

Calamos Funds Portfolio Data as of 6/30/17 (unaudited)

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

Important Data 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-GSR 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
06/30/17	Calamos Convertible and High Income Fund	Tesla, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	25,075.00	29,133,263	29,133,263	2.45%	1.2500%	03/01/21
06/30/17	Calamos Convertible and High Income Fund	Allergan, PLC		Convertible Preferred Stocks	Health Care	United States Of America (The)	US Dollar	27,500	23,872,200	23,872,200	2.01%		
06/30/17	Calamos Convertible and High Income Fund	Intel Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	12,575,000	20,821,496	20,821,496	1.75%	3.2500%	08/01/39
06/30/17	Calamos Convertible and High Income Fund	Microchip Technology, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	18,000,000	19,055,300	19,055,300	1.62%	1.625%	02/15/27
06/30/17	Calamos Convertible and High Income Fund	Priceline Group, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	15,745,000	18,075,496	18,075,496	1.52%	0.9000%	09/15/21
06/30/17	Calamos Convertible and High Income Fund	Anthem, Inc.		Convertible Preferred Stocks	Health Care	United States Of America (The)	US Dollar	335,165	17,703,415	17,703,415	1.49%		
06/30/17	Calamos Convertible and High Income Fund	Salesforce.com, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	9,700,000	12,894,501	12,894,501	1.09%	0.2500%	04/01/18
06/30/17	Calamos Convertible and High Income Fund	Pacira Pharmaceuticals, Inc.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	11,750,000	12,567,918	12,567,918	1.06%	2.375%	04/01/22
06/30/17	Calamos Convertible and High Income Fund	Gilead Sciences, Inc.	GLSK US	Common Stocks	Health Care	United States Of America (The)	US Dollar	165,000	11,678,700	11,678,700	0.98%	0.7500%	09/15/21
06/30/17	Calamos Convertible and High Income Fund	Dycom Industries, Inc.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	10,000,000	11,633,600	11,633,600	0.98%	0.7500%	09/15/21
06/30/17	Calamos Convertible and High Income Fund	Hologic, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	9,200,000	11,620,152	11,620,152	0.98%	0.0000%	12/15/42
06/30/17	Calamos Convertible and High Income Fund	Novellus Systems, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	2,750,000	11,573,416	11,573,416	0.97%	2.625%	05/15/41
06/30/17	Calamos Convertible and High Income Fund	Finisar Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	11,650,000	11,461,736	11,461,736	0.96%	0.5000%	12/15/36
06/30/17	Calamos Convertible and High Income Fund	Liberty Media Corp.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	5,499,000	11,329,837	11,329,837	0.95%	0.375%	10/15/23
06/30/17	Calamos Convertible and High Income Fund	DSR Network Corp.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	10,250,000	10,785,204	10,785,204	0.91%	2.375%	03/15/24
06/30/17	Calamos Convertible and High Income Fund	Prologis, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	10,237,126	10,237,126	10,237,126	0.86%	0.7500%	06/15/22
06/30/17	Calamos Convertible and High Income Fund	Belden, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	9,500,000	9,824,188	9,824,188	0.83%	5.5000%	09/01/22
06/30/17	Calamos Convertible and High Income Fund	NextEra Energy, Inc.		Convertible Preferred Stocks	Utilities	United States Of America (The)	US Dollar	175,000	9,700,196	9,700,196	0.82%		
06/30/17	Calamos Convertible and High Income Fund	Welltower, Inc.		Convertible Preferred Stocks	Real Estate	United States Of America (The)	US Dollar	143,750	9,524,875	9,524,875	0.80%		
06/30/17	Calamos Convertible and High Income Fund	Greenbrier Companies, Inc.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	8,750,000	9,461,856	9,461,856	0.80%	2.875%	02/01/24
06/30/17	Calamos Convertible and High Income Fund	Great Plains Energy, Inc.		Convertible Preferred Stocks	Utilities	United States Of America (The)	US Dollar	176,000	9,335,040	9,335,040	0.79%		
06/30/17	Calamos Convertible and High Income Fund	Hughes Satellite Systems Corp.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	8,000,000	9,108,920	9,108,920	0.77%	7.625%	06/15/21
06/30/17	Calamos Convertible and High Income Fund	Micron Technology, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	3,250,000	8,976,695	8,976,695	0.76%	2.125%	02/15/33
06/30/17	Calamos Convertible and High Income Fund	Inphi Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	9,100,000	8,883,966	8,883,966	0.75%	0.7500%	09/01/21
06/30/17	Calamos Convertible and High Income Fund	Sprint Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	7,680,000	8,835,341	8,835,341	0.74%	7.875%	09/15/23
06/30/17	Calamos Convertible and High Income Fund	Emergent Biosolutions, Inc.		Health Care	Health Care	United States Of America (The)	US Dollar	6,600,000	8,533,140	8,533,140	0.72%	2.875%	09/15/21
06/30/17	Calamos Convertible and High Income Fund	Fidelity Prime Money Market Fund - Institutional Class	FIMXX US	Short Term Investments	Other	United States Of America (The)	US Dollar	8,233,527	8,236,820	8,236,820	0.69%		
