

### Calamos Funds Portfolio Data as of 03/31/19 (unaudited)

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Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value	Local Market Value	Base Market Value	Percent of Investments	Interest Rate	Maturity Date
03/29/19	Calamos Market Neutral Income Fund	Apple, Inc.	AAPL US	Common Stocks	Information Technology	United States of America (The)	US Dollar	766,993	145,614,340	145,614,340	3.01%		
03/29/19	Calamos Market Neutral Income Fund	Microsoft Corp.	MSFT US	Common Stocks	Information Technology	United States of America (The)	US Dollar	1,198,315	141,329,271	141,329,271	2.92%		
03/29/19	Calamos Market Neutral Income Fund	Amazon.com, Inc.	AMZN US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	65,674	116,948,976	116,948,976	2.42%		
03/29/19	Calamos Market Neutral Income Fund	Facebook, Inc. - Class A	FB US	Common Stocks	Information Technology	United States of America (The)	US Dollar	499,416	76,580,053	76,580,053	1.58%		
03/29/19	Calamos Market Neutral Income Fund	Johnson & Johnson	JNJ US	Common Stocks	Health Care	United States of America (The)	US Dollar	462,200	64,591,367	64,591,367	1.33%		
03/29/19	Calamos Market Neutral Income Fund	Berkshire Hathaway, Inc. - Class B	BRK.B US	Common Stocks	Financials	United States of America (The)	US Dollar	300,192	60,305,571	60,305,571	1.25%		
03/29/19	Calamos Market Neutral Income Fund	JPMorgan Chase & Company	JPM US	Common Stocks	Financials	United States of America (The)	US Dollar	581,890	58,904,725	58,904,725	1.22%		
03/29/19	Calamos Market Neutral Income Fund	Alphabet, Inc. - Class C	GOOG US	Common Stocks	Information Technology	United States of America (The)	US Dollar	47,349	55,555,055	55,555,055	1.15%		
03/29/19	Calamos Market Neutral Income Fund	Alphabet, Inc. - Class A	GOOGL US	Common Stocks	Information Technology	United States of America (The)	US Dollar	46,695	54,954,879	54,954,879	1.14%		
03/29/19	Calamos Market Neutral Income Fund	Visa, Inc. - Class A	V US	Common Stocks	Information Technology	United States of America (The)	US Dollar	319,878	49,961,745	49,961,745	1.03%		
03/29/19	Calamos Market Neutral Income Fund	Bank of America Corp.	BAC US	Common Stocks	Financials	United States of America (The)	US Dollar	1,780,807	49,132,465	49,132,465	1.02%		
03/29/19	Calamos Market Neutral Income Fund	Cisco Systems, Inc.	CSO US	Common Stocks	Information Technology	United States of America (The)	US Dollar	870,606	47,004,018	47,004,018	0.97%		
03/29/19	Calamos Market Neutral Income Fund	UnitedHealth Group, Inc.	UNH US	Common Stocks	Health Care	United States of America (The)	US Dollar	186,951	46,225,504	46,225,504	0.96%		
03/29/19	Calamos Market Neutral Income Fund	Exxon Mobil Corp.	XOM US	Common Stocks	Energy	United States of America (The)	US Dollar	561,284	45,351,747	45,351,747	0.94%		
03/29/19	Calamos Market Neutral Income Fund	Procter & Gamble Company	PG US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	394,982	41,097,877	41,097,877	0.85%		
03/29/19	Calamos Market Neutral Income Fund	Intel Corp.	INTC US	Common Stocks	Information Technology	United States of America (The)	US Dollar	732,587	39,339,922	39,339,922	0.81%		
03/29/19	Calamos Market Neutral Income Fund	Verizon Communications, Inc.	VZ US	Common Stocks	Communication Services	United States of America (The)	US Dollar	659,194	38,989,967	38,989,967	0.81%		
03/29/19	Calamos Market Neutral Income Fund	Pfizer, Inc.	PFE US	Common Stocks	Health Care	United States of America (The)	US Dollar	912,334	38,746,825	38,746,825	0.80%		
03/29/19	Calamos Market Neutral Income Fund	Walt Disney Company	DIS US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	348,473	38,690,957	38,690,957	0.80%		
03/29/19	Calamos Market Neutral Income Fund	Home Depot, Inc.	HD US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	194,685	37,358,105	37,358,105	0.77%		
03/29/19	Calamos Market Neutral Income Fund	Chevron Corp.	CVX US	Common Stocks	Energy	United States of America (The)	US Dollar	299,851	36,935,646	36,935,646	0.76%		
03/29/19	Calamos Market Neutral Income Fund	AT&T, Inc.	T US	Common Stocks	Communication Services	United States of America (The)	US Dollar	1,153,944	36,187,590	36,187,590	0.75%		
03/29/19	Calamos Market Neutral Income Fund	Merck & Company, Inc.	MRK US	Common Stocks	Health Care	United States of America (The)	US Dollar	34,897,882	34,897,882	34,897,882	0.72%		
03/29/19	Calamos Market Neutral Income Fund	MasterCard, Inc. - Class A	MA US	Common Stocks	Information Technology	United States of America (The)	US Dollar	143,001	33,669,585	33,669,585	0.70%		
03/29/19	Calamos Market Neutral Income Fund	Boeing Company	BA US	Common Stocks	Aerospace & Defense	United States of America (The)	US Dollar	32,977,845	32,977,845	32,977,845	0.67%		
03/29/19	Calamos Market Neutral Income Fund	Medtronic PLC	MOT US	Common Stocks	Health Care	Ireland	US Dollar	341,147	31,071,669	31,071,669	0.64%		
03/29/19	Calamos Market Neutral Income Fund	ConocoPhillips - Class A	COP US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	762,792	30,496,424	30,496,424	0.63%		
03/29/19	Calamos Market Neutral Income Fund	McDonald's Corp.	MCD US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	157,571	29,932,749	29,932,749	0.62%		
03/29/19	Calamos Market Neutral Income Fund	Philip Morris International, Inc.	PM US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	328,047	28,996,074	28,996,074	0.60%		
03/29/19	Calamos Market Neutral Income Fund	Walmart, Inc.	WMT US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	290,729	28,354,799	28,354,799	0.59%		
03/29/19	Calamos Market Neutral Income Fund	Wells Fargo & Company	WFC US	Common Stocks	Financials	United States of America (The)	US Dollar	581,402	28,093,245	28,093,245	0.58%		
03/29/19	Calamos Market Neutral Income Fund	Coca-Cola Company	KO US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	27,454,384	27,454,384	27,454,384	0.57%		
03/29/19	Calamos Market Neutral Income Fund	PepsiCo, Inc.	PEP US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	221,136	27,100,217	27,100,217	0.56%		
03/29/19	Calamos Market Neutral Income Fund	Union Pacific Corp.	UNP US	Common Stocks	Industrials	United States of America (The)	US Dollar	160,101	26,768,887	26,768,887	0.55%		
03/29/19	Calamos Market Neutral Income Fund	Qualcomm Inc.	QCOM US	Common Stocks	Information Technology	United States of America (The)	US Dollar	25,479,124	25,479,124	25,479,124	0.53%		
03/29/19	Calamos Market Neutral Income Fund	SPDR S&P 500 ETF Trust	SPY US	Exchange-Traded Funds	Others	United States of America (The)	US Dollar	88,000	24,858,240	24,858,240	0.51%		
03/29/19	Calamos Market Neutral Income Fund	GlaxoSmithKline PLC	GSK US	Common Stocks	Health Care	United States of America (The)	US Dollar	397,955	24,760,760	24,760,760	0.51%		
03/29/19	Calamos Market Neutral Income Fund	Netflix, Inc.	NFLX US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	67,193	23,958,136	23,958,136	0.49%		
03/29/19	Calamos Market Neutral Income Fund	DowDuPont, Inc.	DWD US	Common Stocks	Materials	United States of America (The)	US Dollar	447,982	23,881,920	23,881,920	0.49%		
03/29/19	Calamos Market Neutral Income Fund	Salesforce.com, Inc.	CRM US	Common Stocks	Information Technology	United States of America (The)	US Dollar	147,699	23,931,091	23,931,091	0.48%		
03/29/19	Calamos Market Neutral Income Fund	Abbott Laboratories	ABT US	Common Stocks	Health Care	United States of America (The)	US Dollar	275,360	22,004,284	22,004,284	0.45%		
03/29/19	Calamos Market Neutral Income Fund	NVIDIA Corp.	NVDA US	Common Stocks	Information Technology	United States of America (The)	US Dollar	115,582	20,733,904	20,733,904	0.43%		
03/29/19	Calamos Market Neutral Income Fund	AbbVie, Inc.	ABBV US	Common Stocks	Health Care	United States of America (The)	US Dollar	257,305	20,736,210	20,736,210	0.43%		
03/29/19	Calamos Market Neutral Income Fund	Adobe Systems, Inc.	ADBE US	Common Stocks	Information Technology	United States of America (The)	US Dollar	76,117	20,284,419	20,284,419	0.42%		
03/29/19	Calamos Market Neutral Income Fund	3M Company	MMM US	Common Stocks	Industrials	United States of America (The)	US Dollar	94,028	19,337,246	19,337,246	0.40%		
03/29/19	Calamos Market Neutral Income Fund	Edwards Lifesciences Corp.	EW US	Common Stocks	Health Care	United States of America (The)	US Dollar	19,012,845	19,012,845	19,012,845	0.39%		
03/29/19	Calamos Market Neutral Income Fund	Altria Group, Inc.	MO US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	327,591	18,813,551	18,813,551	0.39%		
03/29/19	Calamos Market Neutral Income Fund	Capital One Financial Corp.	COF US	Common Stocks	Financials	United States of America (The)	US Dollar	227,945	18,547,806	18,547,806	0.38%		
03/29/19	Calamos Market Neutral Income Fund	Honeywell International, Inc.	HON US	Common Stocks	Industrials	United States of America (The)	US Dollar	116,496	18,513,544	18,513,544	0.38%		
03/29/19	Calamos Market Neutral Income Fund	Mondelēz International, Inc. - Class A	MZL US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	368,951	18,418,034	18,418,034	0.38%		
03/29/19	Calamos Market Neutral Income Fund	Goldman Sachs Group, Inc.	GS US	Common Stocks	Financials	United States of America (The)	US Dollar	95,122	18,262,281	18,262,281	0.38%		
03/29/19	Calamos Market Neutral Income Fund	Caterpillar, Inc.	CAT US	Common Stocks	Industrials	United States of America (The)	US Dollar	134,697	18,250,097	18,250,097	0.38%		
03/29/19	Calamos Market Neutral Income Fund	Gilead Sciences, Inc.	GILD US	Common Stocks	Health Care	United States of America (The)	US Dollar	278,791	18,124,203	18,124,203	0.37%		
03/29/19	Calamos Market Neutral Income Fund	Nike, Inc. - Class B	NKE US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	210,094	17,742,542	17,742,542	0.37%		
03/29/19	Calamos Market Neutral Income Fund	Costco Wholesale Corp.	COST US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	136,283	17,573,938	17,573,938	0.36%		
03/29/19	Calamos Market Neutral Income Fund	Air Products & Chemicals, Inc.	AP US	Common Stocks	Materials	United States of America (The)	US Dollar	91,867	17,542,922	17,542,922	0.36%		
03/29/19	Calamos Market Neutral Income Fund	PayPal Holdings, Inc.	PYPL US	Common Stocks	Information Technology	United States of America (The)	US Dollar	165,623	17,398,292	17,398,292	0.36%		
03/29/19	Calamos Market Neutral Income Fund	LLU and Company	LLU US	Common Stocks	Health Care	United States of America (The)	US Dollar	121,647	17,282,215	17,282,215	0.35%		
03/29/19	Calamos Market Neutral Income Fund	Government Stanley Institutional Liquidity Funds - Government Portfolio, 1.21%	MORVX US	Short Term Investments	Others	United States of America (The)	US Dollar	16,980,009	16,980,009	16,980,009	0.35%		
03/29/19	Calamos Market Neutral Income Fund	Baxter International, Inc.	BAX US	Common Stocks	Health Care	United States of America (The)	US Dollar	205,809	16,734,330	16,734,330	0.35%		
03/29/19	Calamos Market Neutral Income Fund	Fidelity Prime Money Market Fund - Institutional Class, 1.51%	FMDX US	Short Term Investments	Others	United States of America (The)	US Dollar	16,633,349	16,634,003	16,634,003	0.34%		
03/29/19	Calamos Market Neutral Income Fund	CSX Corp.	CSX US	Common Stocks	Industrials	United States of America (The)	US Dollar	223,527	16,674,063	16,674,063	0.34%		
03/29/19	Calamos Market Neutral Income Fund	Texas Instruments, Inc.	TXM US	Common Stocks	Information Technology	United States of America (The)	US Dollar	155,745	16,519,872	16,519,872	0.34%		
03/29/19	Calamos Market Neutral Income Fund	Low's Companies, Inc.	LOW US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	149,039	16,315,299	16,315,299	0.34%		
03/29/19	Calamos Market Neutral Income Fund	Costco Wholesale Corp.	COST US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	65,667	15,900,607	15,900,607	0.33%		
