

Calamos Funds Portfolio Data as of 3/31/17 (unaudited)

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

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Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value	Local Market Value	Base Market Value	Percent of Investments	Interest Rate	Maturity Date
03/31/17	Calamos Convertible and High Income Fund	Royal Caribbean Cruises, Ltd.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,005,000	3,801,325	3,801,325	0.32%	7.500%	10/15/27
03/31/17	Calamos Convertible and High Income Fund	CenterPoint Energy, Inc. (Time Warner, Inc., Charter Communications, Time, Inc.)		Convertible Preferred Stocks	Energy	United States Of America (The)	US Dollar	104,300	7,351,325	7,351,325	0.63%		
03/31/17	Calamos Convertible and High Income Fund	L Brands, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	865,000	832,563	832,563	0.07%	6.500%	03/01/23
03/31/17	Calamos Convertible and High Income Fund	Service Corp. International		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	4,250,000	4,940,625	4,940,625	0.42%	7.500%	04/01/27
03/31/17	Calamos Convertible and High Income Fund	Valeant Pharmaceuticals International, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	1,723,828	1,723,828	1,723,828	0.15%	7.000%	10/01/20
03/31/17	Calamos Convertible and High Income Fund	Aly Financial, Inc.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	1,500,000	1,688,750	1,688,750	0.14%	7.500%	09/15/20
03/31/17	Calamos Convertible and High Income Fund	RoyalGold, Inc.		Convertible Bonds	Materials	United States Of America (The)	US Dollar	5,100,000	5,392,209	5,392,209	0.46%	2.875%	06/15/19
03/31/17	Calamos Convertible and High Income Fund	CaAtlantic Group, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	7,900,000	8,203,202	8,203,202	0.70%	1.250%	08/01/32
03/31/17	Calamos Convertible and High Income Fund	ViaSat, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	3,900,000	3,992,625	3,992,625	0.34%	6.875%	06/15/20
03/31/17	Calamos Convertible and High Income Fund	Black Knight InfoServ LLC / Black Knight Lending Solutions, Inc.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	2,542,000	2,666,177	2,666,177	0.23%	5.750%	04/15/23
03/31/17	Calamos Convertible and High Income Fund	Land O'Lakes, Inc.		Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	6,000,000	6,634,050	6,634,050	0.57%	6.000%	11/15/22
03/31/17	Calamos Convertible and High Income Fund	I2 Cloud Services, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	8,000,000	8,325,000	8,325,000	0.71%	8.000%	08/01/20
03/31/17	Calamos Convertible and High Income Fund	United Continental Holdings, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	2,720,250	2,720,250	2,720,250	0.23%	6.375%	06/01/18
03/31/17	Calamos Convertible and High Income Fund	Chemtura Corp.		Corporate Bonds	Materials	United States Of America (The)	US Dollar	1,599,000	1,653,966	1,653,966	0.14%	5.750%	07/15/21
03/31/17	Calamos Convertible and High Income Fund	Air Lease Corp.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	2,258,000	2,321,209	2,321,209	0.20%	3.875%	12/01/18
03/31/17	Calamos Convertible and High Income Fund	Western Refining, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	3,110,000	3,214,963	3,214,963	0.27%	6.250%	04/01/21
03/31/17	Calamos Convertible and High Income Fund	Alere, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	3,700,000	3,732,375	3,732,375	0.32%	6.500%	06/15/20
03/31/17	Calamos Convertible and High Income Fund	CenturyLink, Inc.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	2,454,000	2,564,430	2,564,430	0.22%	6.750%	12/01/23
03/31/17	Calamos Convertible and High Income Fund	Larado Petroleum, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	6,500,000	6,752,875	6,752,875	0.58%	7.375%	05/01/22
03/31/17	Calamos Convertible and High Income Fund	Micron Technology, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	3,250,000	8,699,243	8,699,243	0.74%	2.125%	02/15/33
03/31/17	Calamos Convertible and High Income Fund	Sprint Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	1,690,000	1,803,019	1,803,019	0.15%	7.125%	06/15/24
03/31/17	Calamos Convertible and High Income Fund	Suffolk, Inc.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	1,027,000	20,693	20,693	0.00%		
03/31/17	Calamos Convertible and High Income Fund	Century Communities, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	2,301,421	2,301,421	2,301,421	0.20%	6.875%	05/15/22
03/31/17	Calamos Convertible and High Income Fund	CDW, LLC / CDW Finance Corp.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	987,000	999,338	999,338	0.09%	5.000%	09/01/23
03/31/17	Calamos Convertible and High Income Fund	ArceorMittal, SA		Corporate Bonds	Materials	Luxembourg	US Dollar	3,700,000	4,125,500	4,125,500	0.35%	6.125%	06/01/25