06/30/17	Calamos Convertible and High Income Fund	Morgan Stanley Institutional Liquidity Funds - Government Portfolio	MVIOXX US	Short Term Investments	Other	United States Of America (The)	US Dollar	8,205,109	8,205,109	8,205,109	0.69%		
06/30/17	Calamos Convertible and High Income Fund	12 Cloud Services, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	8,000,000	8,196,000	8,196,000	0.69%	8.0000%	08/01/20
06/30/17	Calamos Convertible and High Income Fund	Copper Ties & Lumber Company		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	8,833,000	7,650,568	7,650,568	0.64%	8.0000%	07/15/18
06/30/17	Calamos Convertible and High Income Fund	BioMarin Pharmaceutical, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	6,375,000	7,625,297	7,625,297	0.64%	1.5000%	10/15/20
06/30/17	Calamos Convertible and High Income Fund	Gretl, Inc.		Corporate Bonds	Materials	United States Of America (The)	US Dollar	6,880,000	7,584,615	7,584,615	0.64%	7.7500%	08/01/19
06/30/17	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	7,507,931	7,507,931	0.63%		
06/30/17	Calamos Convertible and High Income Fund	Evient Health, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	5,775,000	7,507,529	7,507,529	0.63%	2.0000%	12/01/21
06/30/17	Calamos Convertible and High Income Fund	T-Mobile USA, Inc.	TMUS US	Convertible Preferred Stocks	Telecommunication Services	United States Of America (The)	US Dollar	75,525	7,449,786	7,449,786	0.63%		
06/30/17	Calamos Convertible and High Income Fund	Yahoo!, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	6,500,000	7,411,495	7,411,495	0.62%		
06/30/17	Calamos Convertible and High Income Fund	ON Semiconductor Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	7,000,000	7,297,745	7,297,745	0.61%	1.0000%	12/01/20
06/30/17	Calamos Convertible and High Income Fund	Worldpay, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	6,930,000	7,286,818	7,286,818	0.61%	1.0000%	08/01/18
06/30/17	Calamos Convertible and High Income Fund	Hess Corp.		Convertible Preferred Stocks	Energy	United States Of America (The)	US Dollar	129,275	7,150,276	7,150,276	0.61%		
06/30/17	Calamos Convertible and High Income Fund	Tenet Healthcare Corp.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	6,850,000	7,150,647	7,150,647	0.60%	6.7500%	02/01/20
06/30/17	Calamos Convertible and High Income Fund	Warby, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,550,000	7,025,458	7,025,458	0.59%		
06/30/17	Calamos Convertible and High Income Fund	Valant Pharmaceuticals International, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	2,385,000	6,980,567	6,980,567	0.59%	7.2500%	07/15/22
06/30/17	Calamos Convertible and High Income Fund	Tutor Perini Corp.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	5,700,000	6,802,124	6,802,124	0.57%	2.875%	06/15/21
06/30/17	Calamos Convertible and High Income Fund	Liberty Interactive, LLC		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	5,900,000	6,764,911	6,764,911	0.57%	1.7500%	09/30/46
06/30/17	Calamos Convertible and High Income Fund	Nice Systems, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	6,000,000	6,716,250	6,716,250	0.57%	1.2500%	01/15/24
06/30/17	Calamos Convertible and High Income Fund	CalAtlantic Group, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	6,000,000	6,654,990	6,654,990	0.56%	0.5000%	06/01/20
06/30/17	Calamos Convertible and High Income Fund	Land O'Lakes, Inc.		Convertible Bonds	Consumer Staples	United States Of America (The)	US Dollar	6,000,000	6,647,010	6,647,010	0.56%	6.0000%	11/15/22
06/30/17	Calamos Convertible and High Income Fund	Laredo Petroleum, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	6,500,000	6,615,440	6,615,440	0.56%	7.375%	05/01/22
06/30/17	Calamos Convertible and High Income Fund	TECO Holdings, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	6,500,000	6,608,250	6,608,250	0.56%	0.5000%	10/01/19
06/30/17	Calamos Convertible and High Income Fund	JBS USA LUX SA		Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	6,575,000	6,575,427	6,575,427	0.56%	7.2500%	06/01/21
06/30/17	Calamos Convertible and High Income Fund	Realpage, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	6,000,000	6,526,890	6,526,890	0.55%	1.5000%	11/15/22
06/30/17	Calamos Convertible and High Income Fund	Bunge Ltd.		Convertible Preferred Stocks	Consumer Staples	United States Of America (The)	US Dollar	62,000	6,524,434	6,524,434	0.55%		
06/30/17	Calamos Convertible and High Income Fund	Insulet Corp.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	5,980,000	6,498,408	6,498,408	0.55%	1.2500%	09/15/21
06/30/17	Calamos Convertible and High Income Fund	Becton Dickinson and Company		Convertible Preferred Stocks	Health Care	United States Of America (The)	US Dollar	11,800	6,464,040	6,464,040	0.54%		
06/30/17	Calamos Convertible and High Income Fund	Liberty Media Corp.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	5,900,000	6,408,934	6,408,934	0.54%	2.2500%	09/30/46