03/29/19	Calamos Market Neutral Income Fund	Duke Energy Corp.	DUK US	Common Stocks	Utilities	United States of America (The)	US Dollar	176,502	15,885,180	15,885,180	0.33%		
03/29/19	Calamos Market Neutral Income Fund	Alexion Pharmaceuticals, Inc.	ALXN US	Common Stocks	Health Care	United States of America (The)	US Dollar	115,711	15,641,813	15,641,813	0.32%		
03/29/19	Calamos Market Neutral Income Fund	AiTech Technologies, Inc.	A US	Common Stocks	Health Care	United States of America (The)	US Dollar	192,796	15,496,942	15,496,942	0.32%		
03/29/19	Calamos Market Neutral Income Fund	United Technologies Corp.	UTX US	Common Stocks	Industrials	United States of America (The)	US Dollar	117,945	15,201,931	15,201,931	0.31%		
03/29/19	Calamos Market Neutral Income Fund	Applied Materials, Inc.	AMAT US	Common Stocks	Information Technology	United States of America (The)	US Dollar	380,183	15,078,058	15,078,058	0.31%		
03/29/19	Calamos Market Neutral Income Fund	Xilinx, Inc.	XLNX US	Common Stocks	Information Technology	United States of America (The)	US Dollar	116,758	14,803,747	14,803,747	0.31%		
03/29/19	Calamos Market Neutral Income Fund	Starbucks Corp.	SBUX US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	195,435	14,528,638	14,528,638	0.30%		
03/29/19	Calamos Market Neutral Income Fund	Deere & Company	DE US	Common Stocks	Industrials	United States of America (The)	US Dollar	90,599	14,481,344	14,481,344	0.30%		
03/29/19	Calamos Market Neutral Income Fund	Humana, Inc.	HUM US	Common Stocks	Health Care	United States of America (The)	US Dollar	52,185	13,881,210	13,881,210	0.29%		
03/29/19	Calamos Market Neutral Income Fund	American International Group, Inc.	AIG US	Common Stocks	Financials	United States of America (The)	US Dollar	320,406	13,796,682	13,796,682	0.29%		
03/29/19	Calamos Market Neutral Income Fund	General Electric Company	GE US	Common Stocks	Industrials	United States of America (The)	US Dollar	1,353,483	13,521,295	13,521,295	0.28%		
03/29/19	Calamos Market Neutral Income Fund	Thermo Fisher Scientific, Inc.	TMO US	Common Stocks	Health Care	United States of America (The)	US Dollar	49,162	13,456,623	13,456,623	0.28%		
03/29/19	Calamos Market Neutral Income Fund	Raytheon Company	RTX US	Common Stocks	Industrials	United States of America (The)	US Dollar	73,658	13,411,649	13,411,649	0.28%		
03/29/19	Calamos Market Neutral Income Fund	Broadcom, Inc.	AVGO US	Common Stocks	Information Technology	United States of America (The)	US Dollar	44,582	13,406,253	13,406,253	0.28%		
03/29/19	Calamos Market Neutral Income Fund	TiX Companies, Inc.	TIX US	Common Stocks									

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03/29/19	Calamos Market Neutral Income Fund	Delta Air Lines, Inc.	DAL US	Common Stocks	Industrials	United States of America (The)	US Dollar	200,272	10,344,049	10,344,049	0.21%		
03/29/19	Calamos Market Neutral Income Fund	Fiserv, Inc.	FISV US	Common Stocks	Information Technology	United States of America (The)	US Dollar	117,112	10,338,647	10,338,647	0.21%		
03/29/19	Calamos Market Neutral Income Fund	Automatic Data Processing, Inc.	ADP US	Common Stocks	Information Technology	United States of America (The)	US Dollar	64,181	10,252,273	10,252,273	0.21%		
03/29/19	Calamos Market Neutral Income Fund	Hubb Corp.	CR US	Common Stocks	Financials	Switzerland	US Dollar	73,140	10,245,451	10,245,451	0.21%		
03/29/19	Calamos Market Neutral Income Fund	Advanced Micro Devices, Inc.	AMD US	Common Stocks	Information Technology	United States of America (The)	US Dollar	391,719	9,996,669	9,996,669	0.21%		
03/29/19	Calamos Market Neutral Income Fund	International Business Machines Corp.	IBM US	Common Stocks	Information Technology	United States of America (The)	US Dollar	69,517	9,808,849	9,808,849	0.20%		
03/29/19	Calamos Market Neutral Income Fund	Lockheed Martin Corp.	LMT US	Common Stocks	Industrials	United States of America (The)	US Dollar	32,023	9,612,024	9,612,024	0.20%		
03/29/19	Calamos Market Neutral Income Fund	S&P Global, Inc.	SPGI US	Common Stocks	Financials	United States of America (The)	US Dollar	45,607	9,602,554	9,602,554	0.20%		
03/29/19	Calamos Market Neutral Income Fund	Zions Bancorp NA	ZION US	Common Stocks	Financials	United States of America (The)	US Dollar	210,736	9,569,522	9,569,522	0.20%		
03/29/19	Calamos Market Neutral Income Fund	Halliburton Corp.	HAL US	Common Stocks	Energy	United States of America (The)	US Dollar	324,627	9,511,571	9,511,571	0.20%		
03/29/19	Calamos Market Neutral Income Fund	ETFRADE Financial Corp.	ETFC US	Common Stocks	Financials	United States of America (The)	US Dollar	204,120	9,477,292	9,477,292	0.20%		
03/29/19	Calamos Market Neutral Income Fund	Twitter, Inc.	TWTR US	Common Stocks	Information Technology	United States of America (The)	US Dollar	283,879	9,333,942	9,333,942	0.19%		
03/29/19	Calamos Market Neutral Income Fund	Intuit, Inc.	INTU US	Common Stocks	Information Technology	United States of America (The)	US Dollar	35,474	9,273,258	9,273,258	0.19%		
03/29/19	Calamos Market Neutral Income Fund	Entergy Corp.	ETR US	Common Stocks	Utilities	United States of America (The)	US Dollar	96,436	9,222,175	9,222,175	0.19%		
03/29/19	Calamos Market Neutral Income Fund	Xcel Energy, Inc.	XEL US	Common Stocks	Utilities	United States of America (The)	US Dollar	161,431	9,074,037	9,074,037	0.19%		
03/29/19	Calamos Market Neutral Income Fund	Colgate-Palmolive Company	CL US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	132,038	9,049,885	9,049,885	0.19%		
03/29/19	Calamos Market Neutral Income Fund	Kinder Morgan, Inc.	KMI US	Common Stocks	Energy	United States of America (The)	US Dollar	451,894	9,042,399	9,042,399	0.19%		
03/29/19	Calamos Market Neutral Income Fund	Biogen, Inc.	BIO US	Common Stocks	Health Care	United States of America (The)	US Dollar	38,345	8,993,077	8,993,077	0.19%		
03/29/19	Calamos Market Neutral Income Fund	Realty Income Corp.	O US	Common Stocks	Real Estate	United States of America (The)	US Dollar	121,893	8,966,449	8,966,449	0.19%		
03/29/19	Calamos Market Neutral Income Fund	Stanley Black & Decker, Inc.	SWK US	Common Stocks	Industrials	United States of America (The)	US Dollar	65,020	8,853,773	8,853,773	0.18%		
03/29/19	Calamos Market Neutral Income Fund	CMS Energy Corp.	CMS US	Common Stocks	Utilities	United States of America (The)	US Dollar	159,176	8,840,635	8,840,635	0.18%		
03/29/19	Calamos Market Neutral Income Fund	PNC Financial Services Group, Inc.	PNC US	Common Stocks	Financials	United States of America (The)	US Dollar	71,947	8,812,753	8,812,753	0.18%		
03/29/19	Calamos Market Neutral Income Fund	AES Corp.	AES US	Common Stocks	Utilities	United States of America (The)	US Dollar	478,911	8,658,711	8,658,711	0.18%		
03/29/19	Calamos Market Neutral Income Fund	Arthur J. Gallagher & Company	AIG US	Common Stocks	Financials	United States of America (The)	US Dollar	110,071	8,596,545	8,596,545	0.18%		
03/29/19	Calamos Market Neutral Income Fund	Microchip Technology, Inc.	MCPH US	Common Stocks	Information Technology	United States of America (The)	US Dollar	103,354	8,590,840	8,590,840	0.18%		
03/29/19	Calamos Market Neutral Income Fund	Waste Management, Inc.	WM US	Common Stocks	Industrials	United States of America (The)	US Dollar	82,653	8,588,473	8,588,473	0.18%		
03/29/19	Calamos Market Neutral Income Fund	Target Corp.	TGT US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	106,945	8,575,380	8,575,380	0.18%		
03/29/19	Calamos Market Neutral Income Fund	Royal Caribbean Cruises, Ltd.	RCL US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	74,158	8,499,590	8,499,590	0.18%		
03/29/19	Calamos Market Neutral Income Fund	Marathon Petroleum Corp.	MPC US	Common Stocks	Energy	United States of America (The)	US Dollar	141,974	8,497,144	8,497,144	0.18%		
03/29/19	Calamos Market Neutral Income Fund	Activ, PLC	APTV US	Common Stocks	Consumer Discretionary	Ireland	US Dollar	106,686	8,480,470	8,480,470	0.18%		
03/29/19	Calamos Market Neutral Income Fund	Walden Boots Alliance, Inc.	WABA US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	133,874	8,476,335	8,476,335	0.18%		
03/29/19	Calamos Market Neutral Income Fund	PPG Industries, Inc.	PPG US	Common Stocks	Materials	United States of America (The)	US Dollar	74,564	8,416,039	8,416,039	0.17%		
03/29/19	Calamos Market Neutral Income Fund	UDR, Inc.	UDR US	Common Stocks	Real Estate	United States of America (The)	US Dollar	183,140	8,325,544	8,325,544	0.17%		
03/29/19	Calamos Market Neutral Income Fund	Kimberly-Clark Corp.	KMB US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	67,154	8,320,381	8,320,381	0.17%		
03/29/19	Calamos Market Neutral Income Fund	Capgemini Technology Solutions Corp. - Class A	CTSH US	Common Stocks	Information Technology	United States of America (The)	US Dollar	114,099	8,302,608	8,302,608	0.17%		
03/29/19	Calamos Market Neutral Income Fund	Allstate Corp.	All US	Common Stocks	Financials	United States of America (The)	US Dollar	87,629	8,252,899	8,252,899	0.17%		
03/29/19	Calamos Market Neutral Income Fund	Bank of New York Mellon Corp.	BK US	Common Stocks	Financials	United States of America (The)	US Dollar	163,522	8,246,414	8,246,414	0.17%		
03/29/19	Calamos Market Neutral Income Fund	Bull Corp.	BULL US	Common Stocks	Materials	United States of America (The)	US Dollar	141,641	8,235,348	8,235,348	0.17%		
03/29/19	Calamos Market Neutral Income Fund	Occidental Petroleum Corp.	OXY US	Common Stocks	Energy	United States of America (The)	US Dollar	122,645	8,119,099	8,119,099	0.17%		
03/29/19	Calamos Market Neutral Income Fund	Amphenol Corp. - Class A	APH US	Common Stocks	Information Technology	United States of America (The)	US Dollar	85,558	8,080,098	8,080,098	0.17%		
03/29/19	Calamos Market Neutral Income Fund	Veeva Systems Inc.	VEEV US	Common Stocks	Industrials	United States of America (The)	US Dollar	60,508	8,047,564	8,047,564	0.17%		
03/29/19	Calamos Market Neutral Income Fund	Travelers Companies, Inc.	TRV US	Common Stocks	Financials	United States of America (The)	US Dollar	58,563	8,032,501	8,032,501	0.17%		
03/29/19	Calamos Market Neutral Income Fund	Illinois Tool Works, Inc.	ITW US	Common Stocks	Industrials	United States of America (The)	US Dollar	8,020,169	8,020,169	8,020,169	0.17%		
03/29/19	Calamos Market Neutral Income Fund	Conoco Resources, Inc.	CRK US	Common Stocks	Energy	United States of America (The)	US Dollar	71,610	7,945,846	7,945,846	0.16%		
03/29/19	Calamos Market Neutral Income Fund	Allergan, PLC	AGN US	Common Stocks	Health Care	United States of America (The)	US Dollar	54,223	7,938,189	7,938,189	0.16%		
03/29/19	Calamos Market Neutral Income Fund	Apartment Investment & Management Company	AIY US	Common Stocks	Real Estate	United States of America (The)	US Dollar	156,012	7,845,843	7,845,843	0.16%		
03/29/19	Calamos Market Neutral Income Fund	FirstEnergy Corp.	FE US	Common Stocks	Utilities	United States of America (The)	US Dollar	188,423	7,840,281	7,840,281	0.16%		
03/29/19	Calamos Market Neutral Income Fund	Varian Medical Systems, Inc.	VARS US	Common Stocks	Health Care	United States of America (The)	US Dollar	55,040	7,800,369	7,800,369	0.16%		
03/29/19	Calamos Market Neutral Income Fund	Alexandria Real Estate Equities, Inc.	ARE US	Common Stocks	Real Estate	United States of America (The)	US Dollar	53,896	7,683,414	7,683,414	0.16%		
03/29/19	Calamos Market Neutral Income Fund	Expedia Group, Inc.	EXPE US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	64,237	7,644,203	7,644,203	0.16%		
03/29/19	Calamos Market Neutral Income Fund	Federal Realty Investment Trust	FRT US	Common Stocks	Real Estate	United States of America (The)	US Dollar	55,387	7,635,098	7,635,098	0.16%		
03/29/19	Calamos Market Neutral Income Fund	Bunika, Inc.	ILMN US	Common Stocks	Health Care	United States of America (The)	US Dollar	24,531	7,621,536	7,621,536	0.16%		
03/29/19	Calamos Market Neutral Income Fund	Dominion Energy, Inc.	D US	Common Stocks	Utilities	United States of America (The)	US Dollar	99,273	7,610,268	7,610,268	0.16%		
