

Calamos Funds Portfolio Data as of 5/31/17 (unaudited)

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

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Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value	Local Market Value	Base Market Value	Percent of Investments	Interest Rate	Maturity Date
05/31/17	Calamos Convertible and High Income Fund	Oil Insurance, Ltd.		Corporate Bonds	Financials	Bermuda	US Dollar	500,000	448,873	448,873	0.04%	4.134%	12/29/49
05/31/17	Calamos Convertible and High Income Fund	L Brands, Inc.		Corporate Bonds	Consumer Discretionary	United States of America (The)	US Dollar	3,000,000	3,028,680	3,028,680	0.26%	7.600%	07/15/37
05/31/17	Calamos Convertible and High Income Fund	OSI1 OHS Corp.		Corporate Bonds	Consumer Discretionary	United States of America (The)	US Dollar	6,500,000	7,226,278	7,226,278	0.61%	7.875%	09/01/19
05/31/17	Calamos Convertible and High Income Fund	Gref, Inc.		Corporate Bonds	Materials	United States of America (The)	US Dollar	6,880,000	7,607,216	7,607,216	0.64%	7.750%	08/01/19
05/31/17	Calamos Convertible and High Income Fund	Calfrac Holdings, LP		Corporate Bonds	Energy	United States of America (The)	US Dollar	2,671,000	2,435,712	2,435,712	0.21%	7.500%	12/01/20
05/31/17	Calamos Convertible and High Income Fund	Oasis Petroleum, Inc.		Corporate Bonds	Energy	United States of America (The)	US Dollar	2,165,000	2,199,932	2,199,932	0.19%	6.500%	11/01/21
05/31/17	Calamos Convertible and High Income Fund	CalAtlantic Group, Inc.		Consumer Discretionary	Consumer Discretionary	United States of America (The)	US Dollar	7,900,000	7,975,445	7,975,445	0.67%	1.250%	08/01/32
05/31/17	Calamos Convertible and High Income Fund	Clear Channel Worldwide Holdings, Inc.		Corporate Bonds	Information Technology	United States of America (The)	US Dollar	2,465,000	2,471,150	2,471,150	0.21%	7.625%	03/15/20
05/31/17	Calamos Convertible and High Income Fund	Meritage Homes Corp.		Corporate Bonds	Consumer Discretionary	United States of America (The)	US Dollar	2,185,000	2,486,912	2,486,912	0.21%	7.000%	04/01/22
05/31/17	Calamos Convertible and High Income Fund	Belden, Inc.		Corporate Bonds	Information Technology	United States of America (The)	US Dollar	9,500,000	9,816,730	9,816,730	0.83%	5.500%	09/01/22
05/31/17	Calamos Convertible and High Income Fund	Carizon Oil & Gas, Inc.		Corporate Bonds	Energy	United States of America (The)	US Dollar	4,900,000	5,028,160	5,028,160	0.42%	7.500%	05/15/20
05/31/17	Calamos Convertible and High Income Fund	Amkor Technology, Inc.		Corporate Bonds	Information Technology	United States of America (The)	US Dollar	3,710,000	3,874,334	3,874,334	0.33%	6.375%	10/01/22
05/31/17	Calamos Convertible and High Income Fund	Gulfmark Offshore, Inc.		Corporate Bonds	Energy	United States of America (The)	US Dollar	3,850,000	1,561,656	1,561,656	0.13%	6.375%	03/15/22
05/31/17	Calamos Convertible and High Income Fund	Equirix, Inc.		Corporate Bonds	Financials	United States of America (The)	US Dollar	2,300,000	2,409,331	2,409,331	0.20%	6.375%	04/01/23
05/31/17	Calamos Convertible and High Income Fund	United Continental Holdings, Inc.		Corporate Bonds	Industrials	United States of America (The)	US Dollar	3,600,000	2,714,309	2,714,309	0.23%	6.375%	06/01/18
05/31/17	Calamos Convertible and High Income Fund	Toll Brothers Finance Corp.		Corporate Bonds	Consumer Discretionary	United States of America (The)	US Dollar	5,051,000	5,442,276	5,442,276	0.46%	5.625%	01/15/24
05/31/17	Calamos Convertible and High Income Fund	Sundidson, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	10,545,000	151,690	151,690	0.01%	6.250%	01/15/20
05/31/17	Calamos Convertible and High Income Fund	Mediast Solutions, Inc.		Convertible Bonds	Health Care	United States of America (The)	US Dollar	6,541,000	8,456,828	8,456,828	0.71%	1.000%	08/01/18
05/31/17	Calamos Convertible and High Income Fund	GameStop Corp.		Corporate Bonds	Consumer Discretionary	United States of America (The)	US Dollar	1,800,000	1,850,571	1,850,571	0.16%	5.500%	10/01/19
05/31/17	Calamos Convertible and High Income Fund	Freeport-McMoRan, Inc.		Corporate Bonds	Materials	United States of America (The)	US Dollar	1,810,000	1,709,093	1,709,093	0.14%	4.500%	11/14/24
05/31/17	Calamos Convertible and High Income Fund	Liberty Media Corp.		Convertible Bonds	Consumer Discretionary	United States of America (The)	US Dollar	9,499,000	11,091,982	11,091,982	0.94%	1.375%	10/15/23
05/31/17	Calamos Convertible and High Income Fund	T-Mobile USA, Inc.	TMUSP US	Convertible Preferred Stocks	Telecommunication Services	United States of America (The)	US Dollar	75,525	8,241,330	8,241,330	0.70%		