06/30/17	Calamos Convertible and High Income Fund	Liberty Expedia Holdings, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	5,984,000	6,405,573	6,405,573	0.54%	1.0000%	06/30/47
06/30/17	Calamos Convertible and High Income Fund	OTIS Energy Company		Convertible Preferred Stocks	Utilities	United States Of America (The)	US Dollar	137,850	6,395,643	6,395,643	0.54%		
06/30/17	Calamos Convertible and High Income Fund	Habstro, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	5,500,000	6,380,055	6,380,055	0.54%	6.6000%	07/15/28
06/30/17	Calamos Convertible and High Income Fund	Ionis Pharmaceuticals, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	5,950,000	6,340,261	6,340,261	0.53%	1.0000%	11/15/21
06/30/17	Calamos Convertible and High Income Fund	Bank of America Corp.		Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	5,000	6,309,950	6,309,950	0.53%		
06/30/17	Calamos Convertible and High Income Fund	Wells Fargo & Company		Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	4,800	6,293,328	6,293,328	0.53%		
06/30/17	Calamos Convertible and High Income Fund	View Solutions, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	6,000,000	6,283,320	6,283,320	0.53%	1.0000%	03/01/24
06/30/17	Calamos Convertible and High Income Fund	Resound Corp.		Convertible Preferred Stocks	Industrials	United States Of America (The)	US Dollar	115,600	6,271,300	6,271,300	0.53%		
06/30/17	Calamos Convertible and High Income Fund	Silicon Laboratories, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	6,000,000	6,235,830	6,235,830	0.52%	1.375%	03/01/22
06/30/17	Calamos Convertible and High Income Fund	Nuveance, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	4,475,000	6,202,775	6,202,775	0.52%	2.2500%	03/15/21
06/30/17	Calamos Convertible and High Income Fund	Lumentum Holdings, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,250,000	6,163,448	6,163,448	0.52%	0.2500%	03/15/24
06/30/17	Calamos Convertible and High Income Fund	Aerjet Rocketdyne Holdings, Inc.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	5,800,000	6,152,901	6,152,901	0.52%	2.2500%	12/15/23
06/30/17	Calamos Convertible and High Income Fund	Square, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,500,000	6,151,200	6,151,200	0.52%	0.375%	03/01/22
06/30/17	Calamos Convertible and High Income Fund	ServiceNow, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	6,000,000	6,146,520	6,146,520	0.52%	0.0100%	06/01/22
06/30/17	Calamos Convertible and High Income Fund	Molina Healthcare, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	6,170,000	6,109,273	6,109,273	0.51%	1.625%	08/15/44
06/30/17	Calamos Convertible and High Income Fund	NextEra Energy, Inc.		Convertible Preferred Stocks	Utilities	United States Of America (The)	US Dollar	94,500	6,081,230	6,081,230	0.51%		
06/30/17	Calamos Convertible and High Income Fund	Alamo Air & Warehouse Holdings, Inc.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	5,500,000	6,015,553	6,015,553	0.51%	2.2500%	06/01/22
06/30/17													

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06/30/17	Calamos Convertible and High Income Fund	Meritage Homes Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	4,100,000	4,542,103	4,542,103	0.38%	7.150%	04/15/20
06/30/17	Calamos Convertible and High Income Fund	Citrix Systems, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	3,700,000	4,468,213	4,468,213	0.38%	6.500%	04/15/19
06/30/17	Calamos Convertible and High Income Fund	Colony Starwood Homes		Convertible Bonds	Real Estate	United States Of America (The)	US Dollar	4,000,000	4,296,740	4,296,740	0.36%	3.500%	11/15/22
06/30/17	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	4,240,610	4,240,610	0.36%	6.375%	04/01/21
06/30/17	Calamos Convertible and High Income Fund	Community Health Systems, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	4,173,599	4,173,599	4,173,599	0.35%	7.125%	07/15/20
06/30/17	Calamos Convertible and High Income Fund	Red Hat, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	3,000,000	4,167,720	4,167,720	0.35%	0.250%	10/01/19
06/30/17	Calamos Convertible and High Income Fund	ArcelorMittal, SA		Corporate Bonds	Materials	Luxembourg	US Dollar	3,700,000	4,158,213	4,158,213	0.35%	6.125%	06/01/25
06/30/17	Calamos Convertible and High Income Fund	Dana Financing Luxembourg Sarl		Corporate Bonds	Consumer Discretionary	Luxembourg	US Dollar	3,900,000	4,163,679	4,163,679	0.35%	6.500%	06/01/26
06/30/17	Calamos Convertible and High Income Fund	Micron Technology, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	1,500,000	4,117,013	4,117,013	0.35%	1.625%	02/15/33
06/30/17	Calamos Convertible and High Income Fund	Kaman Corp.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	4,000,000	4,067,680	4,067,680	0.34%	3.250%	05/01/24
06/30/17	Calamos Convertible and High Income Fund	First Data Corp.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	3,800,000	4,060,072	4,060,072	0.34%	7.000%	12/01/23
06/30/17	Calamos Convertible and High Income Fund	Ctrip.com International, Ltd.		Convertible Bonds	Consumer Discretionary	China	US Dollar	3,500,000	4,045,633	4,045,633	0.34%	1.000%	07/01/20
