

Calamos Funds Portfolio Data as of 07/31/16 (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
07/29/16	Calamos Convertible and High Income Fund	Royal Caribbean Cruises, Ltd.		Corporate Bonds	Consumer Discretionary	United States Of America (The	US Dollar	3,005,000	3,549,656	3,549,656	0.30%	7.500%	10/15/27
07/29/16	Calamos Convertible and High Income Fund	L Brands, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The	US Dollar	865,000	893,113	893,113	0.08%	6.950%	03/01/33
07/29/16	Calamos Convertible and High Income Fund	Service Corp. International		Corporate Bonds	Consumer Discretionary	United States Of America (The	US Dollar	4,250,000	4,993,750	4,993,750	0.43%	7.500%	04/01/27
07/29/16	Calamos Convertible and High Income Fund	Trinidad Drilling, Ltd.		Corporate Bonds	Canada	United States Of America (The	US Dollar	4,051,000	3,780,089	3,780,089	0.32%	7.875%	01/15/19
07/29/16	Calamos Convertible and High Income Fund	U.S. Government And Agency Securities		Other	United States Of America (The	US Dollar	550,000	550,988	550,988	0.05%	0.875%	11/30/16	
07/29/16	Calamos Convertible and High Income Fund	ViaSat, Inc.		Corporate Bonds	Information Technology	United States Of America (The	US Dollar	3,900,000	4,041,375	4,041,375	0.35%	6.875%	06/15/20
07/29/16	Calamos Convertible and High Income Fund	Carriero Oil & Gas, Inc.		Corporate Bonds	Energy	United States Of America (The	US Dollar	4,900,000	4,484,688	4,484,688	0.42%	7.500%	09/15/20
07/29/16	Calamos Convertible and High Income Fund	Tenex Corp.		Corporate Bonds	Industrials	United States Of America (The	US Dollar	3,700,000	3,764,750	3,764,750	0.32%	6.000%	05/15/21
07/29/16	Calamos Convertible and High Income Fund	HCA Holdings, Inc.		Corporate Bonds	Health Care	United States Of America (The	US Dollar	2,125,000	2,308,281	2,308,281	0.20%	6.250%	02/15/21
07/29/16	Calamos Convertible and High Income Fund	RTI International Metals, Inc.		Convertible Bonds	Materials	United States Of America (The	US Dollar	3,200,000	3,560,208	3,560,208	0.31%	1.625%	10/15/19
07/29/16	Calamos Convertible and High Income Fund	H&E Equipment Services, Inc.		Corporate Bonds	Industrials	United States Of America (The	US Dollar	5,560,000	5,820,625	5,820,625	0.50%	7.000%	09/01/22
07/29/16	Calamos Convertible and High Income Fund	INEOS Group Holdings, SA		Corporate Bonds	Materials	Luxembourg	US Dollar	2,800,000	2,847,684	2,847,684	0.24%	6.125%	04/15/21
07/29/16	Calamos Convertible and High Income Fund	Bonanza Creek Energy, Inc.		Corporate Bonds	Energy	United States Of America (The	US Dollar	3,000,000	1,378,125	1,378,125	0.12%	6.750%	04/15/21
07/29/16	Calamos Convertible and High Income Fund	SBA Communications Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The	US Dollar	2,650,000	2,741,094	2,741,094	0.23%	5.625%	10/01/19
07/29/16	Calamos Convertible and High Income Fund	Air Lease Corp.		Convertible Bonds	Industrials	United States Of America (The	US Dollar	2,258,000	2,823,877	2,823,877	0.24%	3.875%	12/01/18
07/29/16	Calamos Convertible and High Income Fund	Achivion Btsazad, Inc.		Corporate Bonds	Information Technology	United States Of America (The	US Dollar	3,800,000	3,978,448	3,978,448	0.34%	5.625%	09/15/21
07/29/16	Calamos Convertible and High Income Fund	BioMarin Pharmaceutical, Inc.		Convertible Bonds	Health Care	United States Of America (The	US Dollar	6,375,000	8,449,106	8,449,106	0.72%	1.500%	10/15/20
07/29/16	Calamos Convertible and High Income Fund	CenturyLink, Inc.		Corporate Bonds	Telecommunication Services	United States Of America (The	US Dollar	2,454,000	2,558,295	2,558,295	0.22%	6.750%	12/01/23
07/29/16	Calamos Convertible and High Income Fund	Alizee Luxembourg, SA		Corporate Bonds	Consumer Discretionary	Luxembourg	US Dollar	1,800,000	1,829,250	1,829,250	0.16%	7.750%	05/15/22
07/29/16	Calamos Convertible and High Income Fund	Idaho Enterprises, LP		Corporate Bonds	Industrials	United States Of America (The	US Dollar	620,000	617,288	617,288	0.05%	4.875%	03/15/19
07/29/16	Calamos Convertible and High Income Fund	Titan International, Inc.		Corporate Bonds	Industrials	United States Of America (The	US Dollar	2,500,000	2,306,250	2,306,250	0.20%	6.875%	10/01/20
07/29/16	Calamos Convertible and High Income Fund	Century Communities, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The	US Dollar	2,201,000	2,187,244	2,187,244	0.19%	6.875%	05/15/22
07/29/16	Calamos Convertible and High Income Fund	Cardiotronics, Inc.		Corporate Bonds	Information Technology	United States Of America (The	US Dollar	1,970,000	3,980,850	3,980,850	0.34%	5.125%	08/01/22
07/29/16	Calamos Convertible and High Income Fund	First Data Corp.		Corporate Bonds	Information Technology	United States Of America (The	US Dollar	3,800,000	3,934,000	3,934,000	0.34%	7.000%	12/01/23
07/29/16	Calamos Convertible and High Income Fund	Goodyear Tire & Rubber Company		Corporate Bonds	Consumer Discretionary	United States Of America (The	US Dollar	680,000	721,650	721,650	0.06%	5.125%	11/15/23
07/29/16	Calamos Convertible and High Income Fund	Euronet Worldwide, Inc.		Convertible Bonds	Information Technology	United States Of America (The	US Dollar	5,680,000	6,972,030	6,972,030	0.60%	1.500%	10/01/44
07/29/16	Calamos Convertible and High Income Fund	L Brands, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The	US Dollar	1,300,000	1,380,438	1,380,438	0.12%	6.875%	11/01/25