05/31/17	Calamos Convertible and High Income Fund	Trinseo Materials Operating, SCA		Corporate Bonds	Materials	Luxembourg	US Dollar	4,650,000	4,953,668	4,953,668	0.42%	6.750%	05/01/22
05/31/17	Calamos Convertible and High Income Fund	ZF North America Capital, Inc.		Corporate Bonds	Consumer Discretionary	United States of America (The)	US Dollar	1,535,000	1,619,041	1,619,041	0.14%	4.500%	04/29/22
05/31/17	Calamos Convertible and High Income Fund	ArconorMittal, SA		Corporate Bonds	Materials	Luxembourg	US Dollar	3,700,000	4,177,337	4,177,337	0.35%	6.125%	06/01/25
05/31/17	Calamos Convertible and High Income Fund	First Data Corp.		Corporate Bonds	Information Technology	United States of America (The)	US Dollar	3,800,000	4,105,798	4,105,798	0.35%	7.000%	12/01/23
05/31/17	Calamos Convertible and High Income Fund	GameStop Corp.		Corporate Bonds	Consumer Discretionary	United States of America (The)	US Dollar	1,250,000	1,289,294	1,289,294	0.11%	6.750%	03/15/21
05/31/17	Calamos Convertible and High Income Fund	WebMD Health Corp.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	4,000,000	3,868,660	3,868,660	0.33%	2.625%	06/15/23
05/31/17	Calamos Convertible and High Income Fund	ON Semiconductor Corp.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	7,000,000	7,592,690	7,592,690	0.64%	1.000%	12/01/20
05/31/201	Calamos Convertible and High Income Fund	ON Semiconductor Corp.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	929,000	929,000	929,000	0.08%		
05/31/17	Calamos Convertible and High Income Fund	ON Semiconductor Corp.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	1,550,000	1,652,688	1,652,688	0.14%	6.000%	07/01/24
05/31/17	Calamos Convertible and High Income Fund	TCP Capital Corp.		Convertible Bonds	Financials	United States of America (The)	US Dollar	3,486,359	3,486,359	3,486,359	0.29%	4.625%	03/01/22
05/31/17	Calamos Convertible and High Income Fund	Insulet Corp.		Convertible Bonds	Health Care	United States of America (The)	US Dollar	5,900,000	5,847,638	5,847,638	0.49%	1.250%	09/15/21
05/31/201	Calamos Convertible and High Income Fund	Advanced Micro Devices, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	2,950,000	4,727,449	4,727,449	0.40%	2.125%	09/01/26
05/31/17	Calamos Convertible and High Income Fund	Gulfport Energy Corp.		Corporate Bonds	Energy	United States of America (The)	US Dollar	1,275,000	1,255,136	1,255,136	0.11%	6.000%	10/15/24
05/31/17	Calamos Convertible and High Income Fund	Charter Communications Operating, LLC / Charter Communications Operating Capita		Corporate Bonds	Consumer Discretionary	United States of America (The)	US Dollar	2,750,000	2,984,891	2,984,891	0.25%	4.900%	07/23/25
05/31/17	Calamos Convertible and High Income Fund	Teradyne, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	4,750,000	6,031,146	6,031,146	0.51%	1.250%	12/15/23
05/31/17	Calamos Convertible and High Income Fund	Finisar Corp.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	6,000,000	6,481,980	6,481,980	0.55%	1.000%	03/01/24
05/31/17	Calamos Convertible and High Income Fund	Veeco Instruments, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	5,750,000	6,131,110	6,131,110	0.52%	2.700%	02/15/26
05/31/17	Calamos Convertible and High Income Fund	Koppers, Inc.		Convertible Bonds	Materials	United States of America (The)	US Dollar	410,000	431,384	431,384	0.04%	6.000%	02/15/25
05/31/17	Calamos Convertible and High Income Fund	Viavi Solutions, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	6,000,000	6,481,980	6,481,980	0.55%	1.000%	03/01/24
05/31/17	Calamos Convertible and High Income Fund	First Quantum Minerals, Ltd.		Convertible Bonds	Materials	Canada	US Dollar	370,000	372,903	372,903	0.03%	7.500%	04/01/25
05/31/17	Calamos Convertible and High Income Fund	NuVasive, Inc.		Convertible Bonds	Health Care	United States of America (The)	US Dollar	4,475,000	6,101,953	6,101,953	0.51%	2.250%	03/15/21
05/31/17	Calamos Convertible and High Income Fund	Steel Dynamics, Inc.		Corporate Bonds	Materials	United States of America (The)	US Dollar	1,190,000	1,219,934	1,219,934	0.10%	5.000%	12/15/22
05/31/17	Calamos Convertible and High Income Fund	Great Lakes Dredge & Dock Co.		Corporate Bonds	Industrials	United States of America (The)	US Dollar	1,170,000	1,189,650	1,189,650	0.10%	8.000%	05/15/20
05/31/17	Calamos Convertible and High Income Fund	Cooper Tire & Rubber Company		Corporate Bonds	Consumer Discretionary	United States of America (The)	US Dollar	6,833,000	7,682,581	7,682,581	0.63%	8.000%	12/15/19