06/30/17	Calamos Convertible and High Income Fund	Sirius XM Radio, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,750,000	3,995,644	3,995,644	0.34%	6.000%	07/15/24
06/30/17	Calamos Convertible and High Income Fund	VisiStar, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	3,900,000	3,985,040	3,985,040	0.34%	6.875%	06/15/20
06/30/17	Calamos Convertible and High Income Fund	Royal Caribbean Cruises, Ltd.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,000,000	3,923,704	3,923,704	0.33%	7.500%	10/15/27
06/30/17	Calamos Convertible and High Income Fund	Flexion Therapeutics, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	3,897,206	3,897,206	3,897,206	0.33%	3.375%	05/01/24
06/30/17	Calamos Convertible and High Income Fund	Amkor Technology, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	3,710,000	3,869,085	3,869,085	0.33%	6.375%	10/01/22
06/30/17	Calamos Convertible and High Income Fund	ADN Corp.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	2,935,000	3,857,200	3,857,200	0.32%	6.875%	07/15/24
06/30/17	Calamos Convertible and High Income Fund	WPS Energy, Inc.		Convertible Preferred Stocks	Energy	United States Of America (The)	US Dollar	80,500	3,797,185	3,797,185	0.32%	8.250%	01/01/27
06/30/17	Calamos Convertible and High Income Fund	Carizzo Oil & Gas, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	3,750,000	3,772,556	3,772,556	0.32%	7.500%	09/15/20
06/30/17	Calamos Convertible and High Income Fund	Alere, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	3,700,000	3,769,190	3,769,190	0.32%	6.500%	06/15/20
06/30/17	Calamos Convertible and High Income Fund	Daxiia, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	3,700,000	3,762,549	3,762,549	0.32%	6.125%	07/15/24
06/30/17	Calamos Convertible and High Income Fund	Atwood Oceanics, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	3,732,000	3,716,885	3,716,885	0.31%	6.500%	02/01/20
06/30/17	Calamos Convertible and High Income Fund	Embarq Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	3,654,000	3,675,723	3,675,723	0.31%	7.995%	06/01/36
06/30/17	Calamos Convertible and High Income Fund	MPX, LP		Corporate Bonds	Energy	United States Of America (The)	US Dollar	3,430,000	3,651,407	3,651,407	0.31%	4.875%	06/01/25
06/30/17	Calamos Convertible and High Income Fund	Ctrip.com International, Ltd.		Convertible Bonds	Consumer Discretionary	China	US Dollar	3,330,000	3,587,974	3,587,974	0.30%	1.250%	09/15/23
06/30/17	Calamos Convertible and High Income Fund	SFR Group, SA		Corporate Bonds	Consumer Discretionary	France	US Dollar	3,400,000	3,557,199	3,557,199	0.30%	6.000%	05/15/22
06/30/17	Calamos Convertible and High Income Fund	Jefferies Finance, LLC		Corporate Bonds	Financials	United States Of America (The)	US Dollar	3,450,000	3,547,169	3,547,169	0.30%	3.75%	04/01/20
06/30/17	Calamos Convertible and High Income Fund	Netflix, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,255,000	3,518,622	3,518,622	0.30%	5.375%	07/01/23
06/30/17	Calamos Convertible and High Income Fund	TCF Capital Corp.		Convertible Bonds	Financials	United States Of America (The)	US Dollar	3,425,000	3,515,211	3,515,211	0.30%	4.625%	03/01/22
06/30/17	Calamos Convertible and High Income Fund	Liberty Media Corp./Liberty Formula One		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,000,000	3,488,355	3,488,355	0.29%	1.000%	01/01/21
06/30/17	Calamos Convertible and High Income Fund	Commscope Technologies, LLC		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	3,440,240	3,440,240	3,440,240	0.29%	6.000%	06/15/25
06/30/17	Calamos Convertible and High Income Fund	RTI International Metals, Inc.		Convertible Bonds	Materials	United States Of America (The)	US Dollar	3,200,000	3,436,704	3,436,704	0.29%	1.625%	10/15/19
06/30/17	Calamos Convertible and High Income Fund	Taylor Morrison Communities, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,222,000	3,395,063	3,395,063	0.28%	5.250%	04/15/21
06/30/17	Calamos Convertible and High Income Fund	Quicken Loans, Inc.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	3,100,000	3,210,934	3,210,934	0.27%	5.750%	05/01/25
06/30/17	Calamos Convertible and High Income Fund	Air Lease Corp.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	2,258,000	3,134,499	3,134,499	0.26%	3.875%	12/01/18
06/30/17	Calamos Convertible and High Income Fund	Affiliated Managers Group, Inc.		Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	52,500	3,100,094	3,100,094	0.26%		
06/30/17	Calamos Convertible and High Income Fund	Synovus, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	2,835,000	3,087,260	3,087,260	0.26%	6.500%	06/15/22
06/30/17	Calamos Convertible and High Income Fund	Decom, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	3,000,000	3,075,675	3,075,675	0.26%	0.750%	05/15/22
06/30/17	Calamos Convertible and High Income Fund	Starwood Property Trust, Inc.		Convertible Bonds	Real Estate	United States Of America (The)	US Dollar	3,000,000	3,041,670	3,041,670	0.26%	4.375%	04/01/23
