumer Staples | United States Of America (The) | US Dollar | 111,900 | 10,777,369 | 10,777,369 | 0.45% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | JBS USA, LLC | | Corporate Bonds | Consumer Staples | United States Of America (The) | US Dollar | 4,700,000 | 4,503,188 | 4,503,188 | 0.19% | 5.750% | 06/15/25 |
| 05/31/16 | Calamos Strategic Total Return Fund | Post Holdings, Inc. | | Corporate Bonds | Consumer Staples | United States Of America (The) | US Dollar | 3,031,000 | 3,205,283 | 3,205,283 | 0.13% | 7.375% | 02/15/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | Fresh Market, Inc. | | Corporate Bonds | Consumer Staples | United States Of America (The) | US Dollar | 2,150,000 | 1,957,844 | 1,957,844 | 0.08% | 9.750% | 05/01/23 |
| 05/31/16 | Calamos Strategic Total Return Fund | Post Holdings, Inc. | | Corporate Bonds | Consumer Staples | United States Of America (The) | US Dollar | 1,105,000 | 1,206,522 | 1,206,522 | 0.05% | 7.750% | 03/15/24 |
| 05/31/16 | Calamos Strategic Total Return Fund | NBTY, Inc. | | Corporate Bonds | Consumer Staples | United States Of America (The) | US Dollar | 1,054,000 | 1,077,056 | 1,077,056 | 0.04% | 7.625% | 05/15/21 |
| 05/31/16 | Calamos Strategic Total Return Fund | Chevron Corp. | CVX US | Common Stocks | Energy | United States Of America (The) | US Dollar | 325,000 | 32,825,000 | 32,825,000 | 1.37% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Exxon Mobil Corp. | XOM US | Common Stocks | Energy | United States Of America (The) | US Dollar | 360,000 | 32,047,200 | 32,047,200 | 1.34% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | BP, PLC | BP US | Common Stocks | Energy | United Kingdom | US Dollar | 800,000 | 25,120,000 | 25,120,000 | 1.05% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Schlumberger, Ltd. | SLB US | Common Stocks | Energy | United States Of America (The) | US Dollar | 156,200 | 11,918,060 | 11,918,060 | 0.50% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | EOG Resources, Inc. | EOG US | Common Stocks | Energy | United States Of America (The) | US Dollar | 117,000 | 9,519,120 | 9,519,120 | 0.40% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Diamond Offshore Drilling, Inc. | DO US | Common Stocks | Energy | United States Of America (The) | US Dollar | 60,000 | 1,549,200 | 1,549,200 | 0.06% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Hess Corp. | | Convertible Preferred Stocks | Energy | United States Of America (The) | US Dollar | 114,350 | 8,698,605 | 8,698,605 | 0.36% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Cimarex Energy Company | | Corporate Bonds | Energy | United States Of America (The) | US Dollar | 7,847,000 | 8,236,133 | 8,236,133 | 0.34% | 5.875% | 05/01/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | SEACOR Holdings, Inc. | | Corporate Bonds | Energy | United States Of America (The) | US Dollar | 6,500,000 | 6,248,125 | 6,248,125 | 0.26% | 7.375% | 10/01/19 |
| 05/31/16 | Calamos Strategic Total Return Fund | Atwood Oceanics, Inc. | | Corporate Bonds | Energy | United States Of America (The) | US Dollar | 6,169,000 | 3,739,956 | 3,739,956 | 0.16% | 6.500% | 02/01/20 |
| 05/31/16 | Calamos Strategic Total Return Fund | MPLX, LP | | Corporate Bonds | Energy | United States Of America (The) | US Dollar | 3,470,000 | 3,288,103 | 3,288,103 | 0.14% | 4.875% | 06/01/25 |
| 05/31/16 | Calamos Strategic Total Return Fund | Calfrac Holdings, LP | | Corporate Bonds | Energy | United States Of America (The) | US Dollar | 6,250,000 | 3,121,094 | 3,121,094 | 0.13% | 7.500% | 12/01/20 |
| 05/31/16 | Calamos Strategic Total Return Fund | Carrizo Oil & Gas, Inc. | | Corporate Bonds | Energy | United States Of America (The) | US Dollar | 3,035,000 | 3,050,175 | 3,050,175 | 0.13% | 7.500% | 09/15/20 |
| 05/31/16 | Calamos Strategic Total Return Fund | Drill Rigs Holdings, Inc. | | Corporate Bonds | Energy | Cyprus | US Dollar | 5,430,000 | 2,949,169 | 2,949,169 | 0.12% | 6.500% | 10/01/17 |
| 05/31/16 | Calamos Strategic Total Return Fund | Trinidad Drilling, Ltd. | | Corporate Bonds | Energy | Canada | US Dollar | 3,340,000 | 2,782,638 | 2,782,638 | 0.12% | 7.875% | 01/15/19 |
| 05/31/16 | Calamos Strategic Total Return Fund | Oasis Petroleum, Inc. | | Corporate Bonds | Energy | United States Of America (The) | US Dollar | 2,765,000 | 2,512,694 | 2,512,694 | 0.10% | 6.500% | 11/01/21 |
| 05/31/16 | Calamos Strategic Total Return Fund | Gulfmark Offshore, Inc. | | Corporate Bonds | Energy | United States Of America (The) | US Dollar | 4,600,000 | 2,144,750 | 2,144,750 | 0.09% | 6.375% | 03/15/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | Western Refining, Inc. | | Corporate Bonds | Energy | United States Of America (The) | US Dollar | 2,150,000 | 1,952,469 | 1,952,469 | 0.08% | 6.250% | 04/01/21 |
| 05/31/16 | Calamos Strategic Total Return Fund | W&T Offshore, Inc. | | Corporate Bonds | Energy | United States Of America (The) | US Dollar | 8,245,000 | 1,916,963 | 1,916,963 | 0.08% | 8.500% | 06/15/19 |
| 05/31/16 | Calamos Strategic Total Return Fund | Gulfport Energy Corp. | | Corporate Bonds | Energy | United States Of America (The) | US Dollar | 1,832,000 | 1,865,205 | 1,865,205 | 0.08% | 7.750% | 11/01/20 |
| 05/31/16 | Calamos Strategic Total Return Fund | Energy Transfer Equity, LP | | Corporate Bonds | Energy | United States Of America (The) | US Dollar | 1,850,000 | 1,611,813 | 1,611,813 | 0.07% | 5.500% | 06/01/27 |