03/29/19	Calamos Market Neutral Income Fund	Mohawk Industries, Inc.	MHR US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	59,953	7,563,071	7,563,071	0.16%		
03/29/19	Calamos Market Neutral Income Fund	Laboratory Corp. of America Holdings	LHC US	Common Stocks	Health Care	United States of America (The)	US Dollar	49,246	7,533,653	7,533,653	0.16%		
03/29/19	Calamos Market Neutral Income Fund	NiSource, Inc.	NI US	Common Stocks	Utilities	United States of America (The)	US Dollar	262,537	7,524,310	7,524,310	0.16%		
03/29/19	Calamos Market Neutral Income Fund	Ross Stores, Inc.	ROST US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	80,468	7,491,571	7,491,571	0.15%		
03/29/19	Calamos Market Neutral Income Fund	General Mills, Inc.	GIS US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	144,418	7,473,632	7,473,632	0.15%		
03/29/19	Calamos Market Neutral Income Fund	O'Reilly Automotive, Inc.	ORLY US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	19,163	7,440,993	7,440,993	0.15%		
03/29/19	Calamos Market Neutral Income Fund	Becton Dickinson and Company	BDX US	Common Stocks	Health Care	United States of America (The)	US Dollar	29,603	7,392,757	7,392,757	0.15%		
03/29/19	Calamos Market Neutral Income Fund	RHI Int, Inc.	RHI US	Common Stocks	Information Technology	United States of America (The)	US Dollar	40,299	7,362,627	7,362,627	0.15%		
03/29/19	Calamos Market Neutral Income Fund	EOG Resources, Inc.	EOG US	Common Stocks	Energy	United States of America (The)	US Dollar	76,942	7,313,822	7,313,822	0.15%		
03/29/19	Calamos Market Neutral Income Fund	Crown Castle International Corp.	CCO US	Common Stocks	Real Estate	United States of America (The)	US Dollar	7,270,016	7,270,016	7,270,016	0.15%		
03/29/19	Calamos Market Neutral Income Fund	BlackRock, Inc.	BLK US	Common Stocks	Financials	United States of America (The)	US Dollar	16,966	7,250,759	7,250,759	0.15%		
03/29/19	Calamos Market Neutral Income Fund	Burco & Dwight International, Inc.	BIUS US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	101,511	7,230,029	7,230,029	0.15%		
03/29/19	Calamos Market Neutral Income Fund	D.R. Horton, Inc.	DHI US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	173,301	7,171,195	7,171,195	0.15%		
03/29/19	Calamos Market Neutral Income Fund	Quanta Services, Inc.	PWR US	Common Stocks	Industrials	United States of America (The)	US Dollar	189,713	7,159,769	7,159,769	0.15%		
03/29/19	Calamos Market Neutral Income Fund	Dollar General Corp.	DG US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	59,880	7,143,684	7,143,684	0.15%		
03/29/19	Calamos Market Neutral Income Fund	MGM Resorts International	MGM US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	276,674	7,099,455	7,099,455	0.15%		
03/29/19	Calamos Market Neutral Income Fund	Pentair, PLC	PNT US	Common Stocks	Industrials	United Kingdom	US Dollar	157,680	7,018,337	7,018,337	0.14%		
03/29/19	Calamos Market Neutral Income Fund	Autodesk, Inc.	ADSK US	Common Stocks	Information Technology	United States of America (The)	US Dollar	44,654	6,957,986	6,957,986	0.14%		
03/29/19	Calamos Market Neutral Income Fund	Welltower, Inc.	WELL US	Common Stocks	Real Estate	United States of America (The)	US Dollar	88,902	6,988,795	6,988,795	0.14%		
03/29/19	Calamos Market Neutral Income Fund	MetteLife, Inc.	METL US	Common Stocks	Financials	United States of America (The)	US Dollar	159,298	6,781,316	6,781,316	0.14%		
03/29/19	Calamos Market Neutral Income Fund	General Dynamics Corp.	GD US	Common Stocks	Industrials	United States of America (The)	US Dollar	39,158	6,630,359	6,630,359	0.14%		
03/29/19	Calamos Market Neutral Income Fund	Williams Companies, Inc.	WMB US	Common Stocks	Energy	United States of America (The)	US Dollar	228,027	6,548,361	6,548,361	0.14%		
03/29/19	Calamos Market Neutral Income Fund	Veregen Pharmaceuticals, Inc.	VRTX US	Common Stocks	Health Care	United States of America (The)	US Dollar	35,269	6,487,733	6,487,733	0.13%		
03/29/19	Calamos Market Neutral Income Fund	BB&T Corp.	BBT US	Common Stocks	Financials	United States of America (The)	US Dollar	139,039	6,469,485	6,469,485	0.13%		
03/29/19	Calamos Market Neutral Income Fund	Charles Schwab Corp.	SCWB US	Common Stocks	Financials	United States of America (The)	US Dollar	149,473	6,391,665	6,391,665	0.13%		
03/29/19	Calamos Market Neutral Income Fund	Valero Energy Corp.	VAL US	Common Stocks	Energy	United States of America (The)	US Dollar						

**Calamos Funds Portfolio Data as of 03/31/19 (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-CSF or Form N-Q. This information does not constitute a recommendation or offer for a particular security, nor should it be taken as a solicitation or recommendation to buy or sell securities or other investments.

Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value	Local Market Value	Base Market Value	Percent of Investments	Interest Rate	Maturity Date
03/29/19	Calamos Market Neutral Income Fund	SunTrust Banks, Inc.	STUS	Common Stocks	Financials	United States of America (The)	US Dollar	91,127	5,399,375	5,399,375	0.11%		
03/29/19	Calamos Market Neutral Income Fund	Zimmer Biomet Holdings, Inc.	ZBH US	Common Stocks	Health Care	United States of America (The)	US Dollar	41,821	5,340,542	5,340,542	0.11%		
03/29/19	Calamos Market Neutral Income Fund	Equinix, Inc.	EQIX US	Common Stocks	Financials	United States of America (The)	US Dollar	11,778	5,337,318	5,337,318	0.11%		
03/29/19	Calamos Market Neutral Income Fund	Evelon Corp.	EKX US	Common Stocks	Utilities	United States of America (The)	US Dollar	106,253	5,326,463	5,326,463	0.11%		
03/29/19	Calamos Market Neutral Income Fund	Allergan, PLC	ALL US	Common Stocks	Industrials	United States of America (The)	US Dollar	58,382	5,295,891	5,295,891	0.11%		
03/29/19	Calamos Market Neutral Income Fund	Weyerhaeuser Company	WY US	Common Stocks	Real Estate	United States of America (The)	US Dollar	198,753	5,235,154	5,235,154	0.11%		
03/29/19	Calamos Market Neutral Income Fund	Regions Financial Corp.	RF US	Common Stocks	Financials	United States of America (The)	US Dollar	368,924	5,220,275	5,220,275	0.11%		
03/29/19	Calamos Market Neutral Income Fund	Leggett & Platt, Inc.	LEG US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	122,327	5,154,646	5,154,646	0.11%		
03/29/19	Calamos Market Neutral Income Fund	Affiliated Managers Group, Inc.	AMG US	Common Stocks	Financials	United States of America (The)	US Dollar	47,865	5,126,820	5,126,820	0.11%		
03/29/19	Calamos Market Neutral Income Fund	Anadarko Petroleum Corp.	APC US	Common Stocks	Energy	United States of America (The)	US Dollar	111,683	5,079,343	5,079,343	0.10%		
03/29/19	Calamos Market Neutral Income Fund	Fifth Third Bancorp	FTIB US	Common Stocks	Financials	United States of America (The)	US Dollar	200,185	5,048,666	5,048,666	0.10%		
03/29/19	Calamos Market Neutral Income Fund	Public Storage	PSA US	Common Stocks	Real Estate	United States of America (The)	US Dollar	22,540	4,908,761	4,908,761	0.10%		
03/29/19	Calamos Market Neutral Income Fund	Activision Blizzard, Inc.	ATVI US	Common Stocks	Information Technology	United States of America (The)	US Dollar	107,449	4,892,153	4,892,153	0.10%		
03/29/19	Calamos Market Neutral Income Fund	Avery Dennison Corp.	AVY US	Common Stocks	Materials	United States of America (The)	US Dollar	42,841	4,841,033	4,841,033	0.10%		
03/29/19	Calamos Market Neutral Income Fund	Prudential Financial, Inc.	PRU US	Common Stocks	Financials	United States of America (The)	US Dollar	52,339	4,807,283	4,807,283	0.10%		
03/29/19	Calamos Market Neutral Income Fund	Norfolk Southern Corp.	NSC US	Common Stocks	Industrials	United States of America (The)	US Dollar	25,802	4,822,136	4,822,136	0.10%		
03/29/19	Calamos Market Neutral Income Fund	McKesson Corp.	MCK US	Common Stocks	Health Care	United States of America (The)	US Dollar	41,016	4,801,333	4,801,333	0.10%		
03/29/19	Calamos Market Neutral Income Fund	Quest Diagnostics, Inc.	DGX US	Common Stocks	Health Care	United States of America (The)	US Dollar	53,889	4,800,739	4,800,739	0.10%		
03/29/19	Calamos Market Neutral Income Fund	Constellation Brands, Inc. - Class A	STZ US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	27,337	4,792,996	4,792,996	0.10%		
03/29/19	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States of America (The)	US Dollar	50,000	4,740,000	4,740,000	0.10%		
03/29/19	Calamos Market Neutral Income Fund	Edison International	EIX US	Common Stocks	Utilities	United States of America (The)	US Dollar	75,893	4,699,275	4,699,275	0.10%		12/31/19
03/29/19	Calamos Market Neutral Income Fund	PVM Corp.	PVM US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	38,515	4,696,404	4,696,404	0.10%		
03/29/19	Calamos Market Neutral Income Fund	Kroger Company	KR US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	190,162	4,677,985	4,677,985	0.10%		
03/29/19	Calamos Market Neutral Income Fund	TE Connectivity, Ltd.	TEL US	Common Stocks	Information Technology	Switzerland	US Dollar	57,428	4,637,311	4,637,311	0.10%		
03/29/19	Calamos Market Neutral Income Fund	Fortune Brands Home & Security, Inc.	FBHS US	Common Stocks	Industrials	United States of America (The)	US Dollar	97,129	4,604,812	4,604,812	0.10%		
03/29/19	Calamos Market Neutral Income Fund	CCL US		Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	91,087	4,619,933	4,619,933	0.10%		
03/29/19	Calamos Market Neutral Income Fund	Arch Chemicals-Midland Company	ADM US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	106,587	4,597,097	4,597,097	0.09%		
03/29/19	Calamos Market Neutral Income Fund	CERN US		Common Stocks	Health Care	United States of America (The)	US Dollar	79,687	4,558,893	4,558,893	0.09%		
03/29/19	Calamos Market Neutral Income Fund	Monster Beverage Corp.	MNST US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	42,437	4,499,411	4,499,411	0.09%		
03/29/19	Calamos Market Neutral Income Fund	Regeneron Pharmaceuticals, Inc.	REGN US	Common Stocks	Health Care	United States of America (The)	US Dollar	10,844	4,452,763	4,452,763	0.09%		
03/29/19	Calamos Market Neutral Income Fund	Hewlett Packard Enterprise Company	HPE US	Common Stocks	Information Technology	United States of America (The)	US Dollar	286,341	4,418,242	4,418,242	0.09%		
03/29/19	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States of America (The)	US Dollar	400,000	4,400,000	4,400,000	0.09%		04/30/19
03/29/19	Calamos Market Neutral Income Fund	Akamai Technologies, Inc.	AKAM US	Common Stocks	Information Technology	United States of America (The)	US Dollar	60,752	4,356,526	4,356,526	0.09%		
03/29/19	Calamos Market Neutral Income Fund	State Street Corp.	STT US	Common Stocks	Financials	United States of America (The)	US Dollar	66,028	4,345,203	4,345,203	0.09%		
03/29/19	Calamos Market Neutral Income Fund	HP, Inc.	HPQ US	Common Stocks	Information Technology	United States of America (The)	US Dollar	433,008	4,330,008	4,330,008	0.09%		
03/29/19	Calamos Market Neutral Income Fund	Morgan Stanley	MS US	Common Stocks	Financials	United States of America (The)	US Dollar	101,937	4,301,741	4,301,741	0.09%		
03/29/19	Calamos Market Neutral Income Fund	FLIR Systems, Inc.	FLIR US	Common Stocks	Information Technology	United States of America (The)	US Dollar	89,640	4,265,071	4,265,071	0.09%		
03/29/19	Calamos Market Neutral Income Fund	IDEX Health & Biosciences, Inc.	IDXX US	Common Stocks	Health Care	United States of America (The)	US Dollar	19,950	4,259,580	4,259,580	0.09%		
03/29/19	Calamos Market Neutral Income Fund	Freight-McMaster, Inc.	FCX US	Common Stocks	Materials	United States of America (The)	US Dollar	325,565	4,196,533	4,196,533	0.09%		
03/29/19	Calamos Market Neutral Income Fund	WellCare Health Plans, Inc.	WCG US	Common Stocks	Health Care	United States of America (The)	US Dollar	15,442	4,165,480	4,165,480	0.09%		
03/29/19	Calamos Market Neutral Income Fund	Kellogg Company	K US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	70,311	4,068,873	4,068,873	0.09%		