03/31/17	Calamos Convertible and High Income Fund	NWE Energy, Inc.		Convertible Preferred Stocks	Energy	United States Of America (The)	US Dollar	89,500	4,865,420	4,865,420	0.41%		
03/31/17	Calamos Convertible and High Income Fund	CSC Holdings, LLC		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	400,000	464,500	464,500	0.04%	10.125%	01/15/23
03/31/17	Calamos Convertible and High Income Fund	CenturyLink, Inc.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	475,000	503,797	503,797	0.04%	7.500%	04/01/24
03/31/17	Calamos Convertible and High Income Fund	SFR Group, SA		Corporate Bonds	Consumer Discretionary	France	US Dollar	1,400,000	1,445,500	1,445,500	0.12%	7.375%	05/01/26
03/31/17	Calamos Convertible and High Income Fund	Fresh Market, Inc.		Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	2,400,000	2,492,500	2,492,500	0.21%	3.750%	05/01/23
03/31/17	Calamos Convertible and High Income Fund	Knowles Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	4,300,000	5,425,719	5,425,719	0.46%	3.250%	11/01/21
03/31/17	Calamos Convertible and High Income Fund	Frontier Communications Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	1,787,000	1,787,000	1,787,000	0.15%	10.500%	09/15/22
03/31/17	Calamos Convertible and High Income Fund	WebMD Health Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	4,311,000	4,100,951	4,100,951	0.35%	2.625%	06/15/22
03/31/17	Calamos Convertible and High Income Fund	ON Semiconductor Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	3,000,000	7,653,310	7,653,310	0.65%	1.000%	12/01/20
03/31/17	Calamos Convertible and High Income Fund	SM Energy Company		Convertible Bonds	Energy	United States Of America (The)	US Dollar	6,062,000	6,021,748	6,021,748	0.51%	1.500%	07/01/21
03/31/17	Calamos Convertible and High Income Fund	CBS Radio, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	310,000	327,244	327,244	0.03%	7.250%	11/01/24
03/31/17	Calamos Convertible and High Income Fund	Nuance Communications, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	1,500,000	1,529,003	1,529,003	0.13%	5.625%	12/15/26
03/31/17	Calamos Convertible and High Income Fund	Vecavo Instruments, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	2,750,000	5,986,613	5,986,613	0.51%	2.700%	01/15/23
03/31/17	Calamos Convertible and High Income Fund	OSI Systems, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	6,000,000	5,710,590	5,710,590	0.49%	1.250%	09/01/22
03/31/17	Calamos Convertible and High Income Fund	B&G Foods, Inc.		Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	339,000	342,602	342,602	0.03%	5.250%	04/01/25
03/31/17	Calamos Convertible and High Income Fund	Cantometrics, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	1,793,000	1,721,225	1,721,225	0.15%	5.000%	03/01/25
03/31/17	Calamos Convertible and High Income Fund	OSI DBS Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	2,500,000	7,184,500	7,184,500	0.61%	7.875%	09/01/19
03/31/17	Calamos Convertible and High Income Fund	Freeport-McMoran, Inc.		Corporate Bonds	Materials	United States Of America (The)	US Dollar	660,000	615,038	615,038	0.05%	3.500%	03/01/22
03/31/17	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	0.35%	6.375%	04/01/21
03/31/17	Calamos Convertible and High Income Fund	VRCA Corp.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	321,000	322,083	322,083	0.03%	6.750%	08/15/18
03/31/17	Calamos Convertible and High Income Fund	Transpigm, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	2,650,000	2,659,938	2,659,938	0.23%	5.500%	10/15/20
03/31/17	Calamos Convertible and High Income Fund	Toll Brothers Finance Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	5,051,000	5,354,060	5,354,060	0.46%	5.625%	01/15/24
03/31/17	Calamos Convertible and High Income Fund	First Quantum Minerals, Ltd.		Corporate Bonds	Materials	Canada	US Dollar	818,000	843,051	843,051	0.07%	7.000%	02/15/21
03/31/17	Calamos Convertible and High Income Fund	Corporacion Inmobiliaria SA		Corporate Bonds	Consumer Discretionary	Luxembourg	US Dollar	1,800,000	1,520,500	1,520,500	0.13%	7.125%	05/15/22
03/31/17	Calamos Convertible and High Income Fund	Icahn Enterprises, LP		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	620,000	628,525	628,525	0.05%	4.875%	03/15/19
03/31/17	Calamos Convertible and High Income Fund	GameStop Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,800,000	1,833,750	1,833,750	0.16%	5.500%	10/01/19
03/31/17	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	2,306,888	2,306,888	0.20%	6.125%	11/15/22
03/31/17	Calamos Convertible and High Income Fund	VRCA Corp.		Convertible Bonds	Telecommunication Services	United States Of America (The)	US Dollar	2,680,000	2,858,000	2,858,000	0.24%	6.875%	09/15/23
03/31/17	Calamos Convertible and High Income Fund	Liberty Media Corp.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	9,499,000	10,811,619	10,811,619	0.92%	1.375%	10/15/23