05/31/17	Calamos Convertible and High Income Fund	Affiliated Managers Group, Inc.		Convertible Preferred Stocks	Financials	United States of America (The)	US Dollar	52,500	3,023,433	3,023,433	0.26%		
05/31/17	Calamos Convertible and High Income Fund	Bank of America Corp.		Convertible Preferred Stocks	Financials	United States of America (The)	US Dollar	5,000	6,205,000	6,205,000	0.52%		
05/31/201	Calamos Convertible and High Income Fund	Bank of America Corp.		Convertible Bonds	Financials	United States of America (The)	US Dollar	2,931,000	3,831,129	3,831,129	0.32%	8.205%	01/01/27
05/31/17	Calamos Convertible and High Income Fund	American International Group, Inc.	AIG US	Common Stocks	Financials	United States of America (The)	US Dollar	17,300	1,100,799	1,100,799	0.09%		
05/31/17	Calamos Convertible and High Income Fund	Intel Corp.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	21,986,633	21,986,633	21,986,633	1.85%	3.250%	08/01/39
05/31/17	Calamos Convertible and High Income Fund	Ally Financial, Inc.		Convertible Bonds	Financials	United States of America (The)	US Dollar	3,989,000	2,409,226	2,409,226	0.20%	8.000%	11/01/31
05/31/201	Calamos Convertible and High Income Fund	Consolidated Group, Inc.		Convertible Bonds	Consumer Discretionary	United States of America (The)	US Dollar	6,400,000	6,648,380	6,648,380	0.56%	6.000%	09/01/20
05/31/17	Calamos Convertible and High Income Fund	Ally Financial, Inc.		Corporate Bonds	Financials	United States of America (The)	US Dollar	1,500,000	1,698,705	1,698,705	0.14%	7.500%	09/15/20
05/31/17	Calamos Convertible and High Income Fund	Atwood Oceanics, Inc.		Corporate Bonds	Energy	United States of America (The)	US Dollar	3,732,000	3,749,503	3,749,503	0.32%	6.500%	02/01/20
05/31/17	Calamos Convertible and High Income Fund	CalAtlantic Group, Inc.		Corporate Bonds	Consumer Discretionary	United States of America (The)	US Dollar	1,680,000	1,812,804	1,812,804	0.15%	5.375%	10/01/22
05/31/201	Calamos Convertible and High Income Fund	Frontier Communications Corp.		Convertible Bonds	Telecommunication Services	United States of America (The)	US Dollar	4,500,000	5,669,288	5,669,288	0.47%	6.625%	04/01/20
05/31/17	Calamos Convertible and High Income Fund	Frontier Communications Corp.		Corporate Bonds	Telecommunication Services	United States of America (The)	US Dollar	3,214,000	2,706,895	2,706,895	0.23%	7.625%	04/15/24
05/31/17	Calamos Convertible and High Income Fund	Taylor Morrison Communities, Inc.		Corporate Bonds	Consumer Discretionary	United States of America (The)	US Dollar	3,222,000	3,307,834	3,307,834	0.28%	5.250%	04/15/21
05/31/17	Calamos Convertible and High Income Fund	Nationstar Mortgage, LLC / Nationstar Capital Corp.		Corporate Bonds	Financials	United States of America (The)	US Dollar	2,590,000	2,656,887	2,656,887	0.22%	6.500%	07/01/21
05/31/17	Calamos Convertible and High Income Fund	Mentor, Inc.		Convertible Bonds	Industrials	United States of America (The)	US Dollar	2,053,000	2,152,519	2,152,519	0.18%	6.250%	02/15/24
05/31/17	Calamos Convertible and High Income Fund	Micron Technology, Inc.		Convertible Bonds	Information Technology	United States of America (The)	US Dollar	1,500,000	4,228,193	4,228,193	0.36%	1.625%	02/15/33
05/31/17	Calamos Convertible and High Income Fund	Endo International, PLC		Convertible Bonds	Health Care	United States of America (The)	US Dollar	808,000	806,505	806,505	0.07%	7.250%	01/15/22
05/31/17	Calamos Convertible and High Income Fund	Sirius XM Radio, Inc.		Corporate Bonds	Consumer Discretionary	United States of America (The)	US Dollar	3,750,000	4,001,419	4,001,419	0.34%	6.000%	07/15/24
05/31/17	Calamos Convertible and High Income Fund	DVista, Inc.		Corporate Bonds	Consumer Discretionary	United States of America (The)	US Dollar	3,700,000	3,775,739	3,775,739	0.32%	5.125%	07/15/24
05/31/17	Calamos Convertible and High Income Fund	Service Corp. International		Corporate Bonds	Consumer Discretionary	United States of America (The)	US Dollar	475,000	500,436	500,436	0.04%	5.375%	05/15/24
05/31/17	Calamos Convertible and High Income Fund	Century Communities, Inc.		Corporate Bonds	Consumer Discretionary	United States of America (The)	US Dollar	2,201,000	2,311,094	2,311,094	0.19%	6.875%	05/15/22
05/31/17	Calamos Convertible and High Income Fund	Quicken Loans, Inc.		Corporate Bonds	Financials	United States of America (The)	US Dollar	3,100,000	3,118,306	3,118,306	0.26%	5.750%	05/01/25
05/31/17	Calamos Convertible and High Income Fund	Anthem, Inc.		Convertible Preferred Stocks	Health Care	United States of America (The)	US Dollar	135,165	17,254,294	17,254,294	1.46%		