03/29/19	Calamos Market Neutral Income Fund	Micron Technology, Inc.	MAC US	Common Stocks	Real Estate	United States of America (The)	US Dollar	92,565	4,012,693	4,012,693	0.08%		
03/29/19	Calamos Market Neutral Income Fund	DMC Technology Company	DMC US	Common Stocks	Information Technology	United States of America (The)	US Dollar	57,150	3,675,317	3,675,317	0.08%		
03/29/19	Calamos Market Neutral Income Fund	AvolonBy Communities, Inc.	AVL US	Common Stocks	Real Estate	United States of America (The)	US Dollar	18,224	3,608,104	3,608,104	0.08%		
03/29/19	Calamos Market Neutral Income Fund	FOXA US		Common Stocks	Communication Services	United States of America (The)	US Dollar	97,022	3,562,779	3,562,779	0.07%		
03/29/19	Calamos Market Neutral Income Fund	KeyCorp	KEY US	Common Stocks	Financials	United States of America (The)	US Dollar	3,391,306	3,391,306	3,391,306	0.07%		
03/29/19	Calamos Market Neutral Income Fund	Tapscott, Inc.	TPR US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	103,491	3,359,498	3,359,498	0.07%		
03/29/19	Calamos Market Neutral Income Fund	Kraft Heinz Company	KHC US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	95,373	3,313,028	3,313,028	0.06%		
03/29/19	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States of America (The)	US Dollar	100,000	2,995,000	2,995,000	0.05%		09/30/19
03/29/19	Calamos Market Neutral Income Fund	CenturyLink, Inc.	CTL US	Common Stocks	Communication Services	United States of America (The)	US Dollar	216,352	2,594,060	2,594,060	0.05%		
03/29/19	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States of America (The)	US Dollar	100,000	2,460,000	2,460,000	0.05%		05/31/19
03/29/19	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States of America (The)	US Dollar	200,000	1,980,000	1,980,000	0.04%		04/30/19
03/29/19	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States of America (The)	US Dollar	150,000	1,965,000	1,965,000	0.04%		05/31/19
03/29/19	Calamos Market Neutral Income Fund	Apple, Inc.		Purchased Options	Information Technology	United States of America (The)	US Dollar	100,000	987,500	987,500	0.02%		07/19/19
03/29/19	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States of America (The)	US Dollar	200,000	975,000	975,000	0.02%		06/21/19
03/29/19	Calamos Market Neutral Income Fund	Netflix, Inc.		Purchased Options	Communication Services	United States of America (The)	US Dollar	37,500	765,938	765,938	0.02%		06/21/19
03/29/19	Calamos Market Neutral Income Fund	Boeing Company		Purchased Options	Industrials	United States of America (The)	US Dollar	25,000	661,250	661,250	0.01%		05/17/19
03/29/19	Calamos Market Neutral Income Fund	Wynn Resorts, Ltd.		Purchased Options	Consumer Discretionary	United States of America (The)	US Dollar	100,000	575,000	575,000	0.01%		06/21/19
03/29/19	Calamos Market Neutral Income Fund	Wabtec Corp.	WAB US	Common Stocks	Industrials	United States of America (The)	US Dollar	7,269	535,871	535,871	0.01%		
03/29/19	Calamos Market Neutral Income Fund	Constellation Brands, Inc.		Purchased Options	Consumer Staples	United States of America (The)	US Dollar	40,000	520,000	520,000	0.01%		04/18/19
03/29/19	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States of America (The)	US Dollar	250,000	387,500	387,500	0.01%		08/18/19
03/29/19	Calamos Market Neutral Income Fund	Facebook, Inc.		Purchased Options	Communication Services	United States of America (The)	US Dollar	100,000	350,000	350,000	0.01%		06/21/19
03/29/19	Calamos Market Neutral Income Fund	Electronic Arts, Inc.		Purchased Options	Communication Services	United States of America (The)	US Dollar	179,200	179,200	179,200	0.00%		06/21/19
03/29/19	Calamos Market Neutral Income Fund	Micron Technology, Inc.		Purchased Options	Information Technology	United States of America (The)	US Dollar	150,000	150,750	150,750	0.00%		06/21/19
03/29/19	Calamos Market Neutral Income Fund	Allergan, PLC		Purchased Options	Health Care	United States of America (The)	US Dollar	25,000	61,375	61,375	0.00%		05/17/19
03/29/19	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States of America (The)	US Dollar	200,000	50,000	50,000	0.00%		03/29/19
03/29/19	Calamos Market Neutral Income Fund	Chipotle Mexican Grill, Inc.		Purchased Options	Consumer Discretionary	United States of America (The)	US Dollar	5,000	5,875	5,875	0.00%		06/21/19
03/29/19	Calamos Market Neutral Income Fund	S&P 500 Index		Purchased Options	Other	United States of America (The)	US Dollar	20,000	5,000	5,000	0.00%		03/29/19
03/29/19	Calamos Market Neutral Income Fund	Apple, Inc.		Written Options	Information Technology	United States of America (The)	US Dollar	(1,500)	(1,500)	(1,500)	0.00%		04/18/19
03/29/19	Calamos Market Neutral Income Fund	S&P 500 Index		Written Options	Other	United States of America (The)	US Dollar	(20,000)	(5,000)	(5,000)	0.00%		03/29/19
03/29/19	Calamos Market Neutral Income Fund	Activision Blizzard, Inc.		Written Options	Communication Services	United States of America (The)	US Dollar	(60,000)	(9,900)	(9,900)	0.00%		05/17/19
03/29/19	Calamos Market Neutral Income Fund	Foot Locker, Inc.		Written Options	Consumer Discretionary	United States of America (The)	US Dollar	(50,000)	(10,000)	(10,000)	0.00%		05/17/19
03/29/19	Calamos Market Neutral Income Fund	Constellation Brands, Inc.		Written Options	Consumer Staples	United States of America (The)	US Dollar	(40,000)	(10,000)	(10,000)	0.00%		04/18/19
03/29/19	Calamos Market Neutral Income Fund	Chipotle Mexican Grill, Inc.		Written Options	Consumer Discretionary	United States of America (The)	US Dollar	(15,000)	(15,750)	(15,750)	0.00%		06/21/19
03/29/19	Calamos Market Neutral Income Fund	Electronic Arts, Inc.		Written Options	Information Technology	United States of America (The)	US Dollar	(14,000)	(24,500)	(24,500)	0.00%		06/21/19
03/29/19	Calamos Market Neutral Income Fund	Allergan, PLC		Written Options	Health Care	United States of America (The)	US Dollar	(50,000)	(48,750)	(48,750)	0.00%		05/17/19
03/29/19	Calamos Market Neutral Income Fund	Wynn Resorts, Ltd.		Written Options	Consumer Discretionary	United States of America (The)	US Dollar	(50,000)	(108,750)	(108,750)	0.00%		06/21/19
03/29/19	Calamos Market Neutral Income Fund	Electronic Arts, Inc.		Written Options	Information Technology	United States of America (The)	US Dollar	(18,000)	(36,000)	(36,000)	0.00%		06/21/19
03/29/19	Calamos Market Neutral Income Fund	Micron Technology, Inc.											

### Calamos Funds Portfolio Data as of 03/31/19 (unaudited)

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Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value	Local Market Value	Base Market Value	Percent of Investments	Interest	Maturity Date
03/29/19	Calamos Market Neutral Income Fund	LendingTree, Inc.		Convertible Bonds	Financials	United States of America (The)	US Dollar	25,000,000	43,946,000	43,946,000	0.91%	0.625%	06/01/22
03/29/19	Calamos Market Neutral Income Fund	TAL Education Group		Convertible Bonds	Consumer Discretionary	China	US Dollar	5,250,000	43,484,884	43,484,884	0.90%	2.500%	05/15/19
03/29/19	Calamos Market Neutral Income Fund	Citrix Systems, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	30,000,000	42,603,000	42,603,000	0.88%	0.500%	04/15/19
03/29/19	Calamos Market Neutral Income Fund	Booking Holdings, Inc.		Convertible Bonds	Consumer Discretionary	United States of America (The)	US Dollar	30,000,000	40,687,800	40,687,800	0.84%	0.500%	06/15/20
03/29/19	Calamos Market Neutral Income Fund	2017 Mandatory Exchangeable Trust		Convertible Preferred Stocks	Financials	United States of America (The)	US Dollar	40,300,000	40,300,000	40,300,000	0.83%		
03/29/19	Calamos Market Neutral Income Fund	Ctrip.com International, Ltd.		Convertible Bonds	Consumer Discretionary	China	US Dollar	35,327,000	40,005,531	40,005,531	0.83%	1.990%	07/01/25
03/29/19	Calamos Market Neutral Income Fund	ILFC Homes, Inc.		Convertible Bonds	Consumer Discretionary	United States of America (The)	US Dollar	14,050,000	39,452,681	39,452,681	0.82%	4.250%	11/15/19
03/29/19	Calamos Market Neutral Income Fund	Inet Corp.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	15,000,000	39,422,250	39,422,250	0.82%	2.250%	08/01/19
03/29/19	Calamos Market Neutral Income Fund	Allegheny Technologies, Inc.		Convertible Bonds	Materials	United States of America (The)	US Dollar	20,000,000	38,158,200	38,158,200	0.79%	4.750%	07/01/22
03/29/19	Calamos Market Neutral Income Fund	Herbalife Nutrition Ltd.		Convertible Bonds	Consumer Staples	United States of America (The)	US Dollar	30,000,000	37,302,600	37,302,600	0.77%	2.000%	08/15/19
03/29/19	Calamos Market Neutral Income Fund	Wayfarer, Inc.		Convertible Bonds	Consumer Discretionary	United States of America (The)	US Dollar	25,000,000	36,353,875	36,353,875	0.75%	1.125%	11/01/24
03/29/19	Calamos Market Neutral Income Fund	Seresita Therapeutics, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	20,000,000	36,196,800	36,196,800	0.75%	1.500%	11/15/24
03/29/19	Calamos Market Neutral Income Fund	MercaDolbre, Inc.		Convertible Bonds	Information Technology	Argentina	US Dollar	25,000,000	33,598,500	33,598,500	0.69%	2.000%	08/15/28
03/29/19	Calamos Market Neutral Income Fund	j Global, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	25,000,000	33,463,750	33,463,750	0.69%	3.250%	06/15/29
03/29/19	Calamos Market Neutral Income Fund	Palo Alto Networks, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	30,000,000	33,451,950	33,451,950	0.69%	0.750%	07/01/23
03/29/19	Calamos Market Neutral Income Fund	Tesla, Inc.		Convertible Bonds	Consumer Discretionary	United States of America (The)	US Dollar	32,500,000	33,358,975	33,358,975	0.69%	1.250%	01/01/21
03/29/19	Calamos Market Neutral Income Fund	Monogram, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	15,000,000	33,132,450	33,132,450	0.68%	0.750%	06/15/24
03/29/19	Calamos Market Neutral Income Fund	ILC InmanCo, Inc.		Convertible Bonds	Financials	United States of America (The)	US Dollar	22,500,000	33,056,888	33,056,888	0.68%	0.875%	05/15/21
03/29/19	Calamos Market Neutral Income Fund	Insulet Corp.		Convertible Bonds	Health Care	United States of America (The)	US Dollar	20,000,000	32,951,500	32,951,500	0.68%	1.250%	09/15/21
03/29/19	Calamos Market Neutral Income Fund	RingCentral, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	23,000,000	32,794,320	32,794,320	0.68%		01/15/23
03/29/19	Calamos Market Neutral Income Fund	Nimbleup Technology, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	20,000,000	32,576,700	32,576,700	0.67%	1.625%	02/15/25
03/29/19	Calamos Market Neutral Income Fund	S1 Job, Inc.		Convertible Bonds	Industrials	China	US Dollar	17,500,000	31,852,800	31,852,800	0.66%	3.250%	04/25/19
03/29/19	Calamos Market Neutral Income Fund	Becton Dickinson and Company		Convertible Preferred Stocks	Health Care	United States of America (The)	US Dollar	31,815,770	31,815,770	31,815,770	0.66%		
03/29/19	Calamos Market Neutral Income Fund	Okta, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	17,500,000	31,662,225	31,662,225	0.65%	0.250%	02/15/23
03/29/19	Calamos Market Neutral Income Fund	Integrated Device Technology, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	20,000,000	31,355,700	31,355,700	0.65%	0.875%	11/15/22
03/29/19	Calamos Market Neutral Income Fund	Etsy, Inc.		Convertible Bonds	Consumer Discretionary	United States of America (The)	US Dollar	31,008,720	31,008,720	31,008,720	0.64%		03/01/23
03/29/19	Calamos Market Neutral Income Fund	RealPage, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	20,000,000	30,948,300	30,948,300	0.64%	1.500%	11/15/22
03/29/19	Calamos Market Neutral Income Fund	Health Care, Inc.		Convertible Bonds	Health Care	United States of America (The)	US Dollar	20,000,000	30,853,719	30,853,719	0.64%	0.750%	06/01/23
03/29/19	Calamos Market Neutral Income Fund	ON Semiconductor Corp.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	25,000,000	30,840,000	30,840,000	0.64%	1.625%	10/15/23