06/30/17	Calamos Convertible and High Income Fund	Virius Investment Partners, Inc.		Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	29,835	3,024,974	3,024,974	0.25%	3.000%	02/01/20
06/30/17	Calamos Convertible and High Income Fund	L Brands, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,000,000	3,018,180	3,018,180	0.25%	7.600%	07/15/17
06/30/17	Calamos Convertible and High Income Fund	Navistar International Corp.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	3,013,898	3,013,898	3,013,898	0.25%	8.250%	11/01/21
06/30/17	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	3,009,629	3,009,629	0.25%	4.750%	04/29/25
06/30/17	Calamos Convertible and High Income Fund	Neurocrine Biosciences, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	3,000,000	2,999,160	2,999,160	0.25%	2.250%	05/15/24
06/30/17	Calamos Convertible and High Income Fund	T-Mobile USA, Inc.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	1,820,000	2,987,113	2,987,113	0.25%	6.625%	04/01/23
06/30/17	Calamos Convertible and High Income Fund	Golden Nugget, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	2,761,000	2,937,925	2,937,925	0.25%	8.500%	12/01/21
06/30/17	Calamos Convertible and High Income Fund	Arcosis, Inc.		Corporate Bonds	Materials	United States Of America (The)	US Dollar	2,750,000	2,858,831	2,858,831	0.24%	5.125%	10/01/24
06/30/17	Calamos Convertible and High Income Fund	Real Estate Realty OP, LP		Corporate Bonds	Real Estate	United States Of America (The)	US Dollar	2,500,000	2,837,700	2,837,700	0.24%	6.125%	10/15/20
06/30/17	Calamos Convertible and High Income Fund	Penske Automotive Group, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	2,800,000	2,823,282	2,823,282	0.24%	5.375%	12/01/24
06/30/17	Calamos Convertible and High Income Fund	CCO Holdings, LLC / CCO Holdings Capital Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	2,750,000	2,822,793	2,822,793	0.24%	5.125%	05/01/27
06/30/17	Calamos Convertible and High Income Fund	Garda World Security Corp.		Corporate Bonds	Industrials	Canada	US Dollar	2,690,000	2,744,338	2,744,338	0.23%	7.250%	11/15/21
06/30/17	Calamos Convertible and High Income Fund	Genie, Inc.		Corporate Bonds	Utilities	United States Of America (The)	US Dollar	2,638,000	2,740,928	2,740,928	0.23%	6.750%	04/15/22
06/30/17	Calamos Convertible and High Income Fund	PH Glatfelter Company		Corporate Bonds	Materials	United States Of America (The)	US Dollar	2,650,000	2,720,159	2,720,159	0.23%	5.375%	10/15/20
06/30/17	Calamos Convertible and High Income Fund	TransDigm, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	2,650,000	2,704,299	2,704,299	0.23%	5.500%	10/15/20
06/30/17	Calamos Convertible and High Income Fund	United Continental Holdings, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	2,600,000	2,697,604	2,697,604	0.23%	6.375%	06/01/18
06/30/17	Calamos Convertible and High Income Fund	Hudsonian International, LLC		Corporate Bonds	Financials	United States Of America (The)	US Dollar	2,500,000	2,684,962	2,684,962	0.23%	6.125%	11/15/22
06/30/17	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	2,657,754	2,657,754	0.23%	6.500%	07/01/21
06/30/17	Calamos Convertible and High Income Fund	Frontier Communications Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	3,214,000	2,657,078	2,657,078	0.22%	7.625%	04/15/24
06/30/17	Calamos Convertible and High Income Fund	The Nature's Bounty Company		Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	2,500,000	2,656,050	2,656,050	0.22%	7.625%	05/15/21
06/30/17	Calamos Convertible and High Income Fund	Malindrocht International Finance, SA / Malindrocht CB, LLC		Corporate Bonds	Health Care	Luxembourg	US Dollar	2,900,000	2,649,962	2,649,962	0.22%	5.625%	10/15/23
06/30/17	Calamos Convertible and High Income Fund	ArcelorMittal		Corporate Bonds	Materials	Luxembourg	US Dollar	2,325,000	2,619,182	2,619,182	0.22%	7.500%	10/15/39
06/30/17	Calamos Convertible and High Income Fund	Pandora Media, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	2,725,000	2,592,947	2,592,947	0.22%	1.750%	12/01/20
06/30/17	Calamos Convertible and High Income Fund	Calyxine Corp.		Corporate Bonds	Utilities	United States Of America (The)	US Dollar	2,500,000	2,586,900	2,586,900	0.22%	6.000%	01/15/22
06/30/17	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	2,565,794	2,565,794	0.22%	6.000%	02/15/25
06/30/17	Calamos Convertible and High Income Fund	Southwestern Energy Company		Convertible Preferred Stocks	Energy	United States Of America (The)	US Dollar	174,050	2,539,390	2,539,390	0.21%		
06/30/17	Calamos Convertible and High Income Fund	Meritage Homes Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	2,185,000	2,494,254	2,494,254	0.21%	7.000%	04/01/22
06/30/17	Calamos Convertible and High Income Fund	Clear Channel Worldwide Holdings, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	2,465,000	2,462,708	2,462,708	0.21%	7.625%	03/15/20
06/30/17	Calamos Convertible and High Income Fund	Salem Media Group, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	2,190,000	2,458,055	2,458,055	0.21%	6.750%	06/01/24
