



**Calamos Funds Portfolio Data as of 9/30/17 (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 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.

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
09/29/17	Calamos Convertible Fund	S&P 500 Index		Purchased Options	Other	United States Of America (The)	US Dollar	50,000	68,750	68,750	0.01%		10/11/17
09/29/17	Calamos Convertible Fund	S&P 500 Index		Written Options	Other	United States Of America (The)	US Dollar	(50,000)	(26,250)	(26,250)	0.00%		10/11/17