05/31/17	Calamos Convertible and High Income Fund	Atlas Air Worldwide Holdings, Inc.		Convertible Bonds	Industrials	United States of America (The)	US Dollar	5,650,000	5,828,427	5,828,427	0.49%	2.250%	06/01/22
05/31/17	Calamos Convertible and High Income Fund	CSX Holdings, LLC		Corporate Bonds	Telecommunication Services	United States of America (The)	US Dollar	400,000	465,910	465,910	0.04%	10.125%	01/15/23
05/31/201	Calamos Convertible and High Income Fund	Ally Financial, Inc.		Convertible Bonds	Financials	United States of America (The)	US Dollar	2,					

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05/31/17	Calamos Convertible and High Income Fund	Alice Luxembourg, SA		Corporate Bonds	Consumer Discretionary	Luxembourg	US Dollar	1,800,000	1,915,704	1,915,704	0.16%	7.750%	05/15/22
05/31/17	Calamos Convertible and High Income Fund	Acorda Therapeutics, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	2,600,000	2,013,921	2,013,921	0.17%	1.750%	06/15/21
05/31/17	Calamos Convertible and High Income Fund	Empire State Realty OP, LP		Convertible Bonds	Real Estate	United States Of America (The)	US Dollar	2,500,000	2,872,775	2,872,775	0.24%	2.625%	08/15/19
05/31/17	Calamos Convertible and High Income Fund	Southwestern Energy Company		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,200,000	1,187,574	1,187,574	0.10%	6.700%	01/23/25
05/31/17	Calamos Convertible and High Income Fund	DuPont Fabros Technology, LP		Corporate Bonds	Real Estate	United States Of America (The)	US Dollar	1,047,930	1,047,930	1,047,930	0.09%	5.625%	06/15/23
05/31/17	Calamos Convertible and High Income Fund	Rovi Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,650,000	5,516,858	5,516,858	0.47%	6.500%	03/30/20
05/31/17	Calamos Convertible and High Income Fund	CenturyLink, Inc.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	475,000	520,952	520,952	0.04%	7.500%	04/01/24
05/31/17	Calamos Convertible and High Income Fund	SFR Group, SA		Corporate Bonds	Consumer Discretionary	France	US Dollar	1,400,000	1,518,167	1,518,167	0.13%	3.75%	05/01/26
05/31/17	Calamos Convertible and High Income Fund	Ironwood Pharmaceuticals, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	4,400,000	5,663,240	5,663,240	0.48%	2.250%	06/15/22
05/31/17	Calamos Convertible and High Income Fund	Liberty Interactive, LLC		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	5,900,000	6,846,360	6,846,360	0.58%	1.750%	09/30/46
05/31/17	Calamos Convertible and High Income Fund	DTI Energy Company		Convertible Preferred Stocks	Utilities	United States Of America (The)	US Dollar	137,850	6,519,822	6,519,822	0.55%		
05/31/17	Calamos Convertible and High Income Fund	NuStar Energy, LP		Convertible Preferred Stocks	Energy	United States Of America (The)	US Dollar	61,245	1,626,055	1,626,055	0.14%		
05/31/17	Calamos Convertible and High Income Fund	Gulport Energy Corp.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,300,000	1,292,207	1,292,207	0.11%	6.375%	05/15/25
05/31/17	Calamos Convertible and High Income Fund	Liberty Media Corp./Liberty Formula One		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,000,000	3,304,755	3,304,755	0.28%	1.000%	01/30/23
05/31/17	Calamos Convertible and High Income Fund	Park Ohio Industries, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,300,000	2,408,710	2,408,710	0.20%	6.625%	04/15/07
05/31/17	Calamos Convertible and High Income Fund	New Gold, Inc.		Corporate Bonds	Materials	Canada	US Dollar	897,875	897,785	897,785	0.08%	6.375%	05/15/25
05/31/17	Calamos Convertible and High Income Fund	Dexcom, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	3,000,000	2,929,515	2,929,515	0.25%	0.750%	05/15/22
05/31/17	Calamos Convertible and High Income Fund	Kar Auction Services, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	585,000	597,148	597,148	0.05%	5.125%	06/01/25
05/31/17	Calamos Convertible and High Income Fund	Royal Caribbean Cruises, Ltd.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	3,005,000	3,898,311	3,898,311	0.33%	7.500%	10/15/27
05/31/17	Calamos Convertible and High Income Fund	Bunge, Ltd.		Convertible Preferred Stocks	Consumer Staples	United States Of America (The)	US Dollar	62,000	6,714,402	6,714,402	0.57%		
05/31/17	Calamos Convertible and High Income Fund	Wells Fargo & Company		Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	4,800	6,076,752	6,076,752	0.51%		
05/31/17	Calamos Convertible and High Income Fund	Meritage Homes Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	4,100,000	4,543,907	4,543,907	0.38%	7.150%	04/15/20