06/30/17	Calamos Convertible and High Income Fund	Endo, Ltd.		Corporate Bonds	Health Care	Ireland	US Dollar	2,900,000	2,444,758	2,444,758	0.21%	6.000%	07/15/23
06/30/17	Calamos Convertible and High Income Fund	Reliance Intermediate Holdings, LP		Corporate Bonds	Consumer Discretionary	Canada	US Dollar	2,270,000	2,438,899	2,438,899	0.21%	6.500%	04/01/23

Calamos Funds Portfolio Data as of 6/30/17 (unaudited)

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

Important Legal Information

The portfolio data is "as of" the date indicated and may not represent current or future portfolio composition. Portfolio holdings are subject to change daily without notice. Includes cash and cash equivalents and excludes forwards, futures, and swaps. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document are not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) requirements and are unaudited. Therefore, this information may differ from that contained in information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form N-GSR 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
06/30/17	Calamos Convertible and High Income Fund	GameStop Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,800,000	1,850,058	1,850,058	0.16%	5.500%	10/01/19
06/30/17	Calamos Convertible and High Income Fund	CalAtlantic Group, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,680,000	1,821,733	1,821,733	0.15%	5.375%	10/01/22
06/30/17	Calamos Convertible and High Income Fund	Michael Baker International, LLC		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	1,799,053	1,775,827	1,775,827	0.15%	8.875%	04/15/19
06/30/17	Calamos Convertible and High Income Fund	Liberty Interactive, LLC		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,645,000	1,771,114	1,771,114	0.15%	8.250%	02/03/30
06/30/17	Calamos Convertible and High Income Fund	Cardtronics, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	1,700,000	1,752,428	1,752,428	0.15%	5.500%	05/01/25
06/30/17	Calamos Convertible and High Income Fund	Drill Rigs Holdings, Inc.		Corporate Bonds	Energy	Cyprus	US Dollar	6,122,000	1,740,944	1,740,944	0.15%	6.500%	10/01/17
06/30/17	Calamos Convertible and High Income Fund	Heatset Partners Holdings, SA		Corporate Bonds	Telecommunication Services	Luxembourg	US Dollar	1,610,000	1,737,440	1,737,440	0.15%	8.000%	02/15/24
06/30/17	Calamos Convertible and High Income Fund	NRG Energy, Inc.		Corporate Bonds	Utilities	United States Of America (The)	US Dollar	1,720,000	1,726,519	1,726,519	0.15%	6.625%	01/15/27
06/30/17	Calamos Convertible and High Income Fund	Frontier Communications Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	1,765,000	1,686,590	1,686,590	0.14%	10.500%	09/15/22
06/30/17	Calamos Convertible and High Income Fund	ACCO Brands Corp.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	1,600,000	1,667,944	1,667,944	0.14%	5.250%	12/15/24
06/30/17	Calamos Convertible and High Income Fund	Nuance Communications, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	1,550,000	1,658,446	1,658,446	0.14%	6.000%	07/01/24
06/30/17	Calamos Convertible and High Income Fund	Chemtura Corp.		Corporate Bonds	Materials	United States Of America (The)	US Dollar	1,599,000	1,646,218	1,646,218	0.14%	5.750%	07/15/21
06/30/17	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	1,613,738	1,613,738	0.14%	4.500%	04/29/22
06/30/17	Calamos Convertible and High Income Fund	Sally Holdings, LLC / Sally Capital, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,572,000	1,608,722	1,608,722	0.14%	6.625%	12/01/25
06/30/17	Calamos Convertible and High Income Fund	NuStar Energy, LP		Corporate Bonds	Convertible and Preferred Stocks	United States Of America (The)	US Dollar	61,245	1,600,332	1,600,332	0.13%		
06/30/17	Calamos Convertible and High Income Fund	Nuance Communications, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	1,500,000	1,596,758	1,596,758	0.13%	5.625%	12/15/26
06/30/17	Calamos Convertible and High Income Fund	United Rentals North America, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	1,522,000	1,592,781	1,592,781	0.13%	7.625%	04/15/22
06/30/17	Calamos Convertible and High Income Fund	Greatbatch, Ltd.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	1,475,000	1,576,510	1,576,510	0.13%	9.125%	11/01/23
06/30/17	Calamos Convertible and High Income Fund	SFS Group, SA		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,400,000	1,520,253	1,520,253	0.11%	7.375%	05/01/26
06/30/17	Calamos Convertible and High Income Fund	Ankor Technology, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	1,470,000	1,498,408	1,498,408	0.13%	6.625%	06/01/21
06/30/17	Calamos Convertible and High Income Fund	Carriazo Oil & Gas, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,550,000	1,492,053	1,492,053	0.13%	6.250%	04/15/23
06/30/17	Calamos Convertible and High Income Fund	DuPont Fabros Technology, LP		Corporate Bonds	Real Estate	United States Of America (The)	US Dollar	1,400,000	1,458,408	1,458,408	0.12%	5.875%	05/15/21