03/29/19	Calamos Market Neutral Income Fund	Workday, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	12,500,000	29,619,438	29,619,438	0.61%	1.500%	07/15/20
03/29/19	Calamos Market Neutral Income Fund	Workday, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	15,000,000	28,677,450	28,677,450	0.59%	0.250%	06/01/23
03/29/19	Calamos Market Neutral Income Fund	Twitter, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	20,000,000	28,388,400	28,388,400	0.58%	0.250%	10/01/28
03/29/19	Calamos Market Neutral Income Fund	Twitter, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	30,000,000	27,801,450	27,801,450	0.57%	0.250%	06/15/24
03/29/19	Calamos Market Neutral Income Fund	Sulung, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	25,000,000	27,357,250	27,357,250	0.57%	1.125%	09/15/25
03/29/19	Calamos Market Neutral Income Fund	Integrated Device Technology, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	27,071,125	27,071,125	27,071,125	0.56%	0.500%	07/01/23
03/29/19	Calamos Market Neutral Income Fund	U.S. Treasury Note		Other	Other	United States of America (The)	US Dollar	25,208,067	25,208,067	25,208,067	0.52%	2.875%	10/31/20
03/29/19	Calamos Market Neutral Income Fund	Alteryx, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	12,500,000	25,022,375	25,022,375	0.52%	0.500%	06/01/23
03/29/19	Calamos Market Neutral Income Fund	U.S. Treasury Securities		Other	Other	United States of America (The)	US Dollar	25,000,000	24,906,154	24,906,154	0.52%	2.125%	05/15/22
03/29/19	Calamos Market Neutral Income Fund	Red Hat, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	10,000,000	24,711,700	24,711,700	0.51%	0.250%	10/01/19
03/29/19	Calamos Market Neutral Income Fund	Vistra Energy Corp.		Convertible Preferred Stocks	Utilities	United States of America (The)	US Dollar	250,000	24,640,000	24,640,000	0.51%		
03/29/19	Calamos Market Neutral Income Fund	Square, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	20,000,000	24,485,400	24,485,400	0.50%		05/15/23
03/29/19	Calamos Market Neutral Income Fund	Fluor, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	17,000,000	23,875,395	23,875,395	0.49%	0.125%	05/01/23
03/29/19	Calamos Market Neutral Income Fund	Molina Healthcare, Inc.		Convertible Bonds	Health Care	United States of America (The)	US Dollar	6,855,000	23,533,523	23,533,523	0.49%	1.125%	01/15/20
03/29/19	Calamos Market Neutral Income Fund	Nisys Systems, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	15,000,000	22,902,525	22,902,525	0.47%	1.250%	01/15/24
03/29/19	Calamos Market Neutral Income Fund	Chegg, Inc.		Convertible Bonds	Consumer Discretionary	United States of America (The)	US Dollar	15,000,000	22,684,425	22,684,425	0.47%	0.250%	05/15/23
03/29/19	Calamos Market Neutral Income Fund	New Relic, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	20,000,000	22,417,000	22,417,000	0.46%	0.500%	05/01/23
03/29/19	Calamos Market Neutral Income Fund	Navalve, Inc.		Convertible Bonds	Health Care	United States of America (The)	US Dollar	20,000,000	22,261,700	22,261,700	0.46%	2.250%	09/15/21
03/29/19	Calamos Market Neutral Income Fund	Nimbleup Technology, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	19,903,000	21,963,160	21,963,160	0.45%	1.625%	02/15/27
03/29/19	Calamos Market Neutral Income Fund	NO, Inc.		Convertible Bonds	Consumer Discretionary	China	US Dollar	25,000,000	21,531,250	21,531,250	0.44%	4.500%	02/01/24
03/29/19	Calamos Market Neutral Income Fund	AXA SA		Convertible Bonds	Financials	France	US Dollar	21,120,000	21,146,822	21,146,822	0.44%	7.250%	05/15/21
03/29/19	Calamos Market Neutral Income Fund	CenterPoint Energy, Inc.		Preferred Stock	Energy	United States of America (The)	US Dollar	400,000	21,136,000	21,136,000	0.44%		
03/29/19	Calamos Market Neutral Income Fund	QYI, Inc.		Convertible Bonds	Communication Services	China	US Dollar	20,000,000	20,896,300	20,896,300	0.43%	2.000%	04/01/25
03/29/19	Calamos Market Neutral Income Fund	Neurocrine Biosciences, Inc.		Convertible Bonds	Health Care	United States of America (The)	US Dollar	15,000,000	20,323,275	20,323,275	0.42%	2.250%	05/15/24
03/29/19	Calamos Market Neutral Income Fund	Ionis Pharmaceuticals, Inc.		Convertible Bonds	Health Care	United States of America (The)	US Dollar	15,000,000	20,317,200	20,317,200	0.42%	1.000%	11/15/21
03/29/19	Calamos Market Neutral Income Fund	Health Holdings, PLC		Convertible Bonds	Materials	United States of America (The)	US Dollar	10,000,000	20,150,000	20,150,000	0.42%	4.125%	01/15/23
03/29/19	Calamos Market Neutral Income Fund	SBI Holdings, Inc.		Convertible Bonds	Financials	Japan	Japanese Yen	1,500,000,000	2,231,205,000	2,231,205,000	0.42%	0.000%	09/14/20
03/29/19	Calamos Market Neutral Income Fund	Colfax Corp.		Convertible Preferred Stocks	Industrials	United States of America (The)	US Dollar	150,000	19,969,500	19,969,500	0.41%		
03/29/19	Calamos Market Neutral Income Fund	2i Holdings, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	15,000,000	19,652,700	19,652,700	0.41%	0.750%	03/15/23
03/29/19	Calamos Market Neutral Income Fund	J Sainsbury, PLC		Convertible Bonds	Consumer Staples	United Kingdom	Pound Sterling	15,000,000	19,640,485	19,640,485	0.41%	1.250%	11/21/19
03/29/19	Calamos Market Neutral Income Fund	TTM Technologies, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	15,000,000	19,592,475	19,592,475	0.40%	1.750%	12/15/20
03/29/19	Calamos Market Neutral Income Fund	Yoneda Denki Company, Ltd.		Convertible Bonds	Consumer Discretionary	Japan	Japanese Yen	2,000,000,000	1,133,740,000	1,133,740,000	0.40%	0.010%	06/01/19
03/29/19	Calamos Market Neutral Income Fund	Cypress Semiconductor Corp.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	15,000,000	19,235,175	19,235,175	0.40%	4.500%	03/15/22
03/29/19	Calamos Market Neutral Income Fund	Wayfair, Inc.		Convertible Bonds	Consumer Discretionary	United States of America (The)	US Dollar	19,165,313	19,165,313	19,165,313	0.40%	0.375%	09/01/22
03/29/19	Calamos Market Neutral Income Fund	Webcor Corp.		Convertible Bonds	Information Technology	China	US Dollar	20,000,000	18,508,200	18,508,200	0.38%	1.250%	11/15/22
03/29/19	Calamos Market Neutral Income Fund	Imovio, Inc.		Convertible Bonds	Health Care	United States of America (The)	US Dollar	17,000,000	18,193,810	18,193,810	0.38%	2.000%	08/15/25
03/29/19	Calamos Market Neutral Income Fund	III Merger Sub, LLC		Convertible Bonds	Real Estate	United States of America (The)	US Dollar	17,917,605	17,917,605	17,917,605	0.37%	3.000%	07/01/19
03/29/19	Calamos Market Neutral Income Fund	Silicon Laboratories, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	15,000,000	16,258,575	16,258,575	0.34%	1.375%	03/01/22
03/29/19	Calamos Market Neutral Income Fund	Renovard Corp.		Convertible Preferred Stocks	Industrials	United States of America (The)	US Dollar	300,000	16,165,000	16,165,000	0.33%		
03/29/19	Calamos Market Neutral Income Fund	Bayer Capital Corp., BV		Convertible Bonds	Health Care	Netherlands (The)	Euro Currency	14,349,900	16,097,004	16,097,004	0.33%	5.625%	11/22/19
03/29/19	Calamos Market Neutral Income Fund	Lumenum Holdings, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	13,500,000	15,981,570	15,981,570	0.33%	0.250%	03/01/24
03/29/19	Calamos Market Neutral Income Fund	Sempra Energy		Convertible Preferred Stocks	Utilities	United States of America (The)	US Dollar	147,359	15,544,136	15,544,136	0.32%		
03/29/19	Calamos Market Neutral Income Fund	Wright Medical Group, NV		Convertible Bonds	Health Care	Netherlands (The)	US Dollar	10,000,000	15,487,400				

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Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value	Local Market Value	Base Market Value	Percent of Investments	Interest Rate	Maturity Date
03/29/19	Calamos Market Neutral Income Fund	GIS Systems, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	10,000.00	10,165,950	10,165,950	0.21%	1.250%	09/01/22
03/29/19	Calamos Market Neutral Income Fund	Aeronic, Inc.		Convertible Bonds	Materials	United States of America (The)	US Dollar	10,000.00	9,898,750	9,898,750	0.20%	1.625%	10/15/19
03/29/19	Calamos Market Neutral Income Fund	Euronorm Sachs BDC, Inc.		Convertible Bonds	Financials	United States of America (The)	US Dollar	10,000.00	9,879,200	9,879,200	0.20%	4.500%	04/01/22
03/29/19	Calamos Market Neutral Income Fund	Euronorm Worldwide, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	5,000.00	9,857,900	9,857,900	0.20%	1.500%	10/01/44
03/29/19	Calamos Market Neutral Income Fund	Inohi Corp.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	8,000.00	9,794,840	9,794,840	0.20%	1.125%	12/01/20
03/29/19	Calamos Market Neutral Income Fund	Whiting Petroleum Corp.		Convertible Bonds	Energy	United States of America (The)	US Dollar	10,000.00	9,675,800	9,675,800	0.20%	1.250%	04/01/20
03/29/19	Calamos Market Neutral Income Fund	Supernus Pharmaceuticals, Inc.		Convertible Bonds	Health Care	United States of America (The)	US Dollar	10,000.00	9,673,150	9,673,150	0.20%	0.625%	04/01/23
03/29/19	Calamos Market Neutral Income Fund	CiberAgent, Inc.		Convertible Bonds	Consumer Discretionary	Japan	Japanese Yen	1,000,000.00	1,070,970.000	9,663,178	0.20%	0.010%	02/15/25
03/29/19	Calamos Market Neutral Income Fund	Momo, Inc.		Convertible Bonds	Information Technology	China	US Dollar	10,000.00	9,638,600	9,638,600	0.20%	1.250%	07/01/25
03/29/19	Calamos Market Neutral Income Fund	Immunomedics, Inc.		Convertible Bonds	Health Care	United States of America (The)	US Dollar	2,500.00	9,530,250	9,530,250	0.20%	4.750%	02/15/20
03/29/19	Calamos Market Neutral Income Fund	Wishai Interotechnology, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	10,000.00	9,556,650	9,556,650	0.19%	2.250%	06/15/25
03/29/19	Calamos Market Neutral Income Fund	IBJ Merger Sub, LLC		Convertible Bonds	Real Estate	United States of America (The)	US Dollar	7,700.00	8,867,205	8,867,205	0.18%	3.500%	03/15/22
03/29/19	Calamos Market Neutral Income Fund	Ironwood Pharmaceuticals, Inc.		Convertible Bonds	Health Care	United States of America (The)	US Dollar	8,000.00	8,827,960	8,827,960	0.18%	2.250%	06/15/22
03/29/19	Calamos Market Neutral Income Fund	Cardtronics, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	8,800.00	8,727,620	8,727,620	0.18%	1.000%	12/01/20
03/29/19	Calamos Market Neutral Income Fund	Zillow Group, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	8,500.00	8,699,453	8,699,453	0.18%	2.000%	12/01/21
03/29/19	Calamos Market Neutral Income Fund	AMAG Pharmaceuticals, Inc.		Convertible Bonds	Health Care	United States of America (The)	US Dollar	10,000.00	8,691,150	8,691,150	0.18%	3.250%	06/01/22
03/29/19	Calamos Market Neutral Income Fund	Benefitfocus, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	7,500.00	8,625,563	8,625,563	0.18%	1.250%	12/15/23
03/29/19	Calamos Market Neutral Income Fund	Renewable Energy Group, Inc.		Convertible Bonds	Energy	United States of America (The)	US Dollar	4,000.00	8,487,380	8,487,380	0.18%	4.000%	06/15/16
03/29/19	Calamos Market Neutral Income Fund	Quotient Technology, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	9,000.00	8,427,960	8,427,960	0.17%	1.750%	12/01/22
03/29/19	Calamos Market Neutral Income Fund	Microchip Technology, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	7,500.00	8,272,275	8,272,275	0.17%	2.500%	02/15/17
03/29/19	Calamos Market Neutral Income Fund	Carrollite, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	7,000.00	8,163,750	8,163,750	0.17%	2.500%	04/01/22
03/29/19	Calamos Market Neutral Income Fund	Sca, Ltd.		Convertible Bonds	Information Technology	Singapore	US Dollar	5,833.000	8,025,315	8,025,315	0.17%	2.250%	07/01/23
03/29/19	Calamos Market Neutral Income Fund	LivePerson, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	7,722.188	7,722,188	7,722,188	0.16%	0.750%	03/01/24