03/31/17	Calamos Convertible and High Income Fund	Energy Transfer Equity, LP		Corporate Bonds	Energy	United States Of America (The)	US Dollar	890,000	933,944	933,944	0.08%	5.500%	06/01/27
03/31/17	Calamos Convertible and High Income Fund	Atlas Air Worldwide Holdings, Inc.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	5,650,000	6,006,713	6,006,713	0.51%	2.250%	06/01/22
03/31/17	Calamos Convertible and High Income Fund	Allegiant, PLC		Convertible Preferred Stocks	Health Care	United States Of America (The)	US Dollar	21,500	23,960,950	23,960,950	1.99%		
03/31/17	Calamos Convertible and High Income Fund	Iron Mountain, Inc.		Corporate Bonds	Real Estate	United States Of America (The)	US Dollar	300,000	314,623	314,623	0.03%	6.000%	10/01/20
03/31/17	Calamos Convertible and High Income Fund	L Brands, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,300,000	1,258,563	1,258,563	0.11%	6.875%	11/01/35
03/31/17	Calamos Convertible and High Income Fund	Aly Financial, Inc.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	2,500,000	2,553,125	2,553,125	0.22%	4.250%	04/15/21
03/31/17	Calamos Convertible and High Income Fund	Torco Petrol Corp.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	5,700,000	7,141,160	7,141,160	0.61%	2.875%	06/15/21
03/31/17	Calamos Convertible and High Income Fund	Ctrip.com International, Ltd.		Convertible Bonds	Consumer Discretionary	China	US Dollar	3,320,000	3,442,309	3,442,309	0.29%	1.250%	09/15/22
03/31/17	Calamos Convertible and High Income Fund	W&T Offshore, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,772,270	1,515,291	1,515,291	0.13%	9.000%	05/15/20
03/31/17	Calamos Convertible and High Income Fund	Allison Transmission, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	580,000	586,525	586,525	0.05%	5.000%	10/01/24
03/31/17	Calamos Convertible and High Income Fund	Evolent Health, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	5,775,000	6,864,454	6,864,454	0.59%	2.000%	12/01/21
03/31/17	Calamos Convertible and High Income Fund	Gulport Energy Corp.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,300,000	1,278,875	1,278,875	0.11%	6.375%	05/15/25
03/31/17	Calamos Convertible and High Income Fund	Finisar Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	11,650,000	11,402,321	11,402,321	0.97%	0.500%	12/15/36
03/31/17	Calamos Convertible and High Income Fund	Ardagh Packaging Finance, PLC / Ardagh Holdings USA, Inc.		Corporate Bonds	Materials	United States Of America (The)	US Dollar	2,440,000	2,465,925	2,465,925	0.21%	6.000%	02/15/25
03/31/17	Calamos Convertible and High Income Fund	Virtus Investment Partners, Inc.		Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	29,835	2,919,056	2,919,056	0.25%		
03/31/17	Calamos Convertible and High Income Fund	Silicon Laboratories, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	6,000,000	6,390,750	6,390,750	0.54%	1.375%	03/01/22
03/31/17	Calamos Convertible and High Income Fund	Lumentum Holdings, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	6,000,000	6,682,350	6,682,350	0.57%	0.250%	03/15/24
03/31/17	Calamos Convertible and High Income Fund	Valeant Pharmaceuticals International, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	385,000	395,588	395,588	0.		

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03/31/17	Calamos Convertible and High Income Fund	Nuance Communications, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	1,550,000	1,606,188	1,606,188	0.14%	6.000%	07/01/24
03/31/17	Calamos Convertible and High Income Fund	Cypress Semiconductor Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,900,000	7,225,052	7,225,052	0.62%	4.500%	01/15/22
03/31/17	Calamos Convertible and High Income Fund	Innovative Pharmaceuticals, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	5,600,000	7,009,213	7,009,213	0.60%	2.250%	06/15/22
03/31/17	Calamos Convertible and High Income Fund	NextEra Energy, Inc.		Convertible Preferred Stocks	Utilities	United States Of America (The)	US Dollar	179,600	1,155,600	1,155,600	0.07%		
03/31/17	Calamos Convertible and High Income Fund	Liberty Media Corp.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	6,371,440	6,371,440	6,371,440	0.5%	2.250%	09/30/46
03/31/17	Calamos Convertible and High Income Fund	TCP Capital Corp.		Convertible Bonds	Financials	United States Of America (The)	US Dollar	3,425,000	3,477,882	3,477,882	0.30%	4.625%	03/01/22
03/31/17	Calamos Convertible and High Income Fund	POC Energy, Inc.		Convertible Bonds	Energy	United States Of America (The)	US Dollar	5,150,000	5,290,904	5,290,904	0.45%	1.125%	09/15/21
03/31/17	Calamos Convertible and High Income Fund	Advanced Micro Devices, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	2,950,000	5,833,551	5,833,551	0.50%	2.125%	09/01/26
03/31/17	Calamos Convertible and High Income Fund	CSC Holdings, LLC		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	1,200,000	1,221,000	1,221,000	0.10%	5.000%	04/15/27