05/31/17	Calamos Convertible and High Income Fund	Amkor Technology, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	2,939,000	3,003,276	3,003,276	0.25%	6.625%	06/01/21
05/31/17	Calamos Convertible and High Income Fund	Bill Barrett Corp.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,535,000	1,444,090	1,444,090	0.12%	7.000%	10/15/22
05/31/17	Calamos Convertible and High Income Fund	Royal Gold, Inc.		Convertible Bonds	Materials	United States Of America (The)	US Dollar	5,100,000	5,548,061	5,548,061	0.47%	2.875%	06/15/19
05/31/17	Calamos Convertible and High Income Fund	Oxarc Petroleum, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,500,000	1,519,185	1,519,185	0.13%	6.875%	05/15/23
05/31/17	Calamos Convertible and High Income Fund	HCA Holdings, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	5,300,000	5,787,653	5,787,653	0.49%	5.875%	05/01/23
05/31/17	Calamos Convertible and High Income Fund	HBE Equipment Services, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	5,560,000	5,821,570	5,821,570	0.49%	7.000%	09/01/22
05/31/17	Calamos Convertible and High Income Fund	Garda World Security Corp.		Corporate Bonds	Industrials	Canada	US Dollar	2,690,000	2,738,380	2,738,380	0.23%	7.250%	11/15/21
05/31/17	Calamos Convertible and High Income Fund	Golden Nugget, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	2,761,000	2,820,279	2,820,279	0.25%	6.875%	05/15/21
05/31/17	Calamos Convertible and High Income Fund	CenturyLink, Inc.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	1,802,000	1,930,879	1,930,879	0.16%	6.750%	12/01/23
05/31/17	Calamos Convertible and High Income Fund	Titan International, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	1,250,000	1,293,675	1,293,675	0.11%	6.875%	10/01/20
05/31/17	Calamos Convertible and High Income Fund	Emergent Biosolutions, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	6,600,000	8,294,880	8,294,880	0.70%	2.875%	01/15/21
05/31/17	Calamos Convertible and High Income Fund	CDW, LLC / CDW Finance Corp.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	987,000	1,021,663	1,021,663	0.09%	6.000%	09/01/23
05/31/17	Calamos Convertible and High Income Fund	Reliance Intermediate Holdings, LP		Corporate Bonds	Consumer Discretionary	Canada	US Dollar	2,270,000	2,448,127	2,448,127	0.21%	6.500%	04/01/23
05/31/17	Calamos Convertible and High Income Fund	Citrix Systems, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	3,700,000	4,546,357	4,546,357	0.38%	5.500%	04/15/19
05/31/17	Calamos Convertible and High Income Fund	Allergan, PLC		Convertible Preferred Stocks	Health Care	United States Of America (The)	US Dollar	27,500	22,021,175	22,021,175	1.80%		
05/31/17	Calamos Convertible and High Income Fund	Endo, Ltd.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	2,940,000	2,676,656	2,676,656	0.23%	6.000%	07/15/23
05/31/17	Calamos Convertible and High Income Fund	WPK Energy, Inc.		Convertible Preferred Stocks	Energy	United States Of America (The)	US Dollar	80,500	4,080,545	4,080,545	0.34%		
05/31/17	Calamos Convertible and High Income Fund	Acadia Healthcare Company, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	4,600,000	4,785,518	4,785,518	0.40%	6.625%	02/15/23
05/31/17	Calamos Convertible and High Income Fund	Sally Holdings, LLC / Sally Capital, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,572,000	1,615,434	1,615,434	0.14%	5.625%	12/01/25
05/31/17	Calamos Convertible and High Income Fund	Rice Energy, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	845,000	807,183	807,183	0.08%	7.500%	05/01/23
05/31/17	Calamos Convertible and High Income Fund	Dana Financing Luxembourg Sarl		Corporate Bonds	Consumer Discretionary	Luxembourg	US Dollar	3,900,000	4,177,856	4,177,856	0.35%	5.500%	06/01/26
05/31/17	Calamos Convertible and High Income Fund	Weatherford International, Ltd.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	4,850,000	5,317,564	5,317,564	0.45%	6.875%	07/01/21
05/31/17	Calamos Convertible and High Income Fund	Cypress Semiconductor Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	4,650,000	5,724,894	5,724,894	0.48%	6.875%	01/15/22
05/31/17	Calamos Convertible and High Income Fund	SM Energy Company		Convertible Bonds	Energy	United States Of America (The)	US Dollar	6,062,000	5,586,800	5,586,800	0.47%	1.500%	07/01/21
05/31/17	Calamos Convertible and High Income Fund	Dycom Industries, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	10,000,000	11,248,700	11,248,700	0.95%	0.750%	09/15/21
05/31/17	Calamos Convertible and High Income Fund	Newpark Resources, Inc.		Convertible Bonds	Energy	United States Of America (The)	US Dollar	3,000,000	3,286,380	3,286,380	0.28%	4.000%	12/01/21