06/30/17	Calamos Convertible and High Income Fund	Oasis Petroleum, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,500,000	1,455,960	1,455,960	0.12%	6.875%	01/15/23
06/30/17	Calamos Convertible and High Income Fund	WESCO Distribution, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	1,391,000	1,455,751	1,455,751	0.12%	5.375%	06/15/24
06/30/17	Calamos Convertible and High Income Fund	WBT Offshore, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,772,270	1,453,261	1,453,261	0.12%	9.000%	09/15/20
06/30/17	Calamos Convertible and High Income Fund	Crescent Communities, LLC/Crescent Ventures, Inc.		Corporate Bonds	Real Estate	United States Of America (The)	US Dollar	1,375,000	1,447,993	1,447,993	0.12%	8.875%	05/15/21
06/30/17	Calamos Convertible and High Income Fund	Beverages & More, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,450,000	1,420,217	1,420,217	0.12%	11.500%	06/15/22
06/30/17	Calamos Convertible and High Income Fund	Hologic, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	1,285,000	1,350,336	1,350,336	0.11%	5.250%	07/15/22
06/30/17	Calamos Convertible and High Income Fund	Bill Barrett Corp.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,335,000	1,320,161	1,320,161	0.11%	7.000%	10/15/22
06/30/17	Calamos Convertible and High Income Fund	GrifTech International, Ltd.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	1,475,000	1,316,491	1,316,491	0.11%	6.375%	11/15/20
06/30/17	Calamos Convertible and High Income Fund	GameStop Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,250,000	1,304,538	1,304,538	0.11%	6.750%	03/15/21
06/30/17	Calamos Convertible and High Income Fund	Titan International, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	1,250,000	1,298,444	1,298,444	0.11%	6.875%	10/01/20
06/30/17	Calamos Convertible and High Income Fund	Gulfport Energy Corp.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,300,000	1,280,669	1,280,669	0.11%	6.375%	09/15/25
06/30/17	Calamos Convertible and High Income Fund	Norwegian Gas Services Company		Corporate Bonds	Petroleum & Gas Services	Norway	US Dollar	1,391,000	1,276,423	1,276,423	0.11%	7.375%	12/15/20
06/30/17	Calamos Convertible and High Income Fund	CSC Holdings, LLC		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	1,200,000	1,268,934	1,268,934	0.11%	5.500%	04/15/27
06/30/17	Calamos Convertible and High Income Fund	LB Brands, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,300,000	1,259,642	1,259,642	0.11%	6.875%	11/01/35
06/30/17	Calamos Convertible and High Income Fund	CynusOne, LP / CynusOne Finance Corp.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	1,200,000	1,252,272	1,252,272	0.11%	5.375%	03/15/27
06/30/17	Calamos Convertible and High Income Fund	Gulfport Energy Corp.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,275,000	1,245,077	1,245,077	0.10%	6.000%	05/15/20
06/30/17	Calamos Convertible and High Income Fund	Lions Gate Entertainment Corp.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	1,165,000	1,226,267	1,226,267	0.10%	5.875%	11/01/24
06/30/17	Calamos Convertible and High Income Fund	Steel Dynamics, Inc.		Corporate Bonds	Materials	United States Of America (The)	US Dollar	1,190,000	1,224,909	1,224,909	0.10%	5.000%	12/15/26
06/30/17	Calamos Convertible and High Income Fund	DCP Midstream, LLC		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,200,000	1,207,317	1,207,317	0.10%	5.875%	05/15/43
06/30/17	Calamos Convertible and High Income Fund	CBS Radio, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	1,165,000	1,205,967	1,205,967	0.10%	7.250%	11/01/24
06/30/17	Calamos Convertible and High Income Fund	Gulfmark Offshore, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	3,850,000	1,203,125	1,203,125	0.10%	6.375%	03/15/22
06/30/17	Calamos Convertible and High Income Fund	Great Lakes Dredge & Dock Co.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	1,170,000	1,196,290	1,196,290	0.10%	8.000%	05/15/22
06/30/17	Calamos Convertible and High Income Fund	Orchestra Borrower, LLC / Orchestra Co-Issuer, Inc.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	1,160,000	1,196,180	1,196,180	0.10%	6.750%	06/15/22
06/30/17	Calamos Convertible and High Income Fund	HUB International, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	1,130,000	1,179,432	1,179,432	0.10%	7.875%	10/01/21
06/30/17	Calamos Convertible and High Income Fund	Southwestern Energy Company		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,200,000	1,174,176	1,174,176	0.10%	6.700%	01/23/25
06/30/17	Calamos Convertible and High Income Fund	Intelsat Jackson Holdings, SA		Corporate Bonds	Telecommunication Services	Luxembourg	US Dollar	1,165,000	1,163,952	1,163,952	0.10%	9.750%	07/15/25
06/30/17	Calamos Convertible and High Income Fund	Naveant Corp.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	1,100,000	1,148,628	1,148,628	0.09%	6.250%	02/15/26
06/30/17	Calamos Convertible and High Income Fund	Sealed Air Corp.		Corporate Bonds	Materials	United States Of America (The)	US Dollar	1,040,000	1,116,508	1,116,508	0.09%	5.250%	04/01/23