03/31/17	Calamos Convertible and High Income Fund	Lions Gate Entertainment Corp.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	1,165,000	1,211,600	1,211,600	0.10%	5.875%	11/01/24
03/31/17	Calamos Convertible and High Income Fund	Petroleum Geo Services Company		Corporate Bonds	Energy	Norway	US Dollar	1,391,000	1,287,544	1,287,544	0.11%	7.375%	12/15/20
03/31/17	Calamos Convertible and High Income Fund	World Wrestling Entertainment, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,000,000	3,293,580	3,293,580	0.28%	3.375%	12/15/23
03/31/17	Calamos Convertible and High Income Fund	Nabors Industries, Inc.		Convertible Bonds	Energy	United States Of America (The)	US Dollar	5,378,000	5,378,780	5,378,780	0.46%	0.750%	01/15/24
03/31/17	Calamos Convertible and High Income Fund	WESCO Distribution, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	1,391,000	1,425,775	1,425,775	0.12%	5.375%	06/15/24
03/31/17	Calamos Convertible and High Income Fund	Covanta Holding Corp.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	310,000	311,356	311,356	0.03%	5.875%	07/01/25
03/31/17	Calamos Convertible and High Income Fund	Pacira Pharmaceuticals Inc/DE		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	10,175,000	10,534,839	10,534,839	0.90%	2.375%	04/01/22
03/31/17	Calamos Convertible and High Income Fund	Bunge Ltd.		Convertible Preferred Stocks	Consumer Staples	United States Of America (The)	US Dollar	62,000	6,664,213	6,664,213	0.57%		
03/31/17	Calamos Convertible and High Income Fund	Oasis Petroleum, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	2,165,000	2,177,178	2,177,178	0.19%	6.500%	11/01/21
03/31/17	Calamos Convertible and High Income Fund	Hughes Satellite Systems Corp.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	8,000,000	8,875,000	8,875,000	0.76%	7.625%	06/15/21
03/31/17	Calamos Convertible and High Income Fund	Bill Barrett Corp.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,535,000	1,440,022	1,440,022	0.12%	7.000%	10/15/22
03/31/17	Calamos Convertible and High Income Fund	Alliance Data Systems Corp.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	2,078,000	2,115,685	2,115,685	0.18%	6.375%	04/01/20
03/31/17	Calamos Convertible and High Income Fund	New Gold, Inc.		Corporate Bonds	Materials	Canada	US Dollar	4,525,000	4,547,625	4,547,625	0.39%	9.000%	04/15/22
03/31/17	Calamos Convertible and High Income Fund	United Rentals North America, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	2,330,000	2,430,481	2,430,481	0.21%	7.625%	04/15/22
03/31/17	Calamos Convertible and High Income Fund	Gulfmark Offshore, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,896,125	1,896,125	1,896,125	0.16%	6.375%	03/15/22
03/31/17	Calamos Convertible and High Income Fund	Frontier Communications Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	3,214,000	2,762,031	2,762,031	0.24%	7.625%	04/15/24
03/31/17	Calamos Convertible and High Income Fund	Golden Nugget, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	2,590,000	2,618,750	2,618,750	0.22%	6.000%	02/15/22
03/31/17	Calamos Convertible and High Income Fund	DuPont Fabros Technology, LP		Corporate Bonds	Real Estate	United States Of America (The)	US Dollar	2,761,000	2,930,111	2,930,111	0.25%	8.500%	12/01/21
03/31/17	Calamos Convertible and High Income Fund	Micron Technology, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	1,400,000	1,463,000	1,463,000	0.12%	5.875%	09/15/21
03/31/17	Calamos Convertible and High Income Fund	Micron Technology, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	1,500,000	3,974,003	3,974,003	0.34%	1.625%	02/15/33
03/31/17	Calamos Convertible and High Income Fund	Convector Sols, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	8,700,000	12,536,388	12,536,388	1.07%	0.250%	04/01/18
03/31/17	Calamos Convertible and High Income Fund	Alliance Data Systems Corp.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	1,000,000	1,009,565	1,009,565	0.09%	5.375%	08/01/22
03/31/17	Calamos Convertible and High Income Fund	Service Corp. International		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	494,297	494,297	494,297	0.04%	5.375%	05/15/24
03/31/17	Calamos Convertible and High Income Fund	ServiceNow, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	4,140,000	5,340,455	5,340,455	0.46%		
03/31/17	Calamos Convertible and High Income Fund	Penske Automotive Group, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	2,800,000	2,810,500	2,810,500	0.24%	5.375%	12/01/24
03/31/17	Calamos Convertible and High Income Fund	Southwestern Energy Company		Convertible Preferred Stocks	Energy	United States Of America (The)	US Dollar	174,950	3,442,709	3,442,709	0.29%		
03/31/17	Calamos Convertible and High Income Fund	Reliance Intermediate Holdings, LP		Corporate Bonds	Consumer Discretionary	Canada	US Dollar	2,270,000	2,382,081	2,382,081	0.20%	6.500%	04/01/23