05/31/17	Calamos Convertible and High Income Fund	Industrials Car		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	1,800,000	1,653,243	1,653,243	0.14%	2.25%	05/15/24
05/31/17	Calamos Convertible and High Income Fund	Colony Starwood Homes		Convertible Bonds	Real Estate	United States Of America (The)	US Dollar	4,000,000	4,289,000	4,289,000	0.36%	3.500%	01/15/22
05/31/17	Calamos Convertible and High Income Fund	EP Energy, LLC / Everest Acquisition Finance, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	1,200,000	1,025,628	1,025,628	0.09%	8.000%	02/15/25
05/31/17	Calamos Convertible and High Income Fund	Block Communications, Inc.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	241,000	259,928	259,928	0.02%	6.875%	02/15/25
05/31/17	Calamos Convertible and High Income Fund	Pacira Pharmaceuticals, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	11,000,000	12,296,312	12,296,312	1.02%	2.375%	04/01/22
05/31/17	Calamos Convertible and High Income Fund	Starwood Property Trust, Inc.		Corporate Bonds	Real Estate	United States Of America (The)	US Dollar	3,000,000	2,986,890	2,986,890	0.25%	4.375%	04/01/23
05/31/17	Calamos Convertible and High Income Fund	Century Communities, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	125,000	125,067	125,067	0.01%	5.875%	07/15/25
05/31/17	Calamos Convertible and High Income Fund	Hughes Satellite Systems Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	8,000,000	9,100,600	9,100,600	0.77%	7.625%	06/15/21
05/31/17	Calamos Convertible and High Income Fund	Novellus Systems, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	1,750,000	1,650,679	1,650,679	0.14%	1.875%	10/15/21
05/31/17	Calamos Convertible and High Income Fund	Meritor, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	1,810,000	1,875,649	1,875,649	0.16%	6.750%	06/01/21
05/31/17	Calamos Convertible and High Income Fund	Air Lease Corp.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	3,000,000	3,097,005	3,097,005	0.26%	3.875%	12/01/18
05/31/17	Calamos Convertible and High Income Fund	TransDigm, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	2,650,000	2,721,775	2,721,775	0.23%	5.500%	10/15/20
05/31/17	Calamos Convertible and High Income Fund	Boehringer Pharmaceutical, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	5,000,000	5,520,250	5,520,250	0.47%	0.750%	10/15/18
05/31/17	Calamos Convertible and High Income Fund	DuPont Fabros Technology, LP		Corporate Bonds	Real Estate	United States Of America (The)	US Dollar	1,400,000	1,460,466	1,460,466	0.12%	5.875%	09/15/21
05/31/17	Calamos Convertible and High Income Fund	Micron Technology, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	3,250,000	9,191,228	9,191,228	0.78%	2.125%	02/15/33
05/31/17	Calamos Convertible and High Income Fund	SFR Group, SA		Corporate Bonds	Consumer Discretionary	France	US Dollar	3,400,000	3,565,461	3,565,461	0.30%	6.000%	05/15/22
05/31/17	Calamos Convertible and High Income Fund	Worldway, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	1,650,000	1,127,023	1,127,023	0.06%	0.750%	07/15/18
05/31/17	Calamos Convertible and High Income Fund	Blue Racer Midstream, LLC / Blue Racer Finance Corp.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	2,270,000	2,342,561	2,342,561	0.20%	6.125%	11/15/22
05/31/17	Calamos Convertible and High Income Fund	United States Treasury Note		U.S. Government And Agency Securities	Other	United States Of America (The)	US Dollar	300,000	299,719	299,719	0.03%	0.875%	11/15/17
05/31/17	Calamos Convertible and High Income Fund	Sprint Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	7,680,000	8,884,109	8,884,109	0.75%	7.875%	09/15/23
05/31/17	Calamos Convertible and High Income Fund	Sprint Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	1,600,000	1,805,450	1,805,450	0.16%	7.125%	06/15/24
05/31/17	Calamos Convertible and High Income Fund	Southwestern Energy Company		Convertible Preferred Stocks	Energy	United States Of America (The)	US Dollar	2,657,744	2,657,744	2,657,744	0.22%		
05/31/17	Calamos Convertible and High Income Fund	ZF North America Capital, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	2,850,000	2,998,457	2,998,457	0.25%	4.750%	04/29/25
05/31/17	Calamos Convertible and High Income Fund	Frontier Residential Properties, Inc.		Corporate Bonds	Real Estate	Canada	US Dollar	2,308,220	2,463,147	2,463,147			

Calamos Funds Portfolio Data as of 5/31/17 (unaudited)

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

Important Legal Information