| 05/31/16 | Calamos Strategic Total Return Fund | Calumet Specialty Products Partners, LP | | Corporate Bonds | Energy | United States Of America (The) | US Dollar | 2,400,000 | 1,567,500 | 1,567,500 | 0.07% | 7.625% | 01/15/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | Carrizo Oil & Gas, Inc. | | Corporate Bonds | Energy | United States Of America (The) | US Dollar | 1,250,000 | 1,221,875 | 1,221,875 | 0.05% | 6.250% | 04/15/23 |
| 05/31/16 | Calamos Strategic Total Return Fund | Oasis Petroleum, Inc. | | Corporate Bonds | Energy | United States Of America (The) | US Dollar | 1,200,000 | 1,092,000 | 1,092,000 | 0.05% | 6.875% | 01/15/23 |
| 05/31/16 | Calamos Strategic Total Return Fund | Bill Barrett Corp. | | Corporate Bonds | Energy | United States Of America (The) | US Dollar | 1,330,000 | 935,988 | 935,988 | 0.04% | 7.000% | 10/15/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | Bonanza Creek Energy, Inc. | | Corporate Bonds | Energy | United States Of America (The) | US Dollar | 2,340,000 | 893,588 | 893,588 | 0.04% | 6.750% | 04/15/21 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 05/31/16 | Calamos Strategic Total Return Fund | Rice Energy, Inc. | | Corporate Bonds | Energy | United States Of America (The) | US Dollar | 680,000 | 688,500 | 688,500 | 0.03% | 7.250% | 05/01/23 |
| 05/31/16 | Calamos Strategic Total Return Fund | Energy Transfer Equity, LP | | Corporate Bonds | Energy | United States Of America (The) | US Dollar | 575,000 | 530,078 | 530,078 | 0.02% | 5.875% | 01/15/24 |
| 05/31/16 | Calamos Strategic Total Return Fund | Calumet Specialty Products Partners, LP | | Corporate Bonds | Energy | United States Of America (The) | US Dollar | 664,000 | 439,900 | 439,900 | 0.02% | 6.500% | 04/15/21 |
| 05/31/16 | Calamos Strategic Total Return Fund | Wells Fargo & Company | WFC US | Common Stocks | Financials | United States Of America (The) | US Dollar | 1,131,676 | 57,398,607 | 57,398,607 | 2.39% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | JPMorgan Chase & Company | JPM US | Common Stocks | Financials | United States Of America (The) | US Dollar | 795,000 | 51,889,650 | 51,889,650 | 2.17% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Citigroup, Inc. | C US | Common Stocks | Financials | United States Of America (The) | US Dollar | 945,000 | 44,008,650 | 44,008,650 | 1.84% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | American International Group, Inc. | AIG US | Common Stocks | Financials | United States Of America (The) | US Dollar | 367,000 | 21,241,960 | 21,241,960 | 0.89% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | First Republic Bank | FRC US | Common Stocks | Financials | United States Of America (The) | US Dollar | 245,000 | 17,740,450 | 17,740,450 | 0.74% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | MetLife, Inc. | MET US | Common Stocks | Financials | United States Of America (The) | US Dollar | 294,940 | 13,434,517 | 13,434,517 | 0.56% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Bank of New York Mellon Corp. | BK US | Common Stocks | Financials | United States Of America (The) | US Dollar | 300,000 | 12,618,000 | 12,618,000 | 0.53% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | American Express Company | AXP US | Common Stocks | Financials | United States Of America (The) | US Dollar | 165,000 | 10,850,400 | 10,850,400 | 0.45% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Synchrony Financial | SYF US | Common Stocks | Financials | United States Of America (The) | US Dollar | 277,726 | 8,665,051 | 8,665,051 | 0.36% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Bank of America Corp. | BAC US | Common Stocks | Financials | United States Of America (The) | US Dollar | 500,000 | 7,395,000 | 7,395,000 | 0.31% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Discover Financial Services | DFS US | Common Stocks | Financials | United States Of America (The) | US Dollar | 125,000 | 7,101,250 | 7,101,250 | 0.30% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | State Street Corp. | STT US | Common Stocks | Financials | United States Of America (The) | US Dollar | 94,000 | 5,927,640 | 5,927,640 | 0.25% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Ares Capital Corp. | | Convertible Bonds | Financials | United States Of America (The) | US Dollar | 7,676,000 | 8,005,991 | 8,005,991 | 0.33% | 4.750% | 01/15/18 |
| 05/31/16 | Calamos Strategic Total Return Fund | Starwood Property Trust, Inc. | | Convertible Bonds | Financials | United States Of America (The) | US Dollar | 3,500,000 | 3,631,040 | 3,631,040 | 0.15% | 4.550% | 03/01/18 |
| 05/31/16 | Calamos Strategic Total Return Fund | IAS Operating Partnership, LP | | Convertible Bonds | Financials | United States Of America (The) | US Dollar | 3,400,000 | 3,331,031 | 3,331,031 | 0.14% | 5.000% | 03/15/18 |