07/29/16	Calamos Convertible and High Income Fund	Interlist Jackson Holdings, SA		Corporate Bonds	Telecommunication Services	Luxembourg	US Dollar	1,610,000	1,534,531	1,534,531	0.13%	8.000%	02/15/24
07/29/16	Calamos Convertible and High Income Fund	CenturyLink, Inc.		Corporate Bonds	Telecommunication Services	United States Of America (The	US Dollar	475,000	507,359	507,359	0.04%	7.500%	04/01/24
07/29/16	Calamos Convertible and High Income Fund	Frontier Communications Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The	US Dollar	2,200,000	2,354,000	2,354,000	0.20%	11.000%	09/15/25
07/29/16	Calamos Convertible and High Income Fund	Charter Communications Operating, LLC / Charter Communications Operating Capital		Corporate Bonds	Consumer Discretionary	United States Of America (The	US Dollar	2,750,000	3,033,594	3,033,594	0.26%	4.500%	07/21/25
07/29/16	Calamos Convertible and High Income Fund	WESCO Distribution, Inc.		Corporate Bonds	Industrials	United States Of America (The	US Dollar	1,391,000	1,434,469	1,434,469	0.12%	5.375%	06/15/24
07/29/16	Calamos Convertible and High Income Fund	Micron Technology, Inc.		Convertible Bonds	Information Technology	United States Of America (The	US Dollar	1,500,000	2,083,388	2,083,388	0.18%	1.625%	02/15/33
07/29/16	Calamos Convertible and High Income Fund	Bunge, Ltd.		Convertible Preferred Stocks	Consumer Staples	United States Of America (The	US Dollar	62,000	618,375	618,375	0.53%		
07/29/16	Calamos Convertible and High Income Fund	Bank of America Corp.		Convertible Preferred Stocks	Financials	United States Of America (The	US Dollar	5,000	6,000,000	6,000,000	0.52%		
07/29/16	Calamos Convertible and High Income Fund	DISH DBS Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The	US Dollar	6,500,000	7,202,813	7,202,813	0.62%	7.875%	09/01/19
07/29/16	Calamos Convertible and High Income Fund	CalAtlantic Group, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The	US Dollar	6,000,000	6,720,000	6,720,000	0.58%	6.625%	05/01/20
07/29/16	Calamos Convertible and High Income Fund	Petroleum Geo-Services, ASA		Corporate Bonds	Norway	United States Of America (The	US Dollar	2,742,000	2,115,536	2,115,536	0.18%	7.375%	12/15/18
07/29/16	Calamos Convertible and High Income Fund	WPP Energy, Inc.	WPK US	Common Stocks	United States Of America (The	US Dollar	154,4239	1,540,848	1,540,848	0.13%			
07/29/16	Calamos Convertible and High Income Fund	AmeriGas Finance Corp.		Corporate Bonds	Utilities	United States Of America (The	US Dollar	5,775,000	6,117,891	6,117,891	0.52%	7.000%	05/20/22
07/29/16	Calamos Convertible and High Income Fund	WBT Offshore, Inc.		Corporate Bonds	Energy	United States Of America (The	US Dollar	7,721,000	2,152,229	2,152,229	0.18%	8.500%	06/15/19
07/29/16	Calamos Convertible and High Income Fund	Novellus Systems, Inc.		Convertible Bonds	Information Technology	United States Of America (The	US Dollar	3,900,000	10,125,796	10,125,796	0.88%	2.625%	05/15/41
07/29/16	Calamos Convertible and High Income Fund	Nuance Communications, Inc.		Corporate Bonds	Information Technology	United States Of America (The	US Dollar	2,110,000	2,168,025	2,168,025	0.19%	5.375%	08/15/20
07/29/16	Calamos Convertible and High Income Fund	United Rentals North America, Inc.		Corporate Bonds	Industrials	United States Of America (The	US Dollar	6,500,000	6,946,875	6,946,875	0.60%	7.625%	04/15/22
07/29/16	Calamos Convertible and High Income Fund	Sealed Air Corp.		Corporate Bonds	Materials	United States Of America (The	US Dollar	1,040,000	1,106,950	1,106,950	0.09%	5.250%	04/01/23
07/29/16	Calamos Convertible and High Income Fund	Nationstar Mortgage, LLC / Nationstar Capital Corp.		Corporate Bonds	Financials	United States Of America (The	US Dollar	2,590,000	2,235,494	2,235,494	0.20%	6.500%	07/01/21
07/29/16	Calamos Convertible and High Income Fund	TransSign, Inc.		Corporate Bonds	Industrials	United States Of America (The	US Dollar	2,650,000	2,712,938	2,712,938	0.23%	5.500%	05/20/20
07/29/16	Calamos Convertible and High Income Fund	Salesforce.com, Inc.		Convertible Bonds	Information Technology	United States Of America (The	US Dollar	9,700,000	12,776,792	12,776,792	1.09%	0.250%	04/01/18
07/29/16	Calamos Convertible and High Income Fund	Tyson Foods, Inc.		Convertible Preferred Stocks	Consumer Staples	United States Of America (The	US Dollar	85,500	6,883,605	6,883,605	0.59%		
07/29/16	Calamos Convertible and High Income Fund	Synchromesh Technologies, Inc.		Convertible Preferred Stocks	Information Technology	United States Of America (The	US Dollar	3,668,291	3,668,291	3,668,291	0.31%	0.750%	08/15/19
07/29/16	Calamos Convertible and High Income Fund	Sprint Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The	US Dollar	12,445,000	12,344,191	12,344,191	1.06%	7.875%	09/15/23
07/29/16	Calamos Convertible and High Income Fund	T-Mobile USA, Inc.	TMUSP US	Convertible Preferred Stocks	Telecommunication Services	United States Of America (The	US Dollar	138,600	10,820,502	10,820,502	0.93%		
07/29/16	Calamos Convertible and High Income Fund	Crown Castle International Corp.		Convertible Preferred Stocks	Financials	United States Of America (The	US Dollar	105,000	12,123,300	12,123,300	1.04%		
07/29/16	Calamos Convertible and High Income Fund	Yahool, Inc.		Convertible Preferred Stocks	Information Technology	United States Of America (The	US Dollar	6,540,000	6,540,353	6,540,353	0.56%	0.010%	12/01/18