03/31/17	Calamos Convertible and High Income Fund	Anthem, Inc.		Convertible Preferred Stocks	Health Care	United States Of America (The)	US Dollar	335,165	17,091,415	17,091,415	1.46%		
03/31/17	Calamos Convertible and High Income Fund	DuPont Fabros Technology, LP		Corporate Bonds	Real Estate	United States Of America (The)	US Dollar	990,000	1,035,169	1,035,169	0.09%	6.625%	06/15/23
03/31/17	Calamos Convertible and High Income Fund	Palo Alto Networks, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	1,737,000	2,071,546	2,071,546	0.18%	0.875%	07/01/19
03/31/17	Calamos Convertible and High Income Fund	Red Hat, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	3,000,000	3,903,735	3,903,735	0.33%	0.250%	10/01/19
03/31/17	Calamos Convertible and High Income Fund	Ions Pharmaceuticals, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	5,950,000	5,745,201	5,745,201	0.49%	0.000%	11/15/21
03/31/17	Calamos Convertible and High Income Fund	Intersect Jackion Holdings, SA		Convertible Bonds	Telecommunication Services	Luxembourg	US Dollar	1,610,000	1,707,606	1,707,606	0.15%	8.000%	02/15/24
03/31/17	Calamos Convertible and High Income Fund	Diamond 1 Finance Corp. / Diamond 2 Finance Corp.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	939,000	991,819	991,819	0.08%	5.875%	06/15/21
03/31/17	Calamos Convertible and High Income Fund	MPX, LP		Corporate Bonds	Energy	United States Of America (The)	US Dollar	3,430,000	3,600,454	3,600,454	0.31%	4.875%	06/01/25
03/31/17	Calamos Convertible and High Income Fund	Informatica, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,950,000	6,493,091	6,493,091	0.55%	0.750%	09/01/21
03/31/17	Calamos Convertible and High Income Fund	WAT Offshore, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,586,031	1,205,384	1,205,384	0.10%	8.500%	06/15/21
03/31/17	Calamos Convertible and High Income Fund	Macquarie Infrastructure Corp.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	5,800,000	5,702,125	5,702,125	0.49%	2.000%	10/01/23
03/31/17	Calamos Convertible and High Income Fund	Renxord Corp.		Convertible Preferred Stocks	Industrials	United States Of America (The)	US Dollar	115,600	6,349,908	6,349,908	0.54%		
03/31/17	Calamos Convertible and High Income Fund	Kendryck, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,750,000	6,213,154	6,213,154	0.57%	1.250%	12/15/23
03/31/17	Calamos Convertible and High Income Fund	Colony Starwood Homes		Convertible Bonds	Real Estate	United States Of America (The)	US Dollar	4,000,000	4,247,680	4,247,680	0.36%	3.500%	01/15/22
03/31/17	Calamos Convertible and High Income Fund	Nice Systems, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	6,000,000	6,268,350	6,268,350	0.53%	1.250%	01/15/24
03/31/17	Calamos Convertible and High Income Fund	Ares Capital Corp.		Convertible Bonds	Financials	United States Of America (The)	US Dollar	5,750,000	5,746,953	5,746,953	0.49%	3.750%	02/01/22
03/31/17	Calamos Convertible and High Income Fund	Telecommunications, Inc.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	241,000	2,862,500	2,862,500	0.25%		
03/31/17	Calamos Convertible and High Income Fund	Square, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	6,000,000	6,224,880	6,224,880	0.53%	0.375%	03/01/22
03/31/17	Calamos Convertible and High Income Fund	First Quantum Minerals, Ltd.		Corporate Bonds	Materials	Canada	US Dollar	600,000	607,500	607,500	0.05%	7.250%	04/01/23
03/31/17	Calamos Convertible and High Income Fund	First Quantum Minerals, Ltd.		Corporate Bonds	Materials	Canada	US Dollar	370,000	373,931	373,931	0.03%	7.500%	04/01/25
03/31/17	Calamos Convertible and High Income Fund	Convestac, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	4,721,000	6,121,750	6,121,750	0.5%	6.625%	09/15/21
03/31/17	Calamos Convertible and High Income Fund	Affiliated Managers Group, Inc.		Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	52,500	3,010,781	3,010,781	0.26%		
03/31/17	Calamos Convertible and High Income Fund	American International Group, Inc.		Common Stocks	Financials	United States Of America (The)	US Dollar	1,700	1,080,039	1,080,039	0.09%		
03/31/17	Calamos Convertible and High Income Fund	Aly Financial, Inc.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	1,989,000	2,378,098	2,378,098	0.20%	8.000%	11/01/21
03/31/17	Calamos Convertible and High Income Fund	Callitronic Group, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	6,000,000	6,566,250	6,566,250	0.56%	6.625%	09/15/20
03/31/17	Calamos Convertible and High Income Fund	Caltra Holdings, LP		Corporate Bonds	Energy	United States Of America (The)	US Dollar	3,250,000	2,951,406	2,951,406	0.25%	7.500%	12/01/20
03/31/17	Calamos Convertible and High Income Fund	JBS USA LUX SA		Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	6,575,000	6,759,922	6,759,922	0.58%	7.250%	06/01/21