| 05/31/16 | Calamos Strategic Total Return Fund | Crown Castle International Corp. | | Convertible Preferred Stocks | Financials | United States Of America (The) | US Dollar | 127,000 | 13,858,240 | 13,858,240 | 0.58% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | American Tower Corp. | AMTpA US | Convertible Preferred Stocks | Financials | United States Of America (The) | US Dollar | 130,000 | 13,850,850 | 13,850,850 | 0.58% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Weyerhaeuser Company | | Convertible Preferred Stocks | Financials | United States Of America (The) | US Dollar | 156,667 | 7,952,417 | 7,952,417 | 0.33% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | American Tower Corp. | AMTpB US | Convertible Preferred Stocks | Financials | United States Of America (The) | US Dollar | 24,000 | 2,534,640 | 2,534,640 | 0.11% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Neuberger Berman Group, LLC | | Corporate Bonds | Financials | United States Of America (The) | US Dollar | 11,000,000 | 11,526,955 | 11,526,955 | 0.48% | 5.875% | 03/15/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | AON Corp. | | Corporate Bonds | Financials | United States Of America (The) | US Dollar | 5,100,000 | 6,546,615 | 6,546,615 | 0.27% | 8.205% | 01/01/27 |
| 05/31/16 | Calamos Strategic Total Return Fund | Jefferies Finance, LLC | | Corporate Bonds | Financials | United States Of America (The) | US Dollar | 6,025,000 | 5,652,203 | 5,652,203 | 0.24% | 7.375% | 04/01/20 |
| 05/31/16 | Calamos Strategic Total Return Fund | Ally Financial, Inc. | | Corporate Bonds | Financials | United States Of America (The) | US Dollar | 3,100,000 | 3,526,250 | 3,526,250 | 0.15% | 7.500% | 09/15/20 |
| 05/31/16 | Calamos Strategic Total Return Fund | First Cash Financial Services, Inc. | | Corporate Bonds | Financials | United States Of America (The) | US Dollar | 3,401,000 | 3,424,382 | 3,424,382 | 0.14% | 6.750% | 04/01/21 |
| 05/31/16 | Calamos Strategic Total Return Fund | Quicken Loans, Inc. | | Corporate Bonds | Financials | United States Of America (The) | US Dollar | 2,400,000 | 2,286,000 | 2,286,000 | 0.10% | 5.750% | 05/01/25 |
| 05/31/16 | Calamos Strategic Total Return Fund | Ally Financial, Inc. | | Corporate Bonds | Financials | United States Of America (The) | US Dollar | 1,536,000 | 1,810,560 | 1,810,560 | 0.08% | 8.000% | 11/01/31 |
| 05/31/16 | Calamos Strategic Total Return Fund | DuPont Fabros Technology, LP | | Corporate Bonds | Financials | United States Of America (The) | US Dollar | 1,100,000 | 1,155,688 | 1,155,688 | 0.05% | 5.875% | 09/15/21 |
| 05/31/16 | Calamos Strategic Total Return Fund | DuPont Fabros Technology, LP | | Corporate Bonds | Financials | United States Of America (The) | US Dollar | 785,000 | 808,550 | 808,550 | 0.03% | 5.625% | 06/15/23 |
| 05/31/16 | Calamos Strategic Total Return Fund | Iron Mountain, Inc. | | Corporate Bonds | Financials | United States Of America (The) | US Dollar | 260,000 | 275,763 | 275,763 | 0.01% | 6.000% | 10/01/20 |
| 05/31/16 | Calamos Strategic Total Return Fund | Pfizer, Inc. | PFE US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 1,079,500 | 37,458,650 | 37,458,650 | 1.56% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Johnson & Johnson | JNJ US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 275,000 | 30,989,750 | 30,989,750 | 1.29% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Merck & Company, Inc. | MRK US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 445,725 | 25,076,489 | 25,076,489 | 1.05% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Eli Lilly and Company | LLY US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 300,000 | 22,509,000 | 22,509,000 | 0.94% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Stryker Corp. | SYK US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 160,500 | 17,841,180 | 17,841,180 | 0.74% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Gilead Sciences, Inc. | GILD US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 130,000 | 11,317,800 | 11,317,800 | 0.47% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Alexion Pharmaceuticals, Inc. | ALXN US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 74,000 | 11,166,600 | 11,166,600 | 0.47% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Zimmer Biomet Holdings, Inc. | ZBH US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 83,000 | 10,135,130 | 10,135,130 | 0.42% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | UnitedHealth Group, Inc. | UNH US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 72,500 | 9,691,075 | 9,691,075 | 0.40% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Biogen, Inc. | BIIB US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 30,300 | 8,778,819 | 8,778,819 | 0.37% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Celgene Corp. | CELG US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 81,000 | 8,547,120 | 8,547,120 | 0.36% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Abbott Laboratories | ABT US | Common Stocks | Health Care | United States Of America (The) | US Dollar | 139,700 | 5,536,311 | 5,536,311 | 0.23% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Hologic, Inc. | | Convertible Bonds | Health Care | United States Of America (The) | US Dollar | 8,800,000 | 10,836,672 | 10,836,672 | 0.45% | | 12/15/43 |
| 05/31/16 | Calamos Strategic Total Return Fund | Illumina, Inc. | | Convertible Bonds | Health Care | United States Of America (The) | US Dollar | 9,500,000 | 9,828,510 | 9,828,510 | 0.41% | 0.500% | 06/15/21 |
| 05/31/16 | Calamos Strategic Total Return Fund | BioMarin Pharmaceutical, Inc. | | Convertible Bonds | Health Care | United States Of America (The) | US Dollar | 5,815,000 | 7,237,523 | 7,237,523 | 0.30% | 1.500% | 10/15/20 |