03/29/19	Calamos Market Neutral Income Fund	Puravant, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	7,148.000	7,631,455	7,631,455	0.16%	0.375%	03/01/24
03/29/19	Calamos Market Neutral Income Fund	RH		Convertible Bonds	Consumer Discretionary	United States of America (The)	US Dollar	7,500.000	7,527,298	7,527,298	0.16%	0.625%	06/15/19
03/29/19	Calamos Market Neutral Income Fund	Medicines Company		Convertible Bonds	Health Care	United States of America (The)	US Dollar	7,523.550	7,523,550	7,523,550	0.16%	2.500%	01/15/22
03/29/19	Calamos Market Neutral Income Fund	Navistar International Corp.		Convertible Bonds	Industrials	United States of America (The)	US Dollar	7,500.000	7,503,825	7,503,825	0.16%	4.750%	04/15/19
03/29/19	Calamos Market Neutral Income Fund	Investment Technology Holdings, Inc.		Convertible Bonds	Industrials	United States of America (The)	US Dollar	5,000.000	7,428,800	7,428,800	0.15%	2.250%	05/01/22
03/29/19	Calamos Market Neutral Income Fund	Rovi Corp.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	7,279.275	7,279,275	7,279,275	0.15%	0.500%	03/01/20
03/29/19	Calamos Market Neutral Income Fund	DTE Energy Company		Convertible Preferred Stocks	Utilities	United States of America (The)	US Dollar	1,300.000	7,195,500	7,195,500	0.15%	0.500%	03/01/22
03/29/19	Calamos Market Neutral Income Fund	Terramin, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	5,000.000	6,997,375	6,997,375	0.14%	1.250%	12/15/23
03/29/19	Calamos Market Neutral Income Fund	View Solutions, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	6,000.000	6,756,930	6,756,930	0.14%	1.000%	03/01/24
03/29/19	Calamos Market Neutral Income Fund	Docusign, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	6,500.000	6,708,845	6,708,845	0.14%	0.500%	09/15/23
03/29/19	Calamos Market Neutral Income Fund	Borgo Wireless, Inc.		Convertible Bonds	Communication Services	United States of America (The)	US Dollar	6,000.000	6,304,410	6,304,410	0.13%	1.000%	10/01/23
03/29/19	Calamos Market Neutral Income Fund	Emergent Holdings, Inc.		Convertible Preferred Stocks	Consumer Staples	United States of America (The)	US Dollar	63.616	6,266,074	6,266,074	0.13%	0.000%	03/01/22
03/29/19	Calamos Market Neutral Income Fund	Forestar Group, Inc.		Convertible Bonds	Real Estate	United States of America (The)	US Dollar	6,004.000	6,044,040	6,044,040	0.12%	3.750%	03/01/20
03/29/19	Calamos Market Neutral Income Fund	Total Return Swap Twitter vs O1M0BR		Total Return Swap	Swaps	United States of America (The)	US Dollar	6,037,680	6,037,680	6,037,680	0.12%	1.000%	10/03/19
03/29/19	Calamos Market Neutral Income Fund	Centennial Insurance Holdings, Inc.		Convertible Bonds	Financials	United States of America (The)	US Dollar	5,000.000	5,969,175	5,969,175	0.12%	5.875%	06/01/22
03/29/19	Calamos Market Neutral Income Fund	TimkenSteel Corp.		Convertible Bonds	Materials	United States of America (The)	US Dollar	5,932.800	5,932,800	5,932,800	0.12%	6.000%	06/01/21
03/29/19	Calamos Market Neutral Income Fund	Liberty Media Corp / Liberty Formula One		Convertible Bonds	Consumer Discretionary	United States of America (The)	US Dollar	5,000.000	5,633,175	5,633,175	0.12%	1.000%	01/30/23
03/29/19	Calamos Market Neutral Income Fund	Liberty Media Corp		Convertible Bonds	Consumer Discretionary	United States of America (The)	US Dollar	5,000.000	5,584,150	5,584,150	0.12%	2.250%	12/01/48
03/29/19	Calamos Market Neutral Income Fund	CDNLED Corp.		Convertible Bonds	Health Care	United States of America (The)	US Dollar	5,000.000	5,547,925	5,547,925	0.11%	2.625%	02/01/24
03/29/19	Calamos Market Neutral Income Fund	Guidewire Software, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	4,999.000	5,449,760	5,449,760	0.11%	1.250%	03/15/25
03/29/19	Calamos Market Neutral Income Fund	IVL, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	4,999.000	5,236,300	5,236,300	0.11%	0.250%	09/01/22
03/29/19	Calamos Market Neutral Income Fund	Medicines Company		Convertible Bonds	Health Care	United States of America (The)	US Dollar	4,000.000	5,182,800	5,182,800	0.11%	3.500%	02/15/24
03/29/19	Calamos Market Neutral Income Fund	American Electric Power Company, Inc.		Convertible Preferred Stocks	Utilities	United States of America (The)	US Dollar	93,780	5,133,681	5,133,681	0.11%	0.000%	03/01/22
03/29/19	Calamos Market Neutral Income Fund	Electronics For Imaging, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	5,000.000	5,059,800	5,059,800	0.10%	2.250%	11/15/23
03/29/19	Calamos Market Neutral Income Fund	SIR Mining, Inc.		Convertible Bonds	Materials	Canada	US Dollar	5,000.000	4,998,325	4,998,325	0.10%	2.500%	06/01/23
03/29/19	Calamos Market Neutral Income Fund	Intercept Pharmaceuticals, Inc.		Convertible Bonds	Health Care	United States of America (The)	US Dollar	4,960.375	4,960,375	4,960,375	0.10%	3.250%	07/01/23
03/29/19	Calamos Market Neutral Income Fund	Pacira Pharmaceuticals, Inc.		Convertible Bonds	Health Care	United States of America (The)	US Dollar	5,000.000	4,924,725	4,924,725	0.10%	2.375%	04/01/22
03/29/19	Calamos Market Neutral Income Fund	Allscripts Healthcare Solutions, Inc.		Convertible Bonds	Health Care	United States of America (The)	US Dollar	5,000.000	4,900,250	4,900,250	0.10%	1.250%	07/01/20
03/29/19	Calamos Market Neutral Income Fund	Madison Commercial Real Estate Finance, Inc.		Convertible Bonds	Financials	United States of America (The)	US Dollar	4,889.200	4,889,200	4,889,200	0.10%	4.750%	08/23/22
03/29/19	Calamos Market Neutral Income Fund	Redwood Trust, Inc.		Convertible Bonds	Financials	United States of America (The)	US Dollar	5,000.000	4,888,750	4,888,750	0.10%	5.625%	07/15/24
03/29/19	Calamos Market Neutral Income Fund	GDS Holdings Limited		Convertible Bonds	Information Technology	China	US Dollar	5,000.000	4,867,200	4,867,200	0.10%	2.000%	06/01/25
03/29/19	Calamos Market Neutral Income Fund	Chuangku Electric Power Company, Inc.		Convertible Bonds	Utilities	United States of America (The)	Japanese Yen	500,000.000	538,307.000	4,867,200	0.10%	0.010%	08/01/25
03/29/19	Calamos Market Neutral Income Fund	Total Return Swap Twitter vs O1M0BR		Total Return Swap	Swaps	United States of America (The)	US Dollar	4,856,775	4,856,775	4,856,775	0.10%	2.388%	08/08/19
03/29/19	Calamos Market Neutral Income Fund	FireEye, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	5,000.000	4,856,500	4,856,500	0.10%	1.000%	06/01/25
03/29/19	Calamos Market Neutral Income Fund	Theravance Biopharma, Inc.		Convertible Bonds	Health Care	United States of America (The)	US Dollar	4,856.000	4,856,000	4,856,000	0.10%	3.250%	11/01/23
03/29/19	Calamos Market Neutral Income Fund	Redwood Trust, Inc.		Convertible Bonds	Financials	United States of America (The)	US Dollar	4,795.200	4,795,200	4,795,200	0.10%	4.500%	08/15/23
03/29/19	Calamos Market Neutral Income Fund	OPRD Health, Inc.		Convertible Bonds	Health Care	United States of America (The)	US Dollar	5,000.000	4,733,075	4,733,075	0.10%	4.500%	02/15/25
03/29/19	Calamos Market Neutral Income Fund	Baldor, Inc.		Convertible Preferred Stocks	Information Technology	United States of America (The)	US Dollar	65.000	4,709,900	4,709,900	0.10%	0.000%	03/01/22
03/29/19	Calamos Market Neutral Income Fund	Envis Petroleum, Inc.		Convertible Bonds	Energy	United States of America (The)	US Dollar	5,000.000	4,686,225	4,686,225	0.10%	2.625%	09/15/23
03/29/19	Calamos Market Neutral Income Fund	FireEye, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	4,681.375	4,681,375	4,681,375	0.10%	1.625%	06/01/35
03/29/19	Calamos Market Neutral Income Fund	Chuangku Electric Power Company, Inc.		Convertible Bonds	Utilities	United States of America (The)	Japanese Yen	500,000.000	516,617.500	4,666,351	0.10%	0.010%	01/24/20
03/29/19	Calamos Market Neutral Income Fund	Aveva Holdings Corp.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	4,616.400	4,616,400	4,616,400	0.10%	2.250%	06/15/23
03/29/19	Calamos Market Neutral Income Fund	iStar, Inc.		Convertible Bonds	Real Estate	United States of America (The)	US Dollar	4,602.725	4,602,725	4,602,725	0.10%	3.125%	09/15/22
03/29/19	Calamos Market Neutral Income Fund	North Jersey Industries, Inc.		Convertible Preferred Stocks	Utilities	United States of America (The)	US Dollar	88,235	4,551,161	4,551,161	0.09%	7.250%	04/15/21
03/29/19	Calamos Market Neutral Income Fund	FRA Group, Inc.		Convertible Bonds	Financials	United States of America (The)	US Dollar	5,000.000	4,508,650	4,508,650	0.09%	3.500%	06/01/23
03/29/19	Calamos Market Neutral Income Fund	Hope Bancorp, Inc.		Convertible Bonds	Financials	United States of America (The)	US Dollar	5,000.000	4,458,825	4,458,825	0.09%	2.000%	05/15/18
03/29/19	Calamos Market Neutral Income Fund	Virtus Investment Partners, Inc.		Convertible Preferred Stocks	Financials	United States of America (The)	US Dollar	50,000	4,451,500	4,451,500	0.09%	0.000%	05/01/24
03/29/19	Calamos Market Neutral Income Fund	Flexion Therapeutics, Inc.		Convertible Bonds	Health Care	United States of America (The)	US Dollar	4,374.175	4,374,175	4,374,175	0.09%	3.375%	05/01/24
03/29/19	Calamos Market Neutral Income Fund	NO, inc.		Convertible Bonds	Consumer Discretionary	China	US Dollar	5,000.000	4,329,475	4,329,475	0.09%	4.500%	02/01/24

**Calamos Funds Portfolio Data as of 03/31/19 (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
03/29/19	Calamos Market Neutral Income Fund	Aronco, Inc.	ARNC US	Common Stocks Sold Short	Materials	United States of America (The)	US Dollar	(26,613)	(508,613)	(508,613)	-0.11%		
03/29/19	Calamos Market Neutral Income Fund	iStar, Inc.	STAR US	Common Stocks Sold Short	Real Estate	United States of America (The)	US Dollar	(76,900)	(647,498)	(647,498)	-0.11%		
03/29/19	Calamos Market Neutral Income Fund	Pretium Resources, Inc.	PVRG US	Common Stocks Sold Short	Materials	Canada	US Dollar	(85,500)	(731,880)	(731,880)	-0.12%		
03/29/19	Calamos Market Neutral Income Fund	Hope Bancorp, Inc.	HOPE US	Common Stocks Sold Short	Financials	United States of America (The)	US Dollar	(59,000)	(771,720)	(771,720)	-0.12%		
03/29/19	Calamos Market Neutral Income Fund	Inovare Corp.	INVC US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(100,000)	(837,000)	(837,000)	-0.12%		
03/29/19	Calamos Market Neutral Income Fund	Allscripts Healthcare Solutions, Inc.	MORX US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(100,000)	(954,000)	(954,000)	-0.12%		
03/29/19	Calamos Market Neutral Income Fund	RH	RH US	Common Stocks Sold Short	Consumer Discretionary	United States of America (The)	US Dollar	(10,000)	(1,029,500)	(1,029,500)	-0.12%		
03/29/19	Calamos Market Neutral Income Fund	Tetra, Inc.		Written Options	Consumer Discretionary	United States of America (The)	US Dollar	(30,500)	(1,947,375)	(1,947,375)	-0.12%		
03/29/19	Calamos Market Neutral Income Fund	Total Return Swap Twitter vs 01M0B0R		Total Return Swap	Swaps	United States of America (The)	US Dollar	(7,600)	(1,083,684)	(1,083,684)	-0.12%		03/17/20
03/29/19	Calamos Market Neutral Income Fund	Evolent Health, Inc.	EVH US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(89,700)	(1,128,426)	(1,128,426)	-0.12%		
03/29/19	Calamos Market Neutral Income Fund	SBBY LH		Common Stocks Sold Short	Consumer Staples	United States of America (The)	US Dollar	(375,000)	(883,252)	(1,150,747)	-0.12%		
03/29/19	Calamos Market Neutral Income Fund	Calamp Corp.	CAMP US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(100,231)	(1,260,900)	(1,260,900)	-0.13%		
03/29/19	Calamos Market Neutral Income Fund	Pacira Pharmaceuticals, Inc.	PCRX US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(33,500)	(1,275,010)	(1,275,010)	-0.13%		
03/29/19	Calamos Market Neutral Income Fund	808, Inc.		Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(63,500)	(1,282,700)	(1,282,700)	-0.13%		
03/29/19	Calamos Market Neutral Income Fund	Talara Real HealthCare, Inc.	TRHC US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(1,297,660)	(1,397,660)	(1,397,660)	-0.13%		