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

Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value	Local Market Value	Base Market Value	Percent of Investments	Interest Rate	Maturity Date
05/31/17	Calamos Convertible and High Income Fund	Penske Automotive Group, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	2,800,000	2,826,194	2,826,194	0.24%	5.375%	12/01/24
05/31/17	Calamos Convertible and High Income Fund	Sundtison, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	1,027,000	20,766	20,766	0.00%	2.000%	10/01/18
05/31/17	Calamos Convertible and High Income Fund	Welltower, Inc.		Convertible Preferred Stocks	Real Estate	United States Of America (The)	US Dollar	141,750	9,323,025	9,323,025	0.79%		
05/31/17	Calamos Convertible and High Income Fund	Red Hat, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	3,000,000	3,998,880	3,998,880	0.34%	0.250%	10/01/19
05/31/17	Calamos Convertible and High Income Fund	Priceline Group, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	18,021,884	18,021,884	18,021,884	1.52%	0.900%	09/15/21
05/31/17	Calamos Convertible and High Income Fund	Hess Corp.		Convertible Preferred Stocks	Energy	United States Of America (The)	US Dollar	129,275	7,251,035	7,251,035	0.61%		
05/31/17	Calamos Convertible and High Income Fund	Frontier Communications Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	2,500,000	2,712,600	2,712,600	0.23%	5.125%	11/15/22
05/31/17	Calamos Convertible and High Income Fund	Tutor Perini Corp.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	1,765,000	1,736,107	1,736,107	0.15%	10.500%	09/15/22
05/31/17	Calamos Convertible and High Income Fund	Ctrip.com International, Ltd.		Convertible Bonds	Consumer Discretionary	China	US Dollar	5,700,000	6,435,927	6,435,927	0.54%	2.875%	06/15/21
05/31/17	Calamos Convertible and High Income Fund	MPX, LP		Corporate Bonds	Energy	United States Of America (The)	US Dollar	3,430,000	4,045,055	4,045,055	0.34%	1.000%	07/01/20
05/31/17	Calamos Convertible and High Income Fund	W&T Offshore, Inc.		Convertible Bonds	Energy	United States Of America (The)	US Dollar	3,677,989	3,677,989	3,677,989	0.31%	4.875%	06/01/25
05/31/17	Calamos Convertible and High Income Fund	PDC Energy, Inc.		Convertible Bonds	Energy	United States Of America (The)	US Dollar	1,541,875	1,541,875	1,541,875	0.13%	9.000%	05/15/20
05/31/17	Calamos Convertible and High Income Fund	Great Plains Energy, Inc.		Convertible Preferred Stocks	Utilities	United States Of America (The)	US Dollar	5,150,000	4,821,224	4,821,224	0.41%	1.125%	09/15/21
05/31/17	Calamos Convertible and High Income Fund	Macquarie Infrastructure Corp.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	176,000	9,169,600	9,169,600	0.77%		
05/31/17	Calamos Convertible and High Income Fund	CBS Radio, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,800,000	5,740,202	5,740,202	0.48%	2.000%	10/01/23
05/31/17	Calamos Convertible and High Income Fund	Pandora Media, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	329,037	329,037	329,037	0.03%	7.250%	11/01/24
05/31/17	Calamos Convertible and High Income Fund	Aerjet Aviation Holdings, Inc.		Convertible Bonds	Aerospace	United States Of America (The)	US Dollar	2,725,000	2,538,460	2,538,460	0.21%	1.750%	12/01/20
05/31/17	Calamos Convertible and High Income Fund	Nice Systems, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,800,000	6,315,506	6,315,506	0.53%	2.250%	12/15/23
05/31/17	Calamos Convertible and High Income Fund	Virius Investment Partners, Inc.		Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	6,000,000	6,667,110	6,667,110	0.56%	1.250%	01/15/24
05/31/17	Calamos Convertible and High Income Fund	Grenbriar Companies, Inc.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	29,835	2,792,258	2,792,258	0.24%		
05/31/17	Calamos Convertible and High Income Fund	OSI Systems, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	8,750,000	9,200,231	9,200,231	0.78%	2.875%	02/01/24
05/31/17	Calamos Convertible and High Income Fund	Valeant Pharmaceuticals International, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	6,000,000	6,034,300	6,034,300	0.51%	1.250%	09/01/22
05/31/17	Calamos Convertible and High Income Fund	Servicenow, Inc.		Information Technology	Information Technology	United States Of America (The)	US Dollar	385,000	407,632	407,632	0.03%	7.000%	03/15/24
05/31/17	Calamos Convertible and High Income Fund	Gilead Sciences, Inc.		Common Stocks	Health Care	United States Of America (The)	US Dollar	6,000,000	6,046,680	6,046,680	0.51%	0.010%	06/01/22