| 05/31/16 | Calamos Strategic Total Return Fund | Cepheid | | Convertible Bonds | Health Care | United States Of America (The) | US Dollar | 6,300,000 | 5,334,462 | 5,334,462 | 0.22% | 1.250% | 02/01/21 |
| 05/31/16 | Calamos Strategic Total Return Fund | Allergan, PLC | | Convertible Preferred Stocks | Health Care | United States Of America (The) | US Dollar | 19,950 | 16,850,967 | 16,850,967 | 0.70% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Anthem, Inc. | | Convertible Preferred Stocks | Health Care | United States Of America (The) | US Dollar | 274,345 | 12,222,070 | 12,222,070 | 0.51% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | HCA Holdings, Inc. | | Corporate Bonds | Health Care | United States Of America (The) | US Dollar | 8,905,000 | 9,417,038 | 9,417,038 | 0.39% | 5.875% | 05/01/23 |
| 05/31/16 | Calamos Strategic Total Return Fund | Community Health Systems, Inc. | | Corporate Bonds | Health Care | United States Of America (The) | US Dollar | 6,285,000 | 5,825,409 | 5,825,409 | 0.24% | 7.125% | 07/15/20 |
| 05/31/16 | Calamos Strategic Total Return Fund | Acadia Healthcare Company, Inc. | | Corporate Bonds | Health Care | United States Of America (The) | US Dollar | 5,580,000 | 5,820,638 | 5,820,638 | 0.24% | 6.500% | 03/01/24 |
| 05/31/16 | Calamos Strategic Total Return Fund | Valeant Pharmaceuticals International, Inc. | | Corporate Bonds | Health Care | United States Of America (The) | US Dollar | 4,500,000 | 4,083,750 | 4,083,750 | 0.17% | 7.000% | 10/01/20 |
| 05/31/16 | Calamos Strategic Total Return Fund | Tenet Healthcare Corp. | | Corporate Bonds | Health Care | United States Of America (The) | US Dollar | 3,600,000 | 3,397,500 | 3,397,500 | 0.14% | 6.750% | 06/15/23 |
| 05/31/16 | Calamos Strategic Total Return Fund | Mallinckrodt International Finance, SA / Mallinckrodt CB, LLC | | Corporate Bonds | Health Care | Luxembourg | US Dollar | 3,600,000 | 3,384,000 | 3,384,000 | 0.14% | 5.625% | 10/15/23 |
| 05/31/16 | Calamos Strategic Total Return Fund | Teleflex, Inc. | | Corporate Bonds | Health Care | United States Of America (The) | US Dollar | 2,915,000 | 3,022,491 | 3,022,491 | 0.13% | 5.250% | 06/15/24 |
| 05/31/16 | Calamos Strategic Total Return Fund | Endo, Ltd. | | Corporate Bonds | Health Care | Ireland | US Dollar | 2,600,000 | 2,291,250 | 2,291,250 | 0.10% | 6.000% | 07/15/23 |
| 05/31/16 | Calamos Strategic Total Return Fund | VPII Escrow Corp. | | Corporate Bonds | Health Care | United States Of America (The) | US Dollar | 1,800,000 | 1,761,750 | 1,761,750 | 0.07% | 6.750% | 08/15/18 |
| 05/31/16 | Calamos Strategic Total Return Fund | Jaguar Holdings Company II | | Corporate Bonds | Health Care | United States Of America (The) | US Dollar | 1,700,000 | 1,743,563 | 1,743,563 | 0.07% | 6.375% | 08/01/23 |
| 05/31/16 | Calamos Strategic Total Return Fund | Endo International, PLC | | Corporate Bonds | Health Care | United States Of America (The) | US Dollar | 1,270,000 | 1,183,481 | 1,183,481 | 0.05% | 7.750% | 01/15/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | Hologic, Inc. | | Corporate Bonds | Health Care | United States Of America (The) | US Dollar | 1,025,000 | 1,076,891 | 1,076,891 | 0.04% | 5.250% | 07/15/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | Alere, Inc. | | Corporate Bonds | Health Care | United States Of America (The) | US Dollar | 983,000 | 989,758 | 989,758 | 0.04% | 6.500% | 06/15/20 |
| 05/31/16 | Calamos Strategic Total Return Fund | General Electric Company | GE US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 2,335,624 | 70,605,914 | 70,605,914 | 2.95% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Union Pacific Corp. | UNP US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 235,000 | 19,784,650 | 19,784,650 | 0.83% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Masco Corp. | MAS US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 450,000 | 14,688,000 | 14,688,000 | 0.61% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Siemens, AG | SIE GR | Common Stocks | Industrials | Germany | Euro Currency | 135,000 | 13,070,616 | 14,543,024 | 0.61% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | United Parcel Service, Inc. - Class B | UPS US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 135,000 | 13,917,150 | 13,917,150 | 0.58% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Honeywell International, Inc. | HON US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 118,650 | 13,505,930 | 13,505,930 | 0.56% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Eaton Corp., PLC | ETN US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 185,000 | 11,401,550 | 11,401,550 | 0.48% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Lockheed Martin Corp. | LMT US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 48,225 | 11,392,192 | 11,392,192 | 0.48% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Fortune Brands Home & Security, Inc. | FBHS US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 176,000 | 10,325,920 | 10,325,920 | 0.43% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | United Technologies Corp. | UTX US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 102,600 | 10,319,508 | 10,319,508 | 0.43% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | 3M Company | MMM US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 42,725 | 7,191,472 | 7,191,472 | 0.30% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Delta Air Lines, Inc. | DAL US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 162,000 | 7,040,520 | 7,040,520 | 0.29% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Northrop Grumman Corp. | NOC US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 33,000 | 7,018,110 | 7,018,110 | 0.29% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | CSX Corp. | CSX US | Common Stocks | Industrials | United States Of America (The) | US Dollar | 227,000 | 5,999,610 | 5,999,610 | 0.25% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Air Lease Corp. | | Convertible Bonds | Industrials | United States Of America (The) | US Dollar | 2,569,000 | 3,351,954 | 3,351,954 | 0.14% | 3.875% | 12/01/18 |