03/31/17	Calamos Convertible and High Income Fund	Alwood Oceanics, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	3,712,000	3,361,133	3,361,133	0.29%	6.500%	02/01/20
03/31/17	Calamos Convertible and High Income Fund	Genarex Energy Company		Corporate Bonds	Energy	United States Of America (The)	US Dollar	6,940,000	7,153,566	7,153,566	0.61%	5.875%	05/01/22
03/31/17	Calamos Convertible and High Income Fund	Hologic, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	9,200,000	11,417,062	11,417,062	0.97%	0.000%	12/15/43
03/31/17	Calamos Convertible and High Income Fund	RTI International Metals, Inc.		Convertible Bonds	Materials	United States Of America (The)	US Dollar	3,200,000	3,729,648	3,729,648	0.32%	1.625%	10/15/19
03/31/17	Calamos Convertible and High Income Fund	NetSc, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,255,000	3,482,350	3,482,350	0.30%	5.375%	02/01/21
03/31/17	Calamos Convertible and High Income Fund	T-Mobile USA, Inc.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	5,640,000	6,027,750	6,027,750	0.51%	6.625%	04/01/23
03/31/17	Calamos Convertible and High Income Fund	Michael Baker International, LLC		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	1,799,053	1,767,570	1,767,570	0.15%	8.875%	04/15/19
03/31/17	Calamos Convertible and High Income Fund	Endo International, PLC		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	808,000	765,580	765,580	0.07%	7.250%	01/15/22
03/31/17	Calamos Convertible and High Income Fund	Empire State Realty CP, LP		Convertible Bonds	Real Estate	United States Of America (The)	US Dollar	2,500,000	2,854,988	2,854,988	0.24%	2.625%	08/15/19
03/31/17	Calamos Convertible and High Income Fund	Call											

Calamos Funds Portfolio Data as of 3/31/17 (unaudited)

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

Important Legal Information

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

Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value	Local Market Value	Base Market Value	Percent of Investments	Interest Rate	Maturity Date
03/31/17	Calamos Convertible and High Income Fund	Equinix, Inc.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	2,397,750	2,397,750	2,397,750	0.20%	5.375%	04/01/23
03/31/17	Calamos Convertible and High Income Fund	Taylor Morrison Communities, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,222,000	3,226,715	3,226,715	0.28%	5.250%	04/15/21
03/31/17	Calamos Convertible and High Income Fund	H&E Equipment Services, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	5,560,000	5,844,950	5,844,950	0.50%	7.000%	09/01/22
03/31/17	Calamos Convertible and High Income Fund	Meritor, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	1,810,000	1,876,744	1,876,744	0.16%	6.750%	06/15/21
03/31/17	Calamos Convertible and High Income Fund	BioMarin Pharmaceutical, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	5,674,800	5,674,800	5,674,800	0.48%	0.750%	10/15/18
03/31/17	Calamos Convertible and High Income Fund	Sirius XM Radio, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,750,000	4,024,219	4,024,219	0.34%	6.000%	07/15/24
03/31/17	Calamos Convertible and High Income Fund	Spirit Realty Capital, Inc.		Convertible Bonds	Real Estate	United States Of America (The)	US Dollar	4,800,000	4,864,632	4,864,632	0.41%	2.875%	05/15/19
03/31/17	Calamos Convertible and High Income Fund	United States Treasury Note		U.S. Government And Agency Securities	Other	United States Of America (The)	US Dollar	300,000	299,889	299,889	0.03%	0.875%	11/15/17
03/31/17	Calamos Convertible and High Income Fund	Commscope Technologies Finance, LLC		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	3,200,000	3,368,000	3,368,000	0.29%	6.000%	06/15/25
03/31/17	Calamos Convertible and High Income Fund	First Data Corp.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	3,800,000	4,080,250	4,080,250	0.35%	7.000%	12/01/23
03/31/17	Calamos Convertible and High Income Fund	GameStop Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,250,000	1,287,500	1,287,500	0.11%	6.750%	03/15/21
03/31/17	Calamos Convertible and High Income Fund	Dana Financing Luxembourg Sarl		Corporate Bonds	Consumer Discretionary	Luxembourg	US Dollar	3,900,000	4,080,375	4,080,375	0.35%	6.500%	06/01/26
03/31/17	Calamos Convertible and High Income Fund	Alibaba Exchangeable (Softbank)		Convertible Preferred Stocks	Telecommunication Services	United States Of America (The)	US Dollar	48,000	6,228,000	6,228,000	0.53%		
03/31/17	Calamos Convertible and High Income Fund	Insulet Corp.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	5,900,000	5,939,530	5,939,530	0.51%	1.250%	09/15/21
03/31/17	Calamos Convertible and High Income Fund	Great Plains Energy, Inc.		Convertible Preferred Stocks	Utilities	United States Of America (The)	US Dollar	370,000	9,456,480	9,456,480	0.81%		
03/31/17	Calamos Convertible and High Income Fund	Pandora Media, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	2,725,000	2,732,848	2,732,848	0.23%	1.750%	12/01/20