03/29/19	Calamos Market Neutral Income Fund	Retriphin, Inc.	RTRX US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(58,137)	(1,315,640)	(1,315,640)	-0.13%		
03/29/19	Calamos Market Neutral Income Fund	Chesapeake Energy Corp.	CHK US	Common Stocks Sold Short	Energy	United States of America (The)	US Dollar	(426,400)	(1,321,840)	(1,321,840)	-0.13%		
03/29/19	Calamos Market Neutral Income Fund	PRA Group, Inc.	PRAA US	Common Stocks Sold Short	Financials	United States of America (The)	US Dollar	(50,000)	(1,340,500)	(1,340,500)	-0.13%		
03/29/19	Calamos Market Neutral Income Fund	Flexion Therapeutics, Inc.	FLXN US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(110,000)	(1,372,800)	(1,372,800)	-0.13%		
03/29/19	Calamos Market Neutral Income Fund	SEACOR Holdings, Inc.	CKN US	Common Stocks Sold Short	Energy	United States of America (The)	US Dollar	(35,000)	(1,479,800)	(1,479,800)	-0.13%		
03/29/19	Calamos Market Neutral Income Fund	Intercept Pharmaceuticals, Inc.	INTC US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(133,500)	(1,510,110)	(1,510,110)	-0.13%		
03/29/19	Calamos Market Neutral Income Fund	AMAG Pharmaceuticals, Inc.	AMAG US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(126,000)	(1,622,880)	(1,622,880)	-0.13%		
03/29/19	Calamos Market Neutral Income Fund	Avaya Holdings Corp.	AVYA US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(100,000)	(1,683,000)	(1,683,000)	-0.13%		
03/29/19	Calamos Market Neutral Income Fund	OPKO Health, Inc.	OPHS US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(650,000)	(1,696,500)	(1,696,500)	-0.14%		
03/29/19	Calamos Market Neutral Income Fund	Cardionics, P.L.C. - Class A	CATM US	Common Stocks Sold Short	Information Technology	United Kingdom	US Dollar	(148,999)	(1,743,894)	(1,743,894)	-0.14%		
03/29/19	Calamos Market Neutral Income Fund	Electronics For Imaging, Inc.	EFI US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(1,877,620)	(1,877,620)	(1,877,620)	-0.14%		
03/29/19	Calamos Market Neutral Income Fund	Esaki Glico Company, Ltd.	2206 JP	Common Stocks Sold Short	Consumer Staples	Japan	Japanese Yen	(37,100)	(2,163,984.24)	(1,952,525)	-0.14%		
03/29/19	Calamos Market Neutral Income Fund	Wingco Wireless Services	WIS US	Common Stocks Sold Short	Consumer Discretionary	United States of America (The)	US Dollar	(87,000)	(2,025,360)	(2,025,360)	-0.14%		
03/29/19	Calamos Market Neutral Income Fund	Webco Corp.	WEB US	Common Stocks Sold Short	Information Technology	China	US Dollar	(33,300)	(2,064,267)	(2,064,267)	-0.14%		
03/29/19	Calamos Market Neutral Income Fund	GDS Holdings, Ltd.	GDS US	Common Stocks Sold Short	Information Technology	China	US Dollar	(58,000)	(2,070,020)	(2,070,020)	-0.14%		
03/29/19	Calamos Market Neutral Income Fund	Innoviva, Inc.	IBNV US	Common Stocks Sold Short	Health Care	Cayman Islands (The)	US Dollar	(94,500)	(2,142,315)	(2,142,315)	-0.14%		
03/29/19	Calamos Market Neutral Income Fund	S&B Mining, Inc.	SBRM US	Common Stocks Sold Short	Metals	Canada	US Dollar	(180,000)	(2,278,800)	(2,278,800)	-0.15%		
03/29/19	Calamos Market Neutral Income Fund	Dominion Energy, Inc.	D US	Common Stocks Sold Short	Utilities	United States of America (The)	US Dollar	(30,000)	(2,299,800)	(2,299,800)	-0.15%		
03/29/19	Calamos Market Neutral Income Fund	Quotient Technology, Inc.	QTOT US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(240,500)	(2,373,750)	(2,373,750)	-0.15%		
03/29/19	Calamos Market Neutral Income Fund	Legend Pharmaceuticals, Inc.	LEGN US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(119,000)	(2,463,000)	(2,463,000)	-0.15%		
03/29/19	Calamos Market Neutral Income Fund	Kyushu Electric Power Company, Inc.	9508 JP	Common Stocks Sold Short	Utilities	Japan	Japanese Yen	(212,600)	(2,783,174.78)	(2,511,181)	-0.15%		
03/29/19	Calamos Market Neutral Income Fund	ANA Holdings, Inc.	9202 JP	Common Stocks Sold Short	Industrials	Japan	Japanese Yen	(68,600)	(2,789,648.83)	(2,516,780)	-0.15%		
03/29/19	Calamos Market Neutral Income Fund	Live Nation Entertainment, Inc.	LYVE US	Common Stocks Sold Short	Consumer Discretionary	United States of America (The)	US Dollar	(40,000)	(2,541,600)	(2,541,600)	-0.15%		
03/29/19	Calamos Market Neutral Income Fund	Total Return Swap Twitter vs 01M0B0R		Total Return Swap	Swaps	United States of America (The)	US Dollar	(507,500)	(2,588,250)	(2,588,250)	-0.15%		
03/29/19	Calamos Market Neutral Income Fund	Momo, Inc.	MOMO US	Common Stocks Sold Short	Information Technology	China	US Dollar	(68,700)	(2,627,088)	(2,627,088)	-0.15%		
03/29/19	Calamos Market Neutral Income Fund	IRVU, Inc.	IRVU US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(175,000)	(2,662,660)	(2,662,660)	-0.16%		
03/29/19	Calamos Market Neutral Income Fund	CSGS Systems International, Inc.	CSGS US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(65,000)	(2,749,500)	(2,749,500)	-0.16%		
03/29/19	Calamos Market Neutral Income Fund	Synaptics, Inc.	SYNA US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(69,500)	(2,762,625)	(2,762,625)	-0.16%		
03/29/19	Calamos Market Neutral Income Fund	CONMED Corp.	CONM US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(133,500)	(2,786,500)	(2,786,500)	-0.16%		
03/29/19	Calamos Market Neutral Income Fund	Guidewire Software, Inc.	GWRE US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(129,500)	(2,866,200)	(2,866,200)	-0.16%		
03/29/19	Calamos Market Neutral Income Fund	Zillow Group, Inc. - Class C	Z US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(2,879,946)	(2,879,946)	(2,879,946)	-0.16%		
03/29/19	Calamos Market Neutral Income Fund	ObvAgent, Inc.	4751 JP	Common Stocks Sold Short	Consumer Discretionary	Japan	Japanese Yen	(72,600)	(3,292,556.184)	(2,970,822)	-0.16%		
03/29/19	Calamos Market Neutral Income Fund	Vishay Intertechnology, Inc.	VSH US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(161,000)	(3,297,370)	(3,297,370)	-0.16%		
03/29/19	Calamos Market Neutral Income Fund	ImmunoSonic, Inc.		Written Options	Health Care	United States of America (The)	US Dollar	(300,000)	(3,000,000)	(3,000,000)	-0.16%		03/17/20
03/29/19	Calamos Market Neutral Income Fund	Docusign, Inc.	DOCU US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(58,000)	(3,006,720)	(3,006,720)	-0.16%		
03/29/19	Calamos Market Neutral Income Fund	Liberty Media Corp. / Liberty Formula One	FMDS US	Common Stocks Sold Short	Consumer Discretionary	United States of America (The)	US Dollar	(88,000)	(3,068,400)	(3,068,400)	-0.16%		
03/29/19	Calamos Market Neutral Income Fund	Supernus Pharmaceuticals, Inc.	SPRN US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(96,000)	(3,153,600)	(3,153,600)	-0.17%		
03/29/19	Calamos Market Neutral Income Fund	TimkenSteel Corp.	TMTS US	Common Stocks Sold Short	Materials	United States of America (The)	US Dollar	(300,000)	(3,258,000)	(3,258,000)	-0.17%		
03/29/19	Calamos Market Neutral Income Fund	Virtus Investment Partners, Inc.	VIRT US	Common Stocks Sold Short	Financials	United States of America (The)	US Dollar	(34,000)	(3,316,700)	(3,316,700)	-0.17%		
03/29/19	Calamos Market Neutral Income Fund	Veeva Systems, Inc.	VEEV US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(372,400)	(3,372,412)	(3,372,412)	-0.17%		
03/29/19	Calamos Market Neutral Income Fund	ImmunoSonic, Inc.	IMMU US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(182,500)	(3,505,825)	(3,505,825)	-0.17%		
03/29/19	Calamos Market Neutral Income Fund	NXP Semiconductors, NV	NXP US	Common Stocks Sold Short	Information Technology	Netherlands (The)	US Dollar	(40,773)	(3,603,925)	(3,603,925)	-0.17%		
03/29/19	Calamos Market Neutral Income Fund	INNV Corp.	INNV US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(88,000)	(3,636,000)	(3,636,000)	-0.17%		
03/29/19	Calamos Market Neutral Income Fund	Sirius XM	SIR US	Common Stocks Sold Short	Utilities	United States of America (The)	US Dollar	(114,706)	(3,678,621)	(3,678,621)	-0.18%		
03/29/19	Calamos Market Neutral Income Fund	American Electric Power Company, Inc.	AEF US	Common Stocks Sold Short	Utilities	United States of America (The)	US Dollar	(44,000)	(3,685,000)	(3,685,000)	-0.18%		
03/29/19	Calamos Market Neutral Income Fund	Total Return Swap QY11 Ine-ADR vs 01M0B0R		Total Return Swap	Swaps	United States of America (The)	US Dollar	(155,200)	(3,736,204)	(3,736,204)	-0.18%		
03/29/19	Calamos Market Neutral Income Fund	LifePoint Hotels & Resorts, Inc.	LPHS US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(130,400)	(3,784,200)	(3,784,200)	-0.18%		
03/29/19	Calamos Market Neutral Income Fund	Nuance Communications, Inc.	NUAN US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(3,835,830)	(3,835,830)	(3,835,830)	-0.18%		
03/29/19	Calamos Market Neutral Income Fund	Belden, Inc.	BDC US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(175,000)	(4,027,500)	(4,027,500)	-0.18%		
03/29/19	Calamos Market Neutral Income Fund	Heritage Insurance Holdings, Inc.	HITG US	Common Stocks Sold Short	Financials	United States of America (The)	US Dollar	(4,633,880)	(4,633,880)	(4,633,880)	-0.18%		
03/29/19	Calamos Market Neutral Income Fund	Pluralsight, Inc.	PS US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(4,126,200)	(4,126,200)	(4,126,200)	-0.19%		
03/29/19	Calamos Market Neutral Income Fund	Innovwood Pharmaceuticals, Inc.	IRWD US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(322,000)	(4,356,660)	(4,356,660)	-0.19%		
03/29/19	Calamos Market Neutral Income Fund	QSI Systems, Inc.	QSI US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(50,100)	(4,388,560)	(4,388,560)	-0.19%		
03/29/19	Calamos Market Neutral Income Fund	Teradyn, Inc.	TER US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(119,800)	(4,772,832)	(4,772,832)	-0.19%		
03/29/19	Calamos Market Neutral Income Fund	Chugoku Electric Power Company, Inc.	9504 JP	Common Stocks Sold Short	Utilities	Japan	Japanese Yen	(385,000)	(5,326,626.614)	(4,805,798)	-0.19%		
03/29/19	Calamos Market Neutral Income Fund	Energizer Holdings, Inc.	ENR US	Common Stocks Sold Short	Consumer Staples	United States of America (The)	US Dollar	(108,250)	(4,863,873)	(4,863,873)	-0.19%		
03/29/19	Calamos Market Neutral Income Fund	Nippon Corp.	8086 JP	Common Stocks Sold Short	Health Care	Japan	Japanese Yen	(377,500)	(5,411,201.244)	(4,883,166)	-0.19%		
03/29/19	Calamos Market Neutral Income Fund	Carbone, Inc.	CARB US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(198,400)	(4,922,304)	(4,922,304)	-0.19%		
03/29/19	Calamos Market Neutral Income Fund	Mondelēz S.p.A.	MONC IM	Common Stocks Sold Short	Consumer Discretionary	Italy	Euro Currency	(125,000)	(4,497,395)	(5,044,954)	-0.19%		
03/29/19	Calamos Market Neutral Income Fund	FTI Consulting, Inc.	FTIC US	Common Stocks Sold Short	Industrials	United States of America (The)	US Dollar	(166,000)	(5,073,961)	(5,073,961)	-0.19%		
03/29/19	Calamos Market Neutral Income Fund	Benefitfocus, Inc.	BMFT US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(104,700)	(5,184,744)	(5,184,744)	-0.11%		
03/29/19	Calamos Market Neutral Income Fund	DTE Energy Company	DTE US	Common Stocks Sold Short	Utilities	United States of America (The)	US Dollar	(42,000)	(5,239,080)	(5,239,080)	-0.11%		
03/29/19	Calamos Market Neutral Income Fund	Gannett Company, Inc.	GO US	Common Stocks Sold Short	Consumer Discretionary	United States of America (The)	US Dollar	(					

### Calamos Funds Portfolio Data as of 03/31/19 (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 futures, forwards, 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
03/29/19	Calamos Market Neutral Income Fund	Crown Castle International Corp.	CCO US	Common Stocks Sold Short	Real Estate	United States of America (The)	US Dollar	(90,000)	(11,520,000)	(11,520,000)	-0.24%		
03/29/19	Calamos Market Neutral Income Fund	Cypress Semiconductor Corp.	CYUS	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(794,000)	(11,846,480)	(11,846,480)	-0.24%		