| 05/31/16 | Calamos Strategic Total Return Fund | Stanley Black & Decker, Inc. | SWH US | Convertible Preferred Stocks | Industrials | United States Of America (The) | US Dollar | 70,000 | 8,274,000 | 8,274,000 | 0.35% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | United Rentals North America, Inc. | | Corporate Bonds | Industrials | United States Of America (The) | US Dollar | 11,500,000 | 12,276,250 | 12,276,250 | 0.51% | 7.625% | 04/15/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | Terex Corp. | | Corporate Bonds | Industrials | United States Of America (The) | US Dollar | 8,000,000 | 8,045,000 | 8,045,000 | 0.34% | 6.500% | 04/01/20 |
| 05/31/16 | Calamos Strategic Total Return Fund | ACCO Brands Corp. | | Corporate Bonds | Industrials | United States Of America (The) | US Dollar | 6,070,000 | 6,434,200 | 6,434,200 | 0.27% | 6.750% | 04/30/20 |
| 05/31/16 | Calamos Strategic Total Return Fund | Deluxe Corp. | | Corporate Bonds | Industrials | United States Of America (The) | US Dollar | 5,080,000 | 5,318,125 | 5,318,125 | 0.22% | 6.000% | 11/15/20 |
| 05/31/16 | Calamos Strategic Total Return Fund | TransDigm, Inc. | | Corporate Bonds | Industrials | United States Of America (The) | US Dollar | 5,000,000 | 5,103,125 | 5,103,125 | 0.21% | 6.500% | 07/15/24 |
| 05/31/16 | Calamos Strategic Total Return Fund | H&E Equipment Services, Inc. | | Corporate Bonds | Industrials | United States Of America (The) | US Dollar | 4,605,000 | 4,754,663 | 4,754,663 | 0.20% | 7.000% | 09/01/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | Navistar International Corp. | | Corporate Bonds | Industrials | United States Of America (The) | US Dollar | 5,720,000 | 4,068,350 | 4,068,350 | 0.17% | 8.250% | 11/01/21 |
| 05/31/16 | Calamos Strategic Total Return Fund | Meritor, Inc. | | Corporate Bonds | Industrials | United States Of America (The) | US Dollar | 3,756,000 | 3,523,598 | 3,523,598 | 0.15% | 6.750% | 06/15/21 |
| 05/31/16 | Calamos Strategic Total Return Fund | Icahn Enterprises, LP | | Corporate Bonds | Industrials | United States Of America (The) | US Dollar | 2,646,000 | 2,566,620 | 2,566,620 | 0.11% | 6.000% | 08/01/20 |
| 05/31/16 | Calamos Strategic Total Return Fund | United Continental Holdings, Inc. | | Corporate Bonds | Industrials | United States Of America (The) | US Dollar | 2,300,000 | 2,417,875 | 2,417,875 | 0.10% | 6.375% | 06/01/18 |
| 05/31/16 | Calamos Strategic Total Return Fund | Michael Baker International, LLC | | Corporate Bonds | Industrials | United States Of America (The) | US Dollar | 1,943,000 | 1,933,285 | 1,933,285 | 0.08% | 8.250% | 10/15/18 |
| 05/31/16 | Calamos Strategic Total Return Fund | Garda World Security Corp. | | Corporate Bonds | Industrials | Canada | US Dollar | 2,105,000 | 1,728,731 | 1,728,731 | 0.07% | 7.250% | 11/15/21 |
| 05/31/16 | Calamos Strategic Total Return Fund | Meritor, Inc. | | Corporate Bonds | Industrials | United States Of America (The) | US Dollar | 1,867,000 | 1,613,788 | 1,613,788 | 0.07% | 6.250% | 02/15/24 |
| 05/31/16 | Calamos Strategic Total Return Fund | Icahn Enterprises, LP | | Corporate Bonds | Industrials | United States Of America (The) | US Dollar | 1,595,000 | 1,470,391 | 1,470,391 | 0.06% | 5.875% | 02/01/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | Michael Baker International, LLC | | Corporate Bonds | Industrials | United States Of America (The) | US Dollar | 1,572,047 | 1,289,079 | 1,289,079 | 0.05% | 8.875% | 04/15/19 |
| 05/31/16 | Calamos Strategic Total Return Fund | Icahn Enterprises, LP | | Corporate Bonds | Industrials | United States Of America (The) | US Dollar | 265,000 | 256,719 | 256,719 | 0.01% | 4.875% | 03/15/19 |
| 05/31/16 | Calamos Strategic Total Return Fund | Apple, Inc. | AAPL US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 707,990 | 70,699,881 | 70,699,881 | 2.95% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Microsoft Corp. | MSFT US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 840,000 | 44,520,000 | 44,520,000 | 1.86% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Alphabet, Inc. - Class A | GOOGL US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 32,600 | 24,412,510 | 24,412,510 | 1.02% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Accenture, PLC - Class A | ACN US | Common Stocks | Information Technology | Ireland | US Dollar | 200,000 | 23,794,000 | 23,794,000 | 0.99% | | |

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|---|---|---|---|---|---|---|---|---|---|---|---|
| 05/31/16 | Calamos Strategic Total Return Fund | Facebook, Inc. - Class A | FB US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 195,000 | 23,167,950 | 23,167,950 | 0.97% |