03/31/17	Calamos Convertible and High Income Fund	Aerogel Rocketdyne Holdings, Inc.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	5,800,000	6,276,035	6,276,035	0.53%	2.500%	12/15/23
03/31/17	Calamos Convertible and High Income Fund	Roppers, Inc.		Corporate Bonds	Midcaps	United States Of America (The)	US Dollar	410,000	422,813	422,813	0.04%	6.000%	02/15/25
03/31/17	Calamos Convertible and High Income Fund	EP Energy, LLC / Everest Acquisition Finance, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,200,000	1,119,000	1,119,000	0.10%	8.000%	02/15/25
03/31/17	Calamos Convertible and High Income Fund	Cooper Tire & Rubber Company		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	6,833,000	7,665,772	7,665,772	0.65%	8.000%	12/15/19
03/31/17	Calamos Convertible and High Income Fund	Wells Fargo & Company		Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	4,800	5,952,000	5,952,000	0.51%		
03/31/17	Calamos Convertible and High Income Fund	Graf, Inc.		Corporate Bonds	Materials	United States Of America (The)	US Dollar	6,880,000	7,644,100	7,644,100	0.65%	7.750%	08/01/19
03/31/17	Calamos Convertible and High Income Fund	Amkor Technology, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	2,939,000	2,988,596	2,988,596	0.25%	6.625%	06/01/21
03/31/17	Calamos Convertible and High Income Fund	Novellus Systems, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	13,333,670	13,333,670	13,333,670	1.14%	2.625%	05/15/41
03/31/17	Calamos Convertible and High Income Fund	Nuance Communications, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	904,000	922,080	922,080	0.08%	5.375%	08/15/20
03/31/17	Calamos Convertible and High Income Fund	Belden, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	9,500,000	9,707,813	9,707,813	0.83%	5.500%	09/01/22
03/31/17	Calamos Convertible and High Income Fund	Drill Rig Holdings, Inc.		Corporate Bonds	Energy	Cyprus	US Dollar	6,122,000	1,652,940	1,652,940	0.14%	6.500%	10/01/17
03/31/17	Calamos Convertible and High Income Fund	Sealed Air Corp.		Corporate Bonds	Materials	United States Of America (The)	US Dollar	1,040,000	1,095,250	1,095,250	0.09%	5.250%	04/01/23
03/31/17	Calamos Convertible and High Income Fund	Jefferies Finance, LLC		Corporate Bonds	Financials	United States Of America (The)	US Dollar	3,450,000	3,516,844	3,516,844	0.30%	7.375%	04/01/20
03/31/17	Calamos Convertible and High Income Fund	GratTech International, Ltd.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	2,633,000	2,238,103	2,238,103	0.19%	6.375%	11/15/20
03/31/17	Calamos Convertible and High Income Fund	Tesla Motors, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	25,075,000	24,652,612	24,652,612	2.10%	1.250%	03/01/21
03/31/17	Calamos Convertible and High Income Fund	Medidata Solutions, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	7,460,329	7,460,329	7,460,329	0.64%	1.000%	08/01/18
03/31/17	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	1,601,197	1,601,197	0.14%	5.000%	04/29/22
03/31/17	Calamos Convertible and High Income Fund	Quicken Loans, Inc.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	3,100,000	3,047,688	3,047,688	0.26%	5.750%	05/01/25
03/31/17	Calamos Convertible and High Income Fund	Post Holdings, Inc.		Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	2,179,000	2,405,071	2,405,071	0.20%	7.750%	03/15/24
03/31/17	Calamos Convertible and High Income Fund	Acadia Healthcare Company, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	4,600,000	4,769,625	4,769,625	0.41%	5.625%	02/15/23
03/31/17	Calamos Convertible and High Income Fund	INEOS Group Holdings, SA		Corporate Bonds	Materials	Luxembourg	US Dollar	2,000,000	2,008,750	2,008,750	0.17%	5.625%	08/01/24
03/31/17	Calamos Convertible and High Income Fund	DSB Networks Corp.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	8,750,000	10,583,431	10,583,431	0.90%	3.375%	08/15/26
03/31/17	Calamos Convertible and High Income Fund	Gulfport Energy Corp.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,275,000	1,237,547	1,237,547	0.11%	6.000%	10/15/24
03/31/17	Calamos Convertible and High Income Fund	Charter Communications Operating, LLC / Charter Communications Operating Capita		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	2,750,000	2,906,406	2,906,406	0.25%	4.908%	07/23/25
03/31/17	Calamos Convertible and High Income Fund	Newpark Resources, Inc.		Convertible Bonds	Energy	United States Of America (The)	US Dollar	3,000,000	3,446,655	3,446,655	0.29%	4.000%	12/01/21
03/31/17	Calamos Convertible and High Income Fund	American Greetings Corp.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	480,000	504,000	504,000	0.04%	7.875%	02/15/25
03/31/17	Calamos Convertible and High Income Fund	Microchip Technology, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	6,000,000	6,104,700	6,104,700	0.52%	1.625%	02/15/27