03/29/19	Calamos Market Neutral Income Fund	New Relic, Inc.	NLRW US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(124,700)	(12,307,890)	(12,307,890)	-0.25%		
03/29/19	Calamos Market Neutral Income Fund	Quidel Corp.	QDEL US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(201,773)	(13,210,078)	(13,210,078)	-0.27%		
03/29/19	Calamos Market Neutral Income Fund	Reynold Corp.	RNN US	Common Stocks Sold Short	Industrials	United States of America (The)	US Dollar	(535,000)	(13,449,900)	(13,449,900)	-0.28%		
03/29/19	Calamos Market Neutral Income Fund	Yamada Denki Co., Ltd.	9831 JP	Common Stocks Sold Short	Consumer Discretionary	Japan	Japanese Yen	(2,785,600)	(1,522,607,589)	(13,738,226)	-0.28%		
03/29/19	Calamos Market Neutral Income Fund	Ionis Pharmaceuticals, Inc.	IONS US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(179,600)	(14,578,132)	(14,578,132)	-0.30%		
03/29/19	Calamos Market Neutral Income Fund	Neurocrine Biosciences, Inc.	NBRX US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(166,371)	(14,657,285)	(14,657,285)	-0.30%		
03/29/19	Calamos Market Neutral Income Fund	Ctrip.com International, Ltd.	CTRP US	Common Stocks Sold Short	Consumer Discretionary	China	US Dollar	(837,000)	(14,723,530)	(14,723,530)	-0.30%		
03/29/19	Calamos Market Neutral Income Fund	Teladoc Health, Inc.	TDOC US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(265,200)	(14,745,120)	(14,745,120)	-0.30%		
03/29/19	Calamos Market Neutral Income Fund	TTM Technologies, Inc.	TTM US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(4,273,100)	(14,933,463)	(14,933,463)	-0.31%		
03/29/19	Calamos Market Neutral Income Fund	Q2 Holdings, Inc.	Q2WD US	Common Stocks Sold Short	Telecommunication Services	United States of America (The)	US Dollar	(220,300)	(15,577,978)	(15,577,978)	-0.32%		
03/29/19	Calamos Market Neutral Income Fund	SBI Holdings, Inc.	8473 JP	Common Stocks Sold Short	Financials	Japan	Japanese Yen	(721,300)	(1,787,626,544)	(16,129,446)	-0.33%		
03/29/19	Calamos Market Neutral Income Fund	AXA Equitable Holdings, Inc.	EQH US	Common Stocks Sold Short	Financials	United States of America (The)	US Dollar	(816,000)	(16,434,240)	(16,434,240)	-0.34%		
03/29/19	Calamos Market Neutral Income Fund	Fuels, Inc.	FUEX US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(300,000)	(16,616,166)	(16,616,166)	-0.35%		
03/29/19	Calamos Market Neutral Income Fund	Colfax Corp.	CFX US	Common Stocks Sold Short	Industrials	United States of America (The)	US Dollar	(590,000)	(17,511,200)	(17,511,200)	-0.36%		
03/29/19	Calamos Market Neutral Income Fund	CenterPoint Energy, Inc.	CNP US	Common Stocks Sold Short	Energy	United States of America (The)	US Dollar	(575,000)	(17,652,500)	(17,652,500)	-0.36%		
03/29/19	Calamos Market Neutral Income Fund	Cirrus Systems, Inc.	CRUS US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(179,619)	(17,900,830)	(17,900,830)	-0.37%		
03/29/19	Calamos Market Neutral Income Fund	ON Semiconductor Corp.	ON US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(938,000)	(19,294,660)	(19,294,660)	-0.40%		
03/29/19	Calamos Market Neutral Income Fund	Anglo American, PLC	AAL LN	Common Stocks Sold Short	Materials	United Kingdom	Pound Sterling	(730,000)	(14,990,865)	(19,524,846)	-0.40%		
03/29/19	Calamos Market Neutral Income Fund	Nice, Ltd.	NICE US	Common Stocks Sold Short	Information Technology	Israel	US Dollar	(162,300)	(19,956,979)	(19,956,979)	-0.41%		
03/29/19	Calamos Market Neutral Income Fund	Wright Medical Group, NV	WMDG US	Common Stocks Sold Short	Health Care	Netherlands (The)	US Dollar	(655,217)	(20,406,575)	(20,406,575)	-0.43%		
03/29/19	Calamos Market Neutral Income Fund	DexCom, Inc.	DXCM US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(20,931,825)	(20,931,825)	(20,931,825)	-0.43%		
03/29/19	Calamos Market Neutral Income Fund	Vistra Energy Corp.	VST US	Common Stocks Sold Short	Utilities	United States of America (The)	US Dollar	(808,480)	(21,044,734)	(21,044,734)	-0.43%		
03/29/19	Calamos Market Neutral Income Fund	Athersys, Inc. - Class A	ATHS US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(257,000)	(21,506,525)	(21,506,525)	-0.45%		
03/29/19	Calamos Market Neutral Income Fund	Invitation Homes, Inc.	INVH US	Common Stocks Sold Short	Real Estate	United States of America (The)	US Dollar	(2,845,846)	(22,845,846)	(22,845,846)	-0.47%		
03/29/19	Calamos Market Neutral Income Fund	Sempra Energy	SKE US	Common Stocks Sold Short	Utilities	United States of America (The)	US Dollar	(188,000)	(23,661,680)	(23,661,680)	-0.49%		
03/29/19	Calamos Market Neutral Income Fund	Chesig, Inc.	CHGG US	Common Stocks Sold Short	Consumer Discretionary	United States of America (The)	US Dollar	(622,655)	(23,748,846)	(23,748,846)	-0.49%		
03/29/19	Calamos Market Neutral Income Fund	Molina Healthcare, Inc.	MHUS	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(168,040)	(23,854,958)	(23,854,958)	-0.49%		
03/29/19	Calamos Market Neutral Income Fund	Red Hat, Inc.	RHT US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(132,500)	(24,207,750)	(24,207,750)	-0.50%		
03/29/19	Calamos Market Neutral Income Fund	RingCentral, Inc.	RNGI US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(227,800)	(24,567,620)	(24,567,620)	-0.51%		
03/29/19	Calamos Market Neutral Income Fund	Twilio, Inc.	TWLO US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(186,500)	(25,383,870)	(25,383,870)	-0.52%		
03/29/19	Calamos Market Neutral Income Fund	iJ Global, Inc.	JCOM US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(299,200)	(25,910,720)	(25,910,720)	-0.54%		
03/29/19	Calamos Market Neutral Income Fund	MercadoLibre, Inc.	MLU US	Common Stocks Sold Short	Information Technology	Argentina	US Dollar	(51,204)	(25,997,807)	(25,997,807)	-0.54%		
03/29/19	Calamos Market Neutral Income Fund	RealPage, Inc.	RPI US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(428,729)	(26,015,633)	(26,015,633)	-0.54%		
03/29/19	Calamos Market Neutral Income Fund	Integrated Device Technology, Inc.	ITD US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(532,900)	(26,106,771)	(26,106,771)	-0.54%		
03/29/19	Calamos Market Neutral Income Fund	Etys, Inc.	ETYS US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(408,150)	(27,449,287)	(27,449,287)	-0.57%		
03/29/19	Calamos Market Neutral Income Fund	Oxta, Inc.	OXTA US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(334,800)	(27,608,004)	(27,608,004)	-0.57%		
03/29/19	Calamos Market Neutral Income Fund	IAC/InterActive Corp.	IAC US	Common Stocks Sold Short	Communication Services	United States of America (The)	US Dollar	(131,900)	(27,713,509)	(27,713,509)	-0.57%		
03/29/19	Calamos Market Neutral Income Fund	Becton Dickinson and Company	BDX US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(114,500)	(28,594,085)	(28,594,085)	-0.59%		
03/29/19	Calamos Market Neutral Income Fund	Sarepta Therapeutics, Inc.	SRPT US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(245,000)	(29,201,550)	(29,201,550)	-0.60%		
03/29/19	Calamos Market Neutral Income Fund	Inoué Corp.	PODD US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(315,200)	(29,972,368)	(29,972,368)	-0.62%		
03/29/19	Calamos Market Neutral Income Fund	Splunk, Inc.	SPLK US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(241,000)	(30,028,600)	(30,028,600)	-0.62%		
03/29/19	Calamos Market Neutral Income Fund	Monopoli, Inc.	MOB US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(206,350)	(30,337,577)	(30,337,577)	-0.63%		
03/29/19	Calamos Market Neutral Income Fund	Extra Space Storage, Inc.	EXRS US	Common Stocks Sold Short	Real Estate	United States of America (The)	US Dollar	(508,000)	(31,408,662)	(31,408,662)	-0.65%		
03/29/19	Calamos Market Neutral Income Fund	51job, Inc.	JOBS US	Common Stocks Sold Short	Industrials	China	US Dollar	(409,417)	(31,885,396)	(31,885,396)	-0.66%		
03/29/19	Calamos Market Neutral Income Fund	Alliegheny Technologies, Inc.	ATI US	Common Stocks Sold Short	Materials	United States of America (The)	US Dollar	(1,325,800)	(33,900,706)	(33,900,706)	-0.70%		
03/29/19	Calamos Market Neutral Income Fund	Booking Holdings, Inc.	BKNG US	Common Stocks Sold Short	Consumer Discretionary	United States of America (The)	US Dollar	(159,600)	(34,200,236)	(34,200,236)	-0.71%		
03/29/19	Calamos Market Neutral Income Fund	Herbalife Nutrition Ltd.	HNF US	Common Stocks Sold Short	Consumer Staples	United States of America (The)	US Dollar	(661,300)	(35,042,287)	(35,042,287)	-0.72%		
03/29/19	Calamos Market Neutral Income Fund	New York Times Company	NYT US	Common Stocks Sold Short	Consumer Discretionary	United States of America (The)	US Dollar	(1,179,000)	(38,730,150)	(38,730,150)	-0.80%		
03/29/19	Calamos Market Neutral Income Fund	Inet Corp.	INTC US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(726,850)	(39,031,845)	(39,031,845)	-0.81%		
03/29/19	Calamos Market Neutral Income Fund	Lands'End, Inc.	TREI US	Common Stocks Sold Short	Financials	United States of America (The)	US Dollar	(111,429)	(39,719,979)	(39,719,979)	-0.81%		
03/29/19	Calamos Market Neutral Income Fund	Tesla, Inc.	TSLA US	Common Stocks Sold Short	Consumer Discretionary	United States of America (The)	US Dollar	(140,300)	(39,264,358)	(39,264,358)	-0.81%		
03/29/19	Calamos Market Neutral Income Fund	LGI Homes, Inc.	LGIH US	Common Stocks Sold Short	Consumer Discretionary	United States of America (The)	US Dollar	(653,061)	(39,340,395)	(39,340,395)	-0.81%		
03/29/19	Calamos Market Neutral Income Fund	Atlasian Corp., PLC	TEAM US	Common Stocks Sold Short	Information Technology	Australia	US Dollar	(386,050)	(41,207,794)	(41,207,794)	-0.85%		
03/29/19	Calamos Market Neutral Income Fund	Wayfair, Inc. - Class A	W US	Common Stocks Sold Short	Consumer Discretionary	United States of America (The)	US Dollar	(284,400)	(42,219,180)	(42,219,180)	-0.87%		
03/29/19	Calamos Market Neutral Income Fund	HuSpot, Inc.	HUSP US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(260,000)	(43,214,600)	(43,214,600)	-0.89%		
03/29/19	Calamos Market Neutral Income Fund	TAL Education Group	TAL US	Common Stocks Sold Short	Consumer Discretionary	China	US Dollar	(1,203,223)	(43,412,550)	(43,412,550)	-0.90%		
03/29/19	Calamos Market Neutral Income Fund	World Wrestling Entertainment, Inc. - Class A	WWE US	Common Stocks Sold Short	Consumer Discretionary	United States of America (The)	US Dollar	(507,009)	(43,998,241)	(43,998,241)	-0.91%		
03/29/19	Calamos Market Neutral Income Fund	Workday, Inc. - Class A	WDAY US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(255,997)	(49,369,021)	(49,369,021)	-1.02%		
03/29/19	Calamos Market Neutral Income Fund	Ilumina, Inc.	ILMN US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(160,263)	(49,967,030)	(49,967,030)	-1.03%		
03/29/19	Calamos Market Neutral Income Fund	Microchip Technology, Inc.	MCHP US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(703,000)	(58,200,880)	(58,200,880)	-1.20%		
03/29/19	Calamos Market Neutral Income Fund	ServiceNow, Inc.	NOW US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(273,250)	(67,353,393)	(67,353,393)	-1.39%		
03/29/19	Calamos Market Neutral Income Fund	Palo Alto Networks, Inc.	PANW US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(287,200)	(69,755,136)	(69,755,136)	-1.44%		
03/29/19	Calamos Market Neutral Income Fund	Square, Inc. - Class A	SQ US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(1,233,500)	(92,413,800)	(92,413,800)	-1.91%		
03/29/19	Calamos Market Neutral Income Fund	Micron Technology, Inc.	MU US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(2,389,615)	(98,762,788)	(98,762,788)	-2.04%		
03/29/19	Calamos Market Neutral Income Fund	Alibaba Group Holding, Ltd.	BABA US	Common Stocks Sold Short	Consumer Discretionary	China	US Dollar	(554,850)	(101,232,383)	(101,232,383)	-2.09%		
03/29/19	Calamos Market Neutral Income Fund	Advanced Micro Devices, Inc.	AMD US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(4,690,600)	(119,704,112)	(119,704,112)	-2.47%		