| 05/31/16 | Calamos Strategic Total Return Fund | Applied Materials, Inc. | AMAT US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 547,000 | 13,357,740 | 13,357,740 | 0.56% |

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|---|---|---|---|---|---|---|---|---|---|---|---|
| 05/31/16 | Calamos Strategic Total Return Fund | Oracle Corp. | ORCL US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 320,000 | 12,864,000 | 12,864,000 | 0.54% |
| 05/31/16 | Calamos Strategic Total Return Fund | Visa, Inc. - Class A | V US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 160,000 | 12,630,400 | 12,630,400 | 0.53% |
| 05/31/16 | Calamos Strategic Total Return Fund | Nokia Corp. | NOK US | Common Stocks | Information Technology | Finland | US Dollar | 2,200,000 | 12,540,000 | 12,540,000 | 0.52% |
| 05/31/16 | Calamos Strategic Total Return Fund | Alphabet, Inc. - Class C | GOOG US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 12,534 | 9,221,514 | 9,221,514 | 0.38% |
| 05/31/16 | Calamos Strategic Total Return Fund | MasterCard, Inc. - Class A | MA US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 89,000 | 8,535,100 | 8,535,100 | 0.36% |
| 05/31/16 | Calamos Strategic Total Return Fund | QUALCOMM, Inc. | QCOM US | Common Stocks | Information Technology | United States Of America (The) | US Dollar | 105,300 | 5,783,076 | 5,783,076 | 0.24% |
| 05/31/16 | Calamos Strategic Total Return Fund | Nintendo Company, Ltd. | NTDOY US | Common Stocks | Information Technology | Japan | US Dollar | 300,000 | 5,562,180 | 5,562,180 | 0.23% |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 05/31/16 | Calamos Strategic Total Return Fund | NVIDIA Corp. | | Convertible Bonds | Information Technology | United States Of America (The) | US Dollar | 10,200,000 | 23,718,468 | 23,718,468 | 0.99% | 1.000% | 12/01/18 |
| 05/31/16 | Calamos Strategic Total Return Fund | Salesforce.com, Inc. | | Convertible Bonds | Information Technology | United States Of America (The) | US Dollar | 14,420,000 | 19,423,380 | 19,423,380 | 0.81% | 0.250% | 04/01/18 |
| 05/31/16 | Calamos Strategic Total Return Fund | Microchip Technology, Inc. | | Convertible Bonds | Information Technology | United States Of America (The) | US Dollar | 13,000,000 | 14,494,480 | 14,494,480 | 0.60% | 1.625% | 02/15/25 |
| 05/31/16 | Calamos Strategic Total Return Fund | Intel Corp. | | Convertible Bonds | Information Technology | United States Of America (The) | US Dollar | 8,100,000 | 12,820,316 | 12,820,316 | 0.53% | 3.250% | 08/01/39 |
| 05/31/16 | Calamos Strategic Total Return Fund | ON Semiconductor Corp. | | Convertible Bonds | Information Technology | United States Of America (The) | US Dollar | 13,100,000 | 11,965,082 | 11,965,082 | 0.50% | 1.000% | 12/01/20 |
| 05/31/16 | Calamos Strategic Total Return Fund | Euronet Worldwide, Inc. | | Convertible Bonds | Information Technology | United States Of America (The) | US Dollar | 7,900,000 | 9,815,395 | 9,815,395 | 0.41% | 1.500% | 10/01/44 |
| 05/31/16 | Calamos Strategic Total Return Fund | Yahoo!, Inc. | | Convertible Bonds | Information Technology | United States Of America (The) | US Dollar | 8,200,000 | 8,259,040 | 8,259,040 | 0.34% | 0.010% | 12/01/18 |
| 05/31/16 | Calamos Strategic Total Return Fund | NXP Semiconductors, NV | | Convertible Bonds | Information Technology | Netherlands (The) | US Dollar | 6,300,000 | 7,428,929 | 7,428,929 | 0.31% | 1.000% | 12/01/19 |
| 05/31/16 | Calamos Strategic Total Return Fund | Red Hat, Inc. | | Convertible Bonds | Information Technology | United States Of America (The) | US Dollar | 5,000,000 | 6,317,725 | 6,317,725 | 0.26% | 0.250% | 10/01/19 |
| 05/31/16 | Calamos Strategic Total Return Fund | Citrix Systems, Inc. | | Convertible Bonds | Information Technology | United States Of America (The) | US Dollar | 4,200,000 | 4,854,969 | 4,854,969 | 0.20% | 0.500% | 04/15/19 |
| 05/31/16 | Calamos Strategic Total Return Fund | WebMD Health Corp. | | Convertible Bonds | Information Technology | United States Of America (The) | US Dollar | 4,313,000 | 4,498,998 | 4,498,998 | 0.19% | 2.625% | 06/15/23 |
| 05/31/16 | Calamos Strategic Total Return Fund | WebMD Health Corp. | | Convertible Bonds | Information Technology | United States Of America (The) | US Dollar | 1,400,000 | 1,642,543 | 1,642,543 | 0.07% | 2.500% | 01/31/18 |
| 05/31/16 | Calamos Strategic Total Return Fund | Belden, Inc. | | Corporate Bonds | Information Technology | United States Of America (The) | US Dollar | 11,000,000 | 11,192,500 | 11,192,500 | 0.47% | 5.500% | 09/01/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | First Data Corp. | | Corporate Bonds | Information Technology | United States Of America (The) | US Dollar | 7,800,000 | 7,926,750 | 7,926,750 | 0.33% | 7.000% | 12/01/23 |
| 05/31/16 | Calamos Strategic Total Return Fund | ViaSat, Inc. | | Corporate Bonds | Information Technology | United States Of America (The) | US Dollar | 7,000,000 | 7,245,000 | 7,245,000 | 0.30% | 6.875% | 06/15/20 |
| 05/31/16 | Calamos Strategic Total Return Fund | Amkor Technology, Inc. | | Corporate Bonds | Information Technology | United States Of America (The) | US Dollar | 4,500,000 | 4,443,750 | 4,443,750 | 0.19% | 6.625% | 06/01/21 |