03/31/17	Calamos Convertible and High Income Fund	Viavi Solutions, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	6,000,000	6,306,090	6,306,090	0.54%	1.000%	03/01/24
03/31/17	Calamos Convertible and High Income Fund	CyrusOne, LP / CyrusOne Finance Corp.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	1,200,000	1,215,000	1,215,000	0.10%	5.375%	03/15/22
03/31/17	Calamos Convertible and High Income Fund	Tesla, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	6,000,000	6,258,540	6,258,540	0.53%	3.375%	03/15/22
03/31/17	Calamos Convertible and High Income Fund	Liberly Interactive, LLC		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,645,000	1,772,488	1,772,488	0.15%	8.250%	02/01/30
03/31/17	Calamos Convertible and High Income Fund	Embarg Corp.		Convertible Bonds	Telecommunication Services	United States Of America (The)	US Dollar	1,200,000	1,194,000	1,194,000	0.10%	7.995%	06/01/36
03/31/17	Calamos Convertible and High Income Fund	Bank of America Corp.		Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	5,000	5,975,300	5,975,300	0.51%		
03/31/17	Calamos Convertible and High Income Fund	Morgan Stanley Institutional Liquidity Funds - Government Portfolio	MMVXX US	Short Term Investments	Other	United States Of America (The)	US Dollar	8,850,585	8,850,585	8,850,585	0.76%		
03/31/17	Calamos Convertible and High Income Fund	SEACOR Holdings, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	6,500,000	6,695,000	6,695,000	0.57%	7.375%	10/01/19
03/31/17	Calamos Convertible and High Income Fund	Oasis Petroleum, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,500,000	1,530,000	1,530,000	0.13%	6.875%	01/15/23
03/31/17	Calamos Convertible and High Income Fund	Canisio Oil & Gas, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	4,900,000	5,077,625	5,077,625	0.43%	7.500%	09/15/20
03/31/17	Calamos Convertible and High Income Fund	CalAtlantic Group, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,680,000	1,765,050	1,765,050	0.15%	5.375%	10/01/22
03/31/17	Calamos Convertible and High Income Fund	HCA Holdings, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	2,125,000	2,300,313	2,300,313	0.20%	6.250%	02/15/21
03/31/17	Calamos Convertible and High Income Fund	Amkor Technology, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	3,710,000	3,828,256	3,828,256	0.33%	6.375%	10/01/22
03/31/17	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	0.59%	6.750%	02/01/20
03/31/17	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	2,622,375	2,622,375	0.22%	6.500%	07/01/21
03/31/17	Calamos Convertible and High Income Fund	Garda World Security Corp.		Corporate Bonds	Industrials	Canada	US Dollar	2,690,000	2,605,938	2,605,938	0.22%	7.250%	11/15/21
03/31/17	Calamos Convertible and High Income Fund	SFR Group, SA		Corporate Bonds	Consumer Discretionary	France	US Dollar	3,400,000	3,531,750	3,531,750	0.30%	6.000%	05/15/22
03/31/17	Calamos Convertible and High Income Fund	Quintiles, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	3,700,000	3,746,563	3,746,563	0.32%	5.125%	07/15/24
03/31/17	Calamos Convertible and High Income Fund	Acorda Therapeutics, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	2,600,000	2,212,561	2,212,561	0.19%	1.750%	06/15/21
03/31/17	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	1,274,184	1,274,184	0.11%	6.000%	08/15/22
03/31/17	Calamos Convertible and High Income Fund	Petsmart, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	700,000	665,000	665,000	0.06%	7.125%	03/15/23
03/31/17	Calamos Convertible and High Income Fund	American Tower Corp.	AMTPT US	Convertible Preferred Stocks	Real Estate	United States Of America (The)	US Dollar	18,400	2,055,280	2,055,280	0.18%		
03/31/17	Calamos Convertible and High Income Fund	Surgical Care Affiliates, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	1,071,000	1,149,986	1,149,986	0.10%	6.000%	04/01/23
03/31/17	Calamos Convertible and High Income Fund	Triseco Materials Operating, SCA		Corporate Bonds	Materials	Luxembourg	US Dollar	4,650,000	4,905,750	4,905,750	0.42%	6.750%	05/01/22
03/31/17	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	2,949,750	2,949,750	0.25%	4.750%	04/29/25
03/31/17	Calamos Convertible and High Income Fund	Circa Systems, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	3,700,000	4,655,322	4,655,322	0.40%	0.500%	04/15/19
03/31/17	Calamos Convertible and High Income Fund	Element Fleet Management Corp.		Convertible Bonds	Financials	Canada	Canadian Dollar	7,100,000	7,291,345	5,482,833	0.47%	4.250%	06/30/20
03/31/17	Calamos Convertible and High Income Fund	Hologic, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	1,285,000	1,347,644	1,347,644	0.11%	5.250%	07/15/22
03/31/17	Calamos Convertible and High Income Fund	Welltower, Inc.		Convertible Preferred Stocks	Real Estate	United States Of America (The)							