05/31/17	Calamos Convertible and High Income Fund	Liberty Interactive, LLC	GILD US	Common Stocks	Health Care	United States Of America (The)	US Dollar	165,000	10,706,850	10,706,850	0.90%		
05/31/17	Calamos Convertible and High Income Fund	Embarg Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	1,645,000	1,768,400	1,768,400	0.15%	8.250%	02/01/30
05/31/17	Calamos Convertible and High Income Fund	Alliance Data Systems Corp.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	2,012,000	2,050,127	2,050,127	0.17%	7.995%	06/01/36
05/31/17	Calamos Convertible and High Income Fund	Land O'Lakes, Inc.		Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	2,078,000	2,120,589	2,120,589	0.18%	6.375%	04/01/20
05/31/17	Calamos Convertible and High Income Fund	United Rentals North America, Inc.		Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	6,000,000	6,666,210	6,666,210	0.56%	6.000%	11/15/22
05/31/17	Calamos Convertible and High Income Fund	Tenet Healthcare Corp.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	2,330,000	2,436,003	2,436,003	0.21%	7.625%	04/15/22
05/31/17	Calamos Convertible and High Income Fund	Hologic, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	8,650,000	7,106,704	7,106,704	0.60%	6.750%	02/01/20
05/31/17	Calamos Convertible and High Income Fund	Fidelity & Guaranty Life Holdings, Inc.		Convertible Bonds	Consumer Staples	United States Of America (The)	US Dollar	9,200,000	11,556,074	11,556,074	0.97%	0.000%	12/15/43
05/31/17	Calamos Convertible and High Income Fund	RTI International Metals, Inc.		Convertible Bonds	Consumer Staples	United States Of America (The)	US Dollar	4,100,000	4,222,160	4,222,160	0.36%	6.375%	04/01/21
05/31/17	Calamos Convertible and High Income Fund	DCP Midstream, LLC		Corporate Bonds	Energy	United States Of America (The)	US Dollar	2,200,000	3,799,312	3,799,312	0.32%	1.625%	10/15/19
05/31/17	Calamos Convertible and High Income Fund	Calpine Corp.		Corporate Bonds	Utilities	United States Of America (The)	US Dollar	1,300,000	1,217,528	1,217,528	0.10%	5.850%	05/21/43
05/31/17	Calamos Convertible and High Income Fund	NetScout, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	2,500,000	2,609,450	2,609,450	0.22%	6.000%	01/15/22
05/31/17	Calamos Convertible and High Income Fund	First Quantum Minerals, Ltd.		Corporate Bonds	Consumer Discretionary	Canada	US Dollar	3,255,000	3,337,778	3,337,778	0.30%	5.375%	02/01/21
05/31/17	Calamos Convertible and High Income Fund	Time, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	858,331	858,331	858,331	0.07%		
05/31/17	Calamos Convertible and High Income Fund	icahn Enterprises, LP		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	3,600,000	3,725,856	3,725,856	0.31%	5.750%	04/15/22
05/31/17	Calamos Convertible and High Income Fund	Frontier Communications Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	620,000	628,823	628,823	0.05%	4.875%	03/15/19
05/31/17	Calamos Convertible and High Income Fund	Aeronic, Inc.		Corporate Bonds	Materials	United States Of America (The)	US Dollar	330,000	266,889	266,889	0.02%	6.375%	01/15/25
05/31/17	Calamos Convertible and High Income Fund	Carrizo Oil & Gas, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	2,750,000	2,925,423	2,925,423	0.25%	5.125%	10/01/24
05/31/17	Calamos Convertible and High Income Fund	Hologic, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	1,550,000	1,514,172	1,514,172	0.13%	6.250%	04/15/23
05/31/17	Calamos Convertible and High Income Fund	Cardtronics, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	1,285,000	1,353,998	1,353,998	0.11%	5.250%	07/15/22
05/31/17	Calamos Convertible and High Income Fund	Malindroff International Finance, SA / Malindroff CB, LLC		Corporate Bonds	Materials	United States Of America (The)	US Dollar	2,370,000	2,438,161	2,438,161	0.21%	5.125%	08/01/22
05/31/17	Calamos Convertible and High Income Fund	Iron Mountain, Inc.		Corporate Bonds	Real Estate	United States Of America (The)	US Dollar	2,400,000	2,787,009	2,787,009	0.24%	5.600%	10/15/23
05/31/17	Calamos Convertible and High Income Fund	Intelsat Jackson Holdings, SA		Corporate Bonds	Telecommunication Services	Luxembourg	US Dollar	300,000	313,056	313,056	0.03%	6.000%	10/01/20
05/31/17	Calamos Convertible and High Income Fund	RTI International, LLC / SAC Corp.		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	1,610,000	1,741,787	1,741,787	0.15%	8.000%	02/15/24
05/31/17	Calamos Convertible and High Income Fund	Ctrip.com International, Ltd.		Convertible Bonds	Consumer Discretionary	China	US Dollar	939,000	1,047,000	1,047,000	0.09%	7.125%	06/15/24
05/31/17	Calamos Convertible and High Income