| 05/31/16 | Calamos Strategic Total Return Fund | Cardtronics, Inc. | | Corporate Bonds | Information Technology | United States Of America (The) | US Dollar | 3,280,000 | 3,263,600 | 3,263,600 | 0.14% | 5.125% | 08/01/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | Activision Blizzard, Inc. | | Corporate Bonds | Information Technology | United States Of America (The) | US Dollar | 3,000,000 | 3,151,440 | 3,151,440 | 0.13% | 5.625% | 09/15/21 |
| 05/31/16 | Calamos Strategic Total Return Fund | Amkor Technology, Inc. | | Corporate Bonds | Information Technology | United States Of America (The) | US Dollar | 3,080,000 | 3,004,925 | 3,004,925 | 0.13% | 6.375% | 10/01/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | Nuance Communications, Inc. | | Corporate Bonds | Information Technology | United States Of America (The) | US Dollar | 2,900,000 | 2,965,250 | 2,965,250 | 0.12% | 5.375% | 08/15/20 |
| 05/31/16 | Calamos Strategic Total Return Fund | CDW, LLC / CDW Finance Corp. | | Corporate Bonds | Information Technology | United States Of America (The) | US Dollar | 2,600,000 | 2,733,250 | 2,733,250 | 0.11% | 6.000% | 08/15/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | CommScope Technologies Finance, LLC | | Corporate Bonds | Information Technology | United States Of America (The) | US Dollar | 2,350,000 | 2,398,469 | 2,398,469 | 0.10% | 6.000% | 06/15/25 |
| 05/31/16 | Calamos Strategic Total Return Fund | Anixter, Inc. | | Corporate Bonds | Information Technology | United States Of America (The) | US Dollar | 1,250,000 | 1,282,813 | 1,282,813 | 0.05% | 5.500% | 03/01/23 |
| 05/31/16 | Calamos Strategic Total Return Fund | CDW, LLC / CDW Finance Corp. | | Corporate Bonds | Information Technology | United States Of America (The) | US Dollar | 809,000 | 818,101 | 818,101 | 0.03% | 5.000% | 09/01/23 |
| 05/31/16 | Calamos Strategic Total Return Fund | Salesforce.com, Inc. | | Written Options | Information Technology | United States Of America (The) | US Dollar | (79,000) | (93,615) | (93,615) | 0.00% | | 06/17/16 |
| 05/31/16 | Calamos Strategic Total Return Fund | Dow Chemical Company | DOW US | Common Stocks | Materials | United States Of America (The) | US Dollar | 400,000 | 20,544,000 | 20,544,000 | 0.86% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | E.I. du Pont de Nemours and Company | DD US | Common Stocks | Materials | United States Of America (The) | US Dollar | 99,750 | 6,524,648 | 6,524,648 | 0.27% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Rio Tinto, PLC | RIO US | Common Stocks | Materials | United Kingdom | US Dollar | 68,756 | 1,927,918 | 1,927,918 | 0.08% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | RTI International Metals, Inc. | | Convertible Bonds | Materials | United States Of America (The) | US Dollar | 1,941,000 | 2,082,169 | 2,082,169 | 0.09% | 1.625% | 10/15/19 |
| 05/31/16 | Calamos Strategic Total Return Fund | Alcoa, Inc. | | Convertible Preferred Stocks | Materials | United States Of America (The) | US Dollar | 57,800 | 1,904,510 | 1,904,510 | 0.08% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Trinseo Materials Operating, SCA | | Corporate Bonds | Materials | Luxembourg | US Dollar | 3,600,000 | 3,712,500 | 3,712,500 | 0.15% | 6.750% | 05/01/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | New Gold, Inc. | | Corporate Bonds | Materials | Canada | US Dollar | 3,650,000 | 3,663,688 | 3,663,688 | 0.15% | 7.000% | 04/15/20 |
| 05/31/16 | Calamos Strategic Total Return Fund | INEOS Group Holdings, SA | | Corporate Bonds | Materials | Luxembourg | US Dollar | 3,200,000 | 3,256,000 | 3,256,000 | 0.14% | 6.125% | 08/15/18 |
| 05/31/16 | Calamos Strategic Total Return Fund | ArcelorMittal, SA | | Corporate Bonds | Materials | Luxembourg | US Dollar | 3,000,000 | 2,943,750 | 2,943,750 | 0.12% | 6.125% | 06/01/25 |
| 05/31/16 | Calamos Strategic Total Return Fund | Alcoa, Inc. | | Corporate Bonds | Materials | United States Of America (The) | US Dollar | 2,250,000 | 2,178,281 | 2,178,281 | 0.09% | 5.125% | 10/01/24 |
| 05/31/16 | Calamos Strategic Total Return Fund | Sealed Air Corp. | | Corporate Bonds | Materials | United States Of America (The) | US Dollar | 1,340,000 | 1,401,138 | 1,401,138 | 0.06% | 5.250% | 04/01/23 |
| 05/31/16 | Calamos Strategic Total Return Fund | Chemtura Corp. | | Corporate Bonds | Materials | United States Of America (The) | US Dollar | 1,231,000 | 1,244,849 | 1,244,849 | 0.05% | 5.750% | 07/15/21 |
| 05/31/16 | Calamos Strategic Total Return Fund | First Quantum Minerals, Ltd. | | Corporate Bonds | Materials | Canada | US Dollar | 787,000 | 622,222 | 622,222 | 0.03% | 7.000% | 02/15/21 |
| 05/31/16 | Calamos Strategic Total Return Fund | First Quantum Minerals, Ltd. | | Corporate Bonds | Materials | Canada | US Dollar | 777,000 | 619,658 | 619,658 | 0.03% | 6.750% | 02/15/20 |
| 05/31/16 | Calamos Strategic Total Return Fund | INEOS Group Holdings, SA | | Corporate Bonds | Materials | Luxembourg | US Dollar | 600,000 | 607,875 | 607,875 | 0.03% | 5.875% | 02/15/19 |
| 05/31/16 | Calamos Strategic Total Return Fund | S&P 500 Index | | Purchased Options | Other | United States Of America (The) | US Dollar | 57,500 | 632,500 | 632,500 | 0.03% | | 06/30/16 |
| 05/31/16 | Calamos Strategic Total Return Fund | United States Treasury Note | | U.S. Government And Agency Securities | Other | United States Of America (The) | US Dollar | 600,000 | 600,316 | 600,316 | 0.03% | 0.625% | 08/15/16 |
| 05/31/16 | Calamos Strategic Total Return Fund | S&P 500 Index | | Written Options | Other | United States Of America (The) | US Dollar | (57,500) | (186,875) | (186,875) | -0.01% | | 06/30/16 |