06/30/17	Calamos Convertible and High Income Fund	W&T Offshore, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,110,222	1,110,222	1,110,222	0.09%	8.500%	06/15/21
06/30/17	Calamos Convertible and High Income Fund	American International Group, Inc.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	17,300	1,081,596	1,081,596	0.09%		
06/30/17	Calamos Convertible and High Income Fund	AV Homes, Inc.	AIG US	Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,040,000	1,073,774	1,073,774	0.09%	6.625%	05/15/22
06/30/17	Calamos Convertible and High Income Fund	DuPont Fabros Technology, LP		Corporate Bonds	Real Estate	United States Of America (The)	US Dollar	990,000	1,057,746	1,057,746	0.09%	5.625%	06/15/23
06/30/17	Calamos Convertible and High Income Fund	CDW, LLC / CDW Finance Corp.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	987,000	1,029,806	1,029,806	0.09%	5.000%	09/01/23
06/30/17	Calamos Convertible and High Income Fund	Alliance Data Systems Corp.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	1,000,000	1,014,035	1,014,035	0.09%	5.375%	08/01/22
06/30/17	Calamos Convertible and High Income Fund	Energy Transfer Equity, LP		Corporate Bonds	Energy	United States Of America (The)	US Dollar	890,000	923,571	923,571	0.08%	5.500%	06/01/27
06/30/17	Calamos Convertible and High Income Fund	Nuance Communications, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	904,000	919,522	919,522	0.08%	5.375%	08/15/20
06/30/17	Calamos Convertible and High Income Fund	Rice Energy, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	846,000	914,712	914,712	0.08%	7.250%	05/01/23
06/30/17	Calamos Convertible and High Income Fund	New Gold, Inc.		Corporate Bonds	Materials	Canada	US Dollar	875,000	905,279	905,279	0.08%	6.375%	05/15/25
06/30/17	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	901,236	901,236	0.08%	8.000%	02/15/25
06/30/17	Calamos Convertible and High Income Fund	KIRS Midco 3, PLC		Corporate Bonds	Financials	United Kingdom	US Dollar	875,000	887,587	887,587	0.07%	8.625%	07/15/23
06/30/17	Calamos Convertible and High Income Fund	First Quantum Minerals, Ltd.		Corporate Bonds	Materials	Canada	US Dollar	818,000	839,828	839,828	0.07%	7.000%	02/15/21
06/30/17	Calamos Convertible and High Income Fund	LB Brands, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	865,000	838,951	838,951	0.07%	6.900%	03/01/33
06/30/17	Calamos Convertible and High Income Fund	Korros Gold Corp.		Corporate Bonds	Materials	Canada	US Dollar	830,000	829,427	829,427	0.07%	4.500%	07/15/27
06/30/17	Calamos Convertible and High Income Fund	Endo International, PLC		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	808,000	778,334	778,334	0.07%	7.250%	01/15/22
06/30/17	Calamos Convertible and High Income Fund	Naveant Corp.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	690,000	732,866	732,866	0.06%	6.500%	06/15/22
06/30/17	Calamos Convertible and High Income Fund	Petsmart, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	730,000	705,293	705,293	0.06%	5.875%	06/01/25
06/30/17	Calamos Convertible and High Income Fund	Leah Enterprises, LP		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	620,000	627,983	627,983	0.05%	4.875%	03/15/19
06/30/17	Calamos Convertible and High Income Fund	Freeport-McMoran, Inc.		Corporate Bonds	Materials	United States Of America (The)	US Dollar	660,000	620,476	620,476	0.05%	3.500%	03/01/22
06/30/17	Calamos Convertible and High Income Fund	Kar Auction Services, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	585,000	598,367	598,367	0.05%	5.125%	06/01/25
06/30/17	Calamos Convertible and High Income Fund	Verizon Transmission, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	580,000	596,481	596,481	0.05%	5.000%	03/01/24
06/30/17	Calamos Convertible and High Income Fund	CDK Global, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	575,000	591,497	591,497	0.05%	4.875%	06/01/27
06/30/17	Calamos Convertible and High Income Fund	First Quantum Minerals, Ltd.		Corporate Bonds	Materials	Canada	US Dollar	600,000	589,467	589,467	0.05%	7.250%	04/01/23
06/30/17	Calamos Convertible and High Income Fund	CenturyLink, Inc.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	475,000	521,740	521,740	0.04%	7.500%	04/01/24
06/30/17	Calamos Convertible and High Income Fund	American Greetings Corp.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	460,000	523,823	523,823	0.04%	6.875%	02/15/26
06/30/17	Calamos Convertible and High Income Fund	Service Corp. International		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	475,000	502,018	502,018	0.04%	5.375%	05/15/24
06/30/17	Calamos Convertible and High Income Fund	Petsmart, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	540,000	499,017	499,017	0.04%	8.875%	06/01/25
06/30/17	Calamos Convertible and High Income Fund	Oil Insurance, Ltd.		Corporate Bonds	Financials	Bermuda	US Dollar	500,000	451,098	451,098	0.04%	4.278%	12/29/49
06/30/17	Calamos Convertible and High Income Fund	Koppers, Inc.		Corporate Bonds	Materials</								