07/29/16	Calamos Convertible and High Income Fund	Quicken Loans, Inc.		Corporate Bonds	Financials	United States Of America (The	US Dollar	3,100,000	3,072,875	3,072,875	0.26%	5.750%	05/01/25
07/29/16	Calamos Convertible and High Income Fund	CommScope Technologies Finance, LLC		Corporate Bonds	Information Technology	United States Of America (The	US Dollar	3,200,000	3,388,000	3,388,000	0.29%	6.000%	06/15/25
07/29/16	Calamos Convertible and High Income Fund	Post Holdings, Inc.		Corporate Bonds	Consumer Staples	United States Of America (The	US Dollar	820,000	913,275	913,275	0.08%	7.750%	05/01/21
07/29/16	Calamos Convertible and High Income Fund	Calamos Credit International Finance, SA / Mallinckrodt CR, LLC		Corporate Bonds	Health Care	Luxembourg	US Dollar	2,900,000	2,814,813	2,814,813	0.24%		
07/29/16	Calamos Convertible and High Income Fund	Iron Mountain, Inc.		Corporate Bonds	Financials	United States Of America (The	US Dollar	300,000	318,538	318,538	0.03%	6.000%	10/01/20
07/29/16	Calamos Convertible and High Income Fund	Neptune Finco Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The	US Dollar	1,600,000	1,872,000	1,872,000	0.16%	10.875%	10/15/25
07/29/16	Calamos Convertible and High Income Fund	Twitter, Inc.		Convertible Bonds	Information Technology	United States Of America (The	US Dollar	8,050,000	7,273,336	7,273,336	0.62%	1.000%	09/15/21
07/29/16	Calamos Convertible and High Income Fund	Rice Energy, Inc.		Corporate Bonds	Energy	United States Of America (The	US Dollar	846,000	853,403	853,403	0.07%	7.250%	05/01/23
07/29/16	Calamos Convertible and High Income Fund	Proofpoint, Inc.		Convertible Bonds	Information Technology	United States Of America (The	US Dollar	8,200,000	9,666,898	9,666,898	0.83%	0.750%	06/15/20
07/29/16	Calamos Convertible and High Income Fund	INEOS Group Holdings, SA		Corporate Bonds	Materials	Luxembourg	US Dollar	2,000,000	1,980,000	1,980,000	0.17%	5.625%	08/01/24
07/29/16	Calamos Convertible and High Income Fund	Gilead Sciences, Inc.	GILD US	Common Stocks	Health Care	United States Of America (The	US Dollar	165,000	13,112,550	13,112,550	1.12%		
07/29/16	Calamos Convertible and High Income Fund	Intel Corp.		Convertible Bonds	Information Technology	United States Of America (The	US Dollar	12,575,000	21,500,924	21,500,924	1.84%	3.250%	08/01/39
07/29/16	Calamos Convertible and High Income Fund	ON Semiconductor Corp.		Convertible Bonds	Information Technology	United States Of America (The	US Dollar	5,400,000	5,780,754	5,780,754	0.50%	2.625%	12/15/26
07/29/16	Calamos Convertible and High Income Fund	Nortek, Inc.		Corporate Bonds	Industrials	United States Of America (The	US Dollar	1,904,000	2,001,580	2,001,580	0.17%	8.500%	04/15/21
07/29/16	Calamos Convertible and High Income Fund	Omarea Energy Company		Corporate Bonds	Industrials	United States Of America (The	US Dollar	6,940,000	7,280,372	7,280,372	0.62%	5.875%	05/01/22
07/29/16	Calamos Convertible and High Income Fund	Qatco Petroleum, Inc.		Corporate Bonds	Energy	United States Of America (The	US Dollar	1,500,000	1,269,375	1,269,375	0.13%	6.875%	03/15/23
07/29/16	Calamos Convertible and High Income Fund	I2 Global, Inc.		Corporate Bonds	Information Technology	United States Of America (The	US Dollar	8,000,000	8,355,000	8,355,000	0.72%	8.000%	08/01/20
07/29/16	Calamos Convertible and High Income Fund	IAS Operating Partnership, LP		Convertible Bonds	Financials	United States Of America (The	US Dollar	4,000,000	3,952,200	3,952,200	0.34%	5.000%	03/15/18
07/29/16	Calamos Convertible and High Income Fund	Fidelity & Guaranty Life Holdings, Inc.		Corporate Bonds	Consumer Staples	United States Of America (The	US Dollar	4,100,000	4,102,563	4,102,563	0.35%	6.375%	04/01/21
07/29/16	Calamos Convertible and High Income Fund	Frontier Communications Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The	US Dollar	2,997,000	2,997,055	2,997,055	0.26%	7.625%	04/15/24
07/29/16	Calamos Convertible and High Income Fund	Deluxe Corp.		Corporate Bonds	Industrials	United States Of America (The	US Dollar	7,000,000	7,262,500	7,262,500	0.62%	6.000%	11/15/20
07/29/16	Calamos Convertible and High Income Fund	Mentor, Inc.		Corporate Bonds	Industrials	United States Of America (The	US Dollar	1,810,000	1,748,913	1,748,913	0.15%	6.750%	06/15/21
07/29/16	Calamos Convertible and High Income Fund	Western Refining, Inc.		Corporate Bonds	Energy	United States Of America (The	US Dollar	3,110,000	2,898,131	2,898,131	0.25%	6.250%	04/01/21
07/29/16	Calamos Convertible and High Income Fund	Toll Brothers Finance Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The	US Dollar	5,051,000	5,417,158	5,417,158	0.46%	5.625%	03/15/24
07/29/16	Calamos Convertible and High Income Fund	Stanley Black & Decker, Inc.		Convertible Preferred Stocks	Industrials	United States Of America (The	US Dollar	63,850	8,045,739	8,045,739	0.69%		
07/29/16	Calamos Convertible and High Income Fund	INEOS Group Holdings, SA	SWH US	Corporate Bonds	Materials	Luxembourg	US Dollar	1,400,000	1,442,875	1,442,875	0.12%	5.875%	02/15/19
07/29/16	Calamos Convertible and High Income Fund	First Quantum Minerals, Ltd.		Corporate Bonds	Materials	Canada	US Dollar	818,000	753,071	753,071	0.06%	6.750%	02/15/20
07/29/16	Calamos Convertible and High Income Fund	Tesla Motors, Inc.											

07/29/16	Calamos Convertible and High Income Fund	Callfrac Holdings, LP	Corporate Bonds	Energy	United States Of America (The)	US Dollar	3,250,000	2,053,594	2,053,594	0.18%	7.500%	12/01/20
07/29/16	Calamos Convertible and High Income Fund	Calpine Corp.	Corporate Bonds	Utilities	United States Of America (The)	US Dollar	2,145,000	2,287,413	2,297,413	0.20%	9.575%	01/15/23
07/29/16	Calamos Convertible and High Income Fund	JBS USA, LLC	Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	6,575,000	6,813,344	6,813,344	0.38%	7.550%	06/01/21
07/29/16	Calamos Convertible and High Income Fund	Abound Oceanics, Inc.	Corporate Bonds	Energy	United States Of America (The)	US Dollar	3,732,000	2,759,348	2,759,348	0.24%	6.500%	02/01/20
07/29/16	Calamos Convertible and High Income Fund	Smithfield Foods, Inc.	Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	3,600,000	3,825,000	3,825,000	0.33%	6.625%	08/15/22
07/29/16	Calamos Convertible and High Income Fund	Merritage Homes Corp.	Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	2,185,000	2,402,124	2,402,124	0.21%	7.000%	04/01/21
07/29/16	Calamos Convertible and High Income Fund	United Rentals North America, Inc.	Corporate Bonds	Industrials	United States Of America (The)	US Dollar	1,700,000	1,787,125	1,787,125	0.51%	6.125%	09/15/22
07/29/16	Calamos Convertible and High Income Fund	Equinix, Inc.	Corporate Bonds	Financials	United States Of America (The)	US Dollar	2,300,000	2,417,875	2,417,875	0.21%	5.375%	04/01/23
07/29/16	Calamos Convertible and High Income Fund	Michael Baker International, LLC	Corporate Bonds	Industrials	United States Of America (The)	US Dollar	2,404,000	2,367,940	2,367,940	0.20%	8.250%	10/15/18
07/29/16	Calamos Convertible and High Income Fund	T-Mobile US, Inc.	Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	5,640,000	6,059,475	6,059,475	0.52%	6.375%	02/15/22
07/29/16	Calamos Convertible and High Income Fund	Meritor, Inc.	Corporate Bonds	Industrials	United States Of America (The)	US Dollar	2,053,000	1,816,905	1,816,905	0.16%	6.250%	02/15/24
07/29/16	Calamos Convertible and High Income Fund	Michael Baker International, LLC	Corporate Bonds	Industrials	United States Of America (The)	US Dollar	1,799,053	1,539,315	1,539,315	0.13%	8.875%	04/15/19
07/29/16	Calamos Convertible and High Income Fund	Numerical-SF, SA	Corporate Bonds	Consumer Discretionary	France	US Dollar	3,400,000	3,321,375	3,321,375	0.28%	6.000%	05/15/22
07/29/16	Calamos Convertible and High Income Fund	Exelon Corp.	Convertible Preferred Stocks	Utilities	United States Of America (The)	US Dollar	295,560	14,794,780	14,794,780	1.27%	7.000%	07/15/18
07/29/16	Calamos Convertible and High Income Fund	Workday, Inc.	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	6,650,000	6,671,548	6,671,548	0.57%	0.750%	07/15/18
07/29/16	Calamos Convertible and High Income Fund	Alliance Data Systems Corp.	Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	1,000,000	986,250	986,250	0.08%	5.375%	08/01/22
07/29/16	Calamos Convertible and High Income Fund	First Cash Financial Services, Inc.	Corporate Bonds	Financials	United States Of America (The)	US Dollar	3,960,000	4,071,375	4,071,375	0.35%	6.750%	04/01/21
07/29/16	Calamos Convertible and High Income Fund	ServiceNow, Inc.	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	4,540,000	4,936,722	4,936,722	0.42%	7.000%	11/01/18
07/29/16	Calamos Convertible and High Income Fund	Sprint Corp.	Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	1,180,000	1,100,350	1,100,350	0.09%	7.250%	09/15/21
07/29/16	Calamos Convertible and High Income Fund	NVIDIA Corp.	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	2,400,000	6,792,336	6,792,336	0.58%	1.000%	12/01/18
07/29/16	Calamos Convertible and High Income Fund	Liberty Media Corp.	Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	9,499,000	10,136,620	10,136,620	0.87%	1.375%	10/15/23
07/29/16	Calamos Convertible and High Income Fund	American Tower Corp.	Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	18,400	2,035,960	2,035,960	0.17%	7.000%	07/15/18
07/29/16	Calamos Convertible and High Income Fund	Brookfield Residential Properties, Inc.	Corporate Bonds	Financials	Canada	US Dollar	2,308,000	2,227,220	2,227,220	0.19%	6.375%	05/15/25
07/29/16	Calamos Convertible and High Income Fund	Palo Alto Networks, Inc.	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	1,717,000	2,310,062	2,310,062	0.20%	2.000%	07/01/19
07/29/16	Calamos Convertible and High Income Fund	WPI Energy, Inc.	Convertible Preferred Stocks	Energy	United States Of America (The)	US Dollar	97,553	2,375,700	2,375,700	0.20%	6.000%	07/15/22
07/29/16	Calamos Convertible and High Income Fund	Numerical-SF, SA	Corporate Bonds	Consumer Discretionary	France	US Dollar	1,400,000	1,398,250	1,398,250	0.12%	7.375%	05/01/26
07/29/16	Calamos Convertible and High Income Fund	Dana Financing Leubourg Sarl	Corporate Bonds	Consumer Discretionary	Luxembourg	US Dollar	3,900,000	4,009,688	4,009,688	0.34%	6.500%	06/01/26
07/29/16	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	981,842	981,842	0.08%	5.875%	06/15/21
07/29/16	Calamos Convertible and High Income Fund	Freixye, Inc.	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,500,000	5,520,158	5,520,158	0.47%	5.000%	08/01/20
07/29/16	Calamos Convertible and High Income Fund	Cypress Semiconductor Corp.	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,900,000	6,601,097	6,601,097	0.57%	4.500%	02/15/22
07/29/16	Calamos Convertible and High Income Fund	United Technologies Corp.	Common Stocks	Industrials	United States Of America (The)	US Dollar	33,345	3,589,589	3,589,589	0.31%	5.000%	01/01/27
07/29/16	Calamos Convertible and High Income Fund	AON Corp.	Corporate Bonds	Financials	United States Of America (The)	US Dollar	2,915,000	3,883,812	3,883,812	0.33%	8.200%	01/01/27
07/29/16	Calamos Convertible and High Income Fund	Bill Barrett Corp.	Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,155,000	1,115,591	1,115,591	10%	7.000%	01/01/28
07/29/16	Calamos Convertible and High Income Fund	Newburyport Seaman Group, LLC	Corporate Bonds	Financials	United States Of America (The)	US Dollar	6,500,000	6,744,400	6,744,400	0.58%	5.875%	01/01/28
07/29/16	Calamos Convertible and High Income Fund	Land O'Lakes, Inc.	Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	6,000,000	6,461,250	6,461,250	0.55%	6.000%	11/15/22
07/29/16	Calamos Convertible and High Income Fund	Six Flags Entertainment Corp.	Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,280,000	3,400,950	3,400,950	0.29%	5.250%	01/15/21
07/29/16	Calamos Convertible and High Income Fund	Ankor Technology, Inc.	Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	3,760,000	3,765,650	3,765,650	0.32%	6.375%	10/01/22
07/29/16	Calamos Convertible and High Income Fund	Post Holdings, Inc.	Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	2,238,000	2,396,059	2,396,059	0.21%	7.375%	02/15/22
07/29/16	Calamos Convertible and High Income Fund	Tenet Healthcare Corp.	Corporate Bonds	Health Care	United States Of America (The)	US Dollar	6,850,000	6,858,563	6,858,563	0.59%	6.750%	02/15/20
07/29/16	Calamos Convertible and High Income Fund	Jefferies Finance, LLC	Corporate Bonds	Financials	United States Of America (The)	US Dollar	3,450,000	3,221,438	3,221,438	0.28%	7.375%	04/01/20
07/29/16	Calamos Convertible and High Income Fund	ACCO Brands Corp.	Corporate Bonds	Industrials	United States Of America (The)	US Dollar	5,295,000	5,555,156	5,555,156	0.48%	6.000%	01/01/22
07/29/16	Calamos Convertible and High Income Fund	VPH Escrow Corp.	Corporate Bonds	Health Care	United States Of America (The)	US Dollar	1,100,000	1,083,500	1,083,500	0.09%	6.750%	08/15/19
07/29/16	Calamos Convertible and High Income Fund	Chemtura Corp.	Corporate Bonds	Materials	United States Of America (The)	US Dollar	1,599,000	1,648,969	1,648,969	0.14%	5.750%	07/15/21
07/29/16	Calamos Convertible and High Income Fund	GratiTech International, Ltd.	Corporate Bonds	Industrials	United States Of America (The)	US Dollar	1,175,000	2,452,688	2,452,688	0.21%	6.375%	11/15/20
07/29/16	Calamos Convertible and High Income Fund	Calpine Corp.	Corporate Bonds	Utilities	United States Of America (The)	US Dollar	2,500,000	2,620,313	2,620,313	0.22%	6.000%	01/15/23
07/29/16	Calamos Convertible and High Income Fund	Garda World Security Corp.	Corporate Bonds	Industrials	Canada	US Dollar	2,690,000	2,304,994	2,304,994	0.20%	7.250%	11/15/21
07/29/16	Calamos Convertible and High Income Fund	Golden Nugget Escrow, Inc.	Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	2,761,000	2,864,538	2,864,538	0.25%	8.500%	12/01/21
07/29/16	Calamos Convertible and High Income Fund	Ares Capital Corp.	Convertible Bonds	Financials	United States Of America (The)	US Dollar	8,200,000	8,554,955	8,554,955	0.73%	4.750%	01/15/18
07/29/16	Calamos Convertible and High Income Fund	Energy Transfer Equity, LP	Corporate Bonds	Energy	United States Of America (The)	US Dollar	2,100,000	2,114,438	2,114,438	0.18%	5.875%	01/15/24
07/29/16	Calamos Convertible and High Income Fund	Larodo Petroleum, Inc.	Corporate Bonds	Energy	United States Of America (The)	US Dollar	6,500,000	6,390,313	6,390,313	0.55%	7.375%	05/01/22
07/29/16	Calamos Convertible and High Income Fund	Netflix, Inc.	Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,255,000	3,490,988	3,490,988	0.30%	5.375%	02/01/21
07/29/16	Calamos Convertible and High Income Fund	American Tower Corp.	Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	8,041,782	8,041,782	8,041,782	0.69%	6.000%	01/01/22
07/29/16	Calamos Convertible and High Income Fund	Icahn Enterprises, LP	Corporate Bonds	Industrials	United States Of America (The)	US Dollar	3,507,000	3,386,720	3,386,720	0.29%	5.875%	02/10/22
07/29/16	Calamos Convertible and High Income Fund	Verint Systems, Inc.	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	4,000,000	3,750,760	3,750,760	0.32%	1.500%	06/01/21
07/29/16	Calamos Convertible and High Income Fund	SurPower Corp.	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,725,000	5,432,224	5,432,224	0.47%	0.750%	06/01/18
07/29/16	Calamos Convertible and High Income Fund	Emergen BioSolutions, Inc.	Health Care	Health Care	United States Of America (The)	US Dollar	8,250,000	8,254,224	8,254,224	0.28%	7.250%	01/15/22
07/29/16	Calamos Convertible and High Income Fund	Argus Merger Sub, Inc.	Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	700,000	732,813	732,813	0.06%	7.125%	03/15/23
07/29/16	Calamos Convertible and High Income Fund	CDW, LLC / CDW Finance Corp.	Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	987,000	1,015,376	1,015,376	0.09%	5.000%	09/01/23
07/29/16	Calamos Convertible and High Income Fund	Reflex Intermediate Holdings, LP	Corporate Bonds	Consumer Discretionary	Canada	US Dollar	2,270,000	2,400,525	2,400,525	0.21%	6.500%	04/01/23
07/29/16	Calamos Convertible and High Income Fund	Caribou Oil & Gas, Inc.	Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,550,000	1,472,500	1,472,500	0.13%	6.250%	01/15/22
07/29/16	Calamos Convertible and High Income Fund	ZF North America Capital, Inc.	Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,535,000	1,600,238	1,600,238	0.14%	4.500%	04/29/22
07/29/16	Calamos Convertible and High Income Fund	Anthem, Inc.	Convertible Preferred Stocks	Health Care	United States Of America (The)	US Dollar	335,165	14,904,788	14,904,788	1.28%	7.000%	01/15/22
07/29/16	Calamos Convertible and High Income Fund	Hologic, Inc.	Corporate Bonds	Health Care	United States Of America (The)	US Dollar	1,285,000	1,366,919	1,366,919	0.12%	5.250%	07/15/22
07/29/16	Calamos Convertible and High Income Fund	Palmar Holding Company II / Pharmaceutical Product Development, LLC	Corporate Bonds	Industrials	United States Of America (The)	US Dollar	2,115,000	2,155,066	2,155,066	0.18%	6.375%	09/01/23
07/29/16	Calamos Convertible and High Income Fund	Acadia Healthcare Company, Inc.	Corporate Bonds	Health Care	United States Of America (The)	US Dollar	4,600,000	4,582,750	4,582,750	0.39%	5.625%	02/15/23
07/29/16	Calamos Convertible and High Income Fund	Red Hat, Inc.	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	3,000,000	3,688,110	3,688,110	0.32%	0.250%	10/01/19
07/29/16	Calamos Convertible and High Income Fund	Sally Holdings, LLC / Sally Capital, Inc.	Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,572,000	1,691,865	1,691,865	0.14%	5.625%	12/01/25
07/29/16	Calamos Convertible and High Income Fund	NXP Semiconductors, NV	Convertible Bonds	Information Technology	Netherlands (The)	US Dollar	11,397,919	11,397,919	11,397,919	0.98%	1.000%	01/15/22
07/29/16	Calamos Convertible and High Income Fund	GameStop Corp.	Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,750,000	1,779,531	1,779,531	0.15%	6.750%	01/15/21
07/29/16	Calamos Convertible and High Income Fund	NuVasive, Inc.	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	4,475,000	5,474,581	5,474,581	0.47%	2.250%	03/15/21
07/29/16	Calamos Convertible and High Income Fund	Ally Financial, Inc.	Corporate Bonds	Financials	United States Of America (The)	US Dollar	2,500,000	2,579,688	2,579,688	0.22%	4.250%	04/15/21
07/29/16	Calamos Convertible and High Income Fund	Freem Market, Inc.	Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	2,400,000	2,232,000	2,232,000	0.19%	9.750%	05/15/23
07/29/16	Calamos Convertible and High Income Fund	WebMD Health Corp.	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	4,313,000	4,370,622	4,370,622	0.37%	2.625%	06/15/23
07/29/16	Calamos Convertible and High Income Fund	Mandatory Exchangeable Trust	Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	58,000	6,135,530	6,135,530	0.53%	5.000%	01/15/22
07/29/16	Calamos Convertible and High Income Fund	Belden, Inc.	Convertible Preferred Stocks	Information Technology	United States Of America (The)	US Dollar	58,800	6,211,600	6,211,600	0.53%	5.250%	01/15/22
07/29/16	Calamos Convertible and High Income Fund	Affiliated Managers Group, Inc.	Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	227,300	12,572,531	12,572,531	1.08%	7.000%	01/15/22
07/29/16	Calamos Convertible and High Income Fund	Wells Fargo & Company	Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	4,800	6,390,048	6,390,048	0.55%	5.000%	01/15/22
07/29/16	Calamos Convertible and High Income Fund	American International Group, Inc.	Common Stocks	Financials	United States Of America (The)	US Dollar	17,300	941,812	941,812	0.08%	8.250%	11/01/21
07/29/16	Calamos Convertible and High Income Fund	Navistar International Corp.	Corporate Bonds	Industrials	United States Of America (The)	US Dollar	3,335,000	2,482,491	2,482,491	0.21%	6.500%	08/01/19
07/29/16	Calamos Convertible and High Income Fund	Greif, Inc.	Corporate Bonds	Materials	United States Of America (The)	US Dollar	6,880,000	7,757,200	7,757,200	0.60%	7.750%	06/01/21
07/29/16	Calamos Convertible and High Income Fund	Amkor Technology, Inc.	Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	2,939,000	2,970,227	2,970,227	0.25%	6.625%	06/01/21
07/29/16	Calamos Convertible and High Income Fund	Oasis Petroleum, Inc.	Corporate Bonds	Energy	United States Of America (The)	US Dollar	2,790,000	2,371,500	2,371,500	0.20%	6.500%	11/01/21
07/29/16	Calamos Convertible and High Income Fund	WebMD Health Corp.	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	2,600,000	2,926,703	2,926,703	0.25%	2.500%	03/15/18
07/29/16	Calamos Convertible and High Income Fund	Hughes Satellite Systems Corp.	Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	8,000,000	8,570,000	8,570,0			

07/29/16	Calamos Convertible and High Income Fund	Blackhawk Network Holdings, Inc.	Convertible Bonds	Information Technology	United States Of America (The	US Dollar	5,813,000	5,946,699	5,946,699	0.51%	1.500%	01/15/22
07/29/16	Calamos Convertible and High Income Fund	Hadron, Inc.	Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	5,580,000	6,715,308	6,715,308	0.58%	6.600%	07/15/28
07/29/16	Calamos Convertible and High Income Fund	Cooper Tire & Rubber Company	Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	6,833,000	7,781,079	7,781,079	0.67%	8.000%	12/01/29
07/29/16	Calamos Convertible and High Income Fund	Ally Financial, Inc.	Corporate Bonds	Financials	United States Of America (The)	US Dollar	1,989,000	2,431,553	2,431,553	0.21%	8.000%	11/01/31
07/29/16	Calamos Convertible and High Income Fund	Meritage Homes Corp.	Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	4,100,000	4,492,063	4,492,063	0.38%	7.150%	04/15/20
07/29/16	Calamos Convertible and High Income Fund	Valent Pharmaceuticals International, Inc.	Corporate Bonds	Health Care	United States Of America (The)	US Dollar	1,875,000	1,748,438	1,748,438	0.15%	7.000%	10/01/20
07/29/16	Calamos Convertible and High Income Fund	CCO Holdings, LLC / CCO Holdings Capital Corp.	Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,158,000	3,347,480	3,347,480	0.29%	6.625%	01/11/22
07/29/16	Calamos Convertible and High Income Fund	Community Health Systems, Inc.	Corporate Bonds	Health Care	United States Of America (The)	US Dollar	4,280,000	3,921,550	3,921,550	0.34%	7.125%	07/15/20
07/29/16	Calamos Convertible and High Income Fund	Belden, Inc.	Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	9,500,000	9,885,938	9,885,938	0.85%	5.500%	09/01/22
07/29/16	Calamos Convertible and High Income Fund	CalAtlantic Group, Inc.	Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,680,000	1,748,250	1,748,250	0.15%	5.375%	12/01/22
07/29/16	Calamos Convertible and High Income Fund	Gulfport Energy Corp.	Corporate Bonds	Energy	United States Of America (The)	US Dollar	2,795,000	2,866,622	2,866,622	0.25%	7.750%	11/01/20
07/29/16	Calamos Convertible and High Income Fund	First Quantum Minerals, Ltd.	Corporate Bonds	Materials	Canada	US Dollar	818,000	730,576	730,576	0.06%	7.000%	02/15/21
07/29/16	Calamos Convertible and High Income Fund	Time, Inc.	Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,600,000	3,519,000	3,519,000	0.30%	5.750%	04/15/22
07/29/16	Calamos Convertible and High Income Fund	Sirius XM Radio, Inc.	Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,750,000	3,998,438	3,998,438	0.34%	6.000%	07/15/24
07/29/16	Calamos Convertible and High Income Fund	Alcoa, Inc.	Corporate Bonds	Materials	United States Of America (The)	US Dollar	2,750,000	2,904,688	2,904,688	0.25%	5.125%	10/01/24
07/29/16	Calamos Convertible and High Income Fund	Sprint Corp.	Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	1,690,000	1,498,819	1,498,819	0.13%	7.125%	06/15/24
07/29/16	Calamos Convertible and High Income Fund	Fiat Chrysler Automobiles, NV	Convertible Preferred Stocks	Consumer Discretionary	United Kingdom	US Dollar	10,110,000	6,139,861	6,139,861	0.54%	7.875%	12/15/16
07/29/16	Calamos Convertible and High Income Fund	Element Financial Corp.	Convertible Bonds	Financials	Canada	Canadian Dollar	7,100,000	7,261,028	5,561,236	0.48%	4.250%	06/30/20
07/29/16	Calamos Convertible and High Income Fund	Neptune Finco Corp.	Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	400,000	458,000	458,000	0.04%	10.125%	01/15/23
07/29/16	Calamos Convertible and High Income Fund	Weatherford International, Ltd.	Convertible Bonds	Industrials	Bermuda	US Dollar	4,800,000	5,369,424	5,369,424	0.46%	5.875%	07/01/21
07/29/16	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	1,010,599	1,010,599	0.09%	7.125%	06/15/24
07/29/16	Calamos Convertible and High Income Fund	Tutor Perini Corp.	Convertible Bonds	Industrials	United States Of America (The)	US Dollar	5,700,000	6,264,414	6,264,414	0.54%	2.875%	06/15/21
07/29/16	Calamos Convertible and High Income Fund	Southwestern Energy Company	Written Options	Energy	United States Of America (The)	US Dollar	(212,200)	(218,566)	(218,566)	-0.02%		09/16/16
07/29/16	Calamos Convertible and High Income Fund	L Brands, Inc.	Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,000,000	3,213,750	3,213,750	0.28%	7.600%	07/15/37
07/29/16	Calamos Convertible and High Income Fund	Fidelity Prime Money Market Fund - Institutional Class	Corporate Bonds	0	United States Of America (The)	US Dollar	15,876,945	15,876,945	15,876,945	1.36%	0.439%	12/31/30
07/29/16	Calamos Convertible and High Income Fund	SEACOR Holdings, Inc.	Corporate Bonds	Energy	United States Of America (The)	US Dollar	6,500,000	6,478,688	6,478,688	0.56%	7.375%	10/01/19
07/29/16	Calamos Convertible and High Income Fund	Ally Financial, Inc.	Corporate Bonds	Financials	United States Of America (The)	US Dollar	1,500,000	1,719,375	1,719,375	0.15%	7.500%	09/15/20
07/29/16	Calamos Convertible and High Income Fund	CalAtlantic Group, Inc.	Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	7,900,000	8,438,978	8,438,978	0.72%	1.250%	08/01/32
07/29/16	Calamos Convertible and High Income Fund	Oril Rig Holdings, Inc.	Corporate Bonds	Energy	Cyprus	US Dollar	6,122,000	2,823,773	2,823,773	0.24%	6.500%	10/01/17
07/29/16	Calamos Convertible and High Income Fund	Black Knight InfoServ, LLC	Corporate Bonds	Financials	United States Of America (The)	US Dollar	2,542,000	2,687,415	2,687,415	0.23%	5.750%	04/15/23
07/29/16	Calamos Convertible and High Income Fund	HCA Holdings, Inc.	Corporate Bonds	Health Care	United States Of America (The)	US Dollar	5,300,000	5,690,875	5,690,875	0.49%	5.875%	05/01/23
07/29/16	Calamos Convertible and High Income Fund	Duffy Finance, SCA	Corporate Bonds	Consumer Discretionary	Luxembourg	US Dollar	4,900,000	5,071,500	5,071,500	0.43%	5.500%	10/15/20
07/29/16	Calamos Convertible and High Income Fund	Hologic, Inc.	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	9,200,000	11,375,570	11,375,570	0.97%		12/15/43
07/29/16	Calamos Convertible and High Income Fund	Taylor Morrison Communities, Inc.	Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,222,000	3,306,578	3,306,578	0.26%	5.250%	04/15/21
07/29/16	Calamos Convertible and High Income Fund	Azimut Holding, S.p.A.	Convertible Bonds	Financials	Italy	Euro Currency	1,800,000	1,838,820	2,055,802	0.18%	2.125%	12/15/21
07/29/16	Calamos Convertible and High Income Fund	Post Holdings, Inc.	Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	706,000	756,744	756,744	0.06%	6.750%	12/01/20
07/29/16	Calamos Convertible and High Income Fund	Post Holdings, Inc.	Convertible Preferred Stocks	Consumer Staples	United States Of America (The)	US Dollar	34,250	5,255,149	5,255,149	0.45%		
07/29/16	Calamos Convertible and High Income Fund	Dominion Resources, Inc.	Convertible Preferred Stocks	Utilities	United States Of America (The)	US Dollar	66,876	3,486,915	3,486,915	0.30%		
07/29/16	Calamos Convertible and High Income Fund	CDW, LLC / CDW Finance Corp.	Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	1,200,000	1,285,500	1,285,500	0.11%	6.000%	08/15/22
07/29/16	Calamos Convertible and High Income Fund	Frontier Communications Corp.	Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	330,000	289,575	289,575	0.02%	6.875%	01/15/25
07/29/16	Calamos Convertible and High Income Fund	Service Corp. International	Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	475,000	507,953	507,953	0.04%	5.375%	05/15/24
07/29/16	Calamos Convertible and High Income Fund	Blue Racer Midstream, LLC / Blue Racer Finance Corp.	Corporate Bonds	Energy	United States Of America (The)	US Dollar	2,270,000	2,146,569	2,146,569	0.18%	6.125%	11/15/22
07/29/16	Calamos Convertible and High Income Fund	Penske Automotive Group, Inc.	Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	2,800,000	2,775,500	2,775,500	0.24%	5.375%	12/01/24
07/29/16	Calamos Convertible and High Income Fund	Finisar Corp.	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	3,000,000	2,958,090	2,958,090	0.25%	0.500%	12/15/33
07/29/16	Calamos Convertible and High Income Fund	SunEdison, Inc.	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	1,027,000	42,363	42,363	0.00%	2.000%	10/01/18
07/29/16	Calamos Convertible and High Income Fund	Surgical Care Affiliates, Inc.	Corporate Bonds	Health Care	United States Of America (The)	US Dollar	1,071,000	1,121,873	1,121,873	0.10%	6.000%	04/01/23
07/29/16	Calamos Convertible and High Income Fund	Allergan, PLC	Convertible Preferred Stocks	Health Care	United States Of America (The)	US Dollar	27,500	24,649,350	24,649,350	2.11%		
07/29/16	Calamos Convertible and High Income Fund	Ionis Pharmaceuticals, Inc.	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	5,950,000	4,684,881	4,684,881	0.40%	1.000%	11/15/21
07/29/16	Calamos Convertible and High Income Fund	Teva Pharmaceutical Industries, Ltd.	Convertible Preferred Stocks	Health Care	Israel	US Dollar	10,250	9,102,000	9,102,000	0.78%		
07/29/16	Calamos Convertible and High Income Fund	Hess Corp.	Convertible Preferred Stocks	Energy	United States Of America (The)	US Dollar	129,275	8,521,808	8,521,808	0.73%		
07/29/16	Calamos Convertible and High Income Fund	FireEye, Inc.	Convertible Preferred Stocks	Information Technology	United States Of America (The)	US Dollar	5,334,000	4,915,228	4,915,228	0.42%	1.625%	06/01/35
07/29/16	Calamos Convertible and High Income Fund	Crip.com International, Ltd.	Convertible Bonds	Consumer Discretionary	China	US Dollar	3,500,000	3,798,883	3,798,883	0.33%	1.000%	07/01/20

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) requirement 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.