| 05/31/16 | Calamos Strategic Total Return Fund | S&P 500 Index | | Written Options | Other | United States Of America (The) | US Dollar | (57,500) | (836,625) | (836,625) | -0.03% | | 06/30/16 |
| 05/31/16 | Calamos Strategic Total Return Fund | AT&T, Inc. | T US | Common Stocks | Telecommunication Services | United States Of America (The) | US Dollar | 615,000 | 24,077,250 | 24,077,250 | 1.00% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Verizon Communications, Inc. | VZ US | Common Stocks | Telecommunication Services | United States Of America (The) | US Dollar | 261,000 | 13,284,900 | 13,284,900 | 0.55% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Orange, SA | ORA FP | Common Stocks | Telecommunication Services | France | Euro Currency | 450,000 | 7,037,333 | 7,830,091 | 0.33% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | T-Mobile USA, Inc. | TMUSP US | Convertible Preferred Stocks | Telecommunication Services | United States Of America (The) | US Dollar | 108,000 | 7,830,000 | 7,830,000 | 0.33% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Sprint Corp. | | Corporate Bonds | Telecommunication Services | United States Of America (The) | US Dollar | 8,980,000 | 7,060,525 | 7,060,525 | 0.29% | 7.875% | 09/15/23 |
| 05/31/16 | Calamos Strategic Total Return Fund | T-Mobile USA, Inc. | | Corporate Bonds | Telecommunication Services | United States Of America (The) | US Dollar | 4,450,000 | 4,725,344 | 4,725,344 | 0.20% | 6.625% | 04/01/23 |
| 05/31/16 | Calamos Strategic Total Return Fund | Frontier Communications Corp. | | Corporate Bonds | Telecommunication Services | United States Of America (The) | US Dollar | 3,380,000 | 3,010,313 | 3,010,313 | 0.13% | 7.625% | 04/15/24 |
| 05/31/16 | Calamos Strategic Total Return Fund | Frontier Communications Corp. | | Corporate Bonds | Telecommunication Services | United States Of America (The) | US Dollar | 2,880,000 | 3,004,200 | 3,004,200 | 0.13% | 10.500% | 09/15/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | Intelsat Jackson Holdings, SA | | Corporate Bonds | Telecommunication Services | Luxembourg | US Dollar | 2,415,000 | 2,473,866 | 2,473,866 | 0.10% | 8.000% | 02/15/24 |
| 05/31/16 | Calamos Strategic Total Return Fund | Sprint Corp. | | Corporate Bonds | Telecommunication Services | United States Of America (The) | US Dollar | 2,960,000 | 2,229,250 | 2,229,250 | 0.09% | 7.125% | 06/15/24 |
| 05/31/16 | Calamos Strategic Total Return Fund | CenturyLink, Inc. | | Corporate Bonds | Telecommunication Services | United States Of America (The) | US Dollar | 1,956,000 | 1,911,990 | 1,911,990 | 0.08% | 6.750% | 12/01/23 |
| 05/31/16 | Calamos Strategic Total Return Fund | Sprint Corp. | | Corporate Bonds | Telecommunication Services | United States Of America (The) | US Dollar | 2,015,000 | 1,634,669 | 1,634,669 | 0.07% | 7.250% | 09/15/21 |
| 05/31/16 | Calamos Strategic Total Return Fund | Frontier Communications Corp. | | Corporate Bonds | Telecommunication Services | United States Of America (The) | US Dollar | 1,550,000 | 1,580,031 | 1,580,031 | 0.07% | 11.000% | 09/15/25 |
| 05/31/16 | Calamos Strategic Total Return Fund | CenturyLink, Inc. | | Corporate Bonds | Telecommunication Services | United States Of America (The) | US Dollar | 975,000 | 967,688 | 967,688 | 0.04% | 7.500% | 04/01/24 |
| 05/31/16 | Calamos Strategic Total Return Fund | Neptune Finco Corp. | | Corporate Bonds | Telecommunication Services | United States Of America (The) | US Dollar | 200,000 | 223,875 | 223,875 | 0.01% | 10.125% | 01/15/23 |
| 05/31/16 | Calamos Strategic Total Return Fund | Frontier Communications Corp. | | Corporate Bonds | Telecommunication Services | United States Of America (The) | US Dollar | 187,000 | 156,729 | 156,729 | 0.01% | 6.875% | 01/15/25 |
| 05/31/16 | Calamos Strategic Total Return Fund | Dominion Resources, Inc. | | Convertible Preferred Stocks | Utilities | United States Of America (The) | US Dollar | 270,000 | 13,540,500 | 13,540,500 | 0.56% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | Exelon Corp. | EXCU US | Convertible Preferred Stocks | Utilities | United States Of America (The) | US Dollar | 265,000 | 12,513,300 | 12,513,300 | 0.52% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | NextEra Energy, Inc. | | Convertible Preferred Stocks | Utilities | United States Of America (The) | US Dollar | 179,879 | 11,055,363 | 11,055,363 | 0.46% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | NextEra Energy, Inc. | | Convertible Preferred Stocks | Utilities | United States Of America (The) | US Dollar | 54,000 | 3,263,760 | 3,263,760 | 0.14% | | |
| 05/31/16 | Calamos Strategic Total Return Fund | AmeriGas Finance Corp. | | Corporate Bonds | Utilities | United States Of America (The) | US Dollar | 8,150,000 | 8,613,531 | 8,613,531 | 0.36% | 7.000% | 05/20/22 |
| 05/31/16 | Calamos Strategic Total Return Fund | Calpine Corp. | | Corporate Bonds | Utilities | United States Of America (The) | US Dollar | 7,491,000 | 7,968,551 | 7,968,551 | 0.33% | 7.875% | 01/15/23 |
| 05/31/16 | Calamos Strategic Total Return Fund | AES Corp. | | Corporate Bonds | Utilities | United States Of America (The) | US Dollar | 2,900,000 | 3,315,063 | 3,315,063 | 0.14% | 7.375% | 07/01/21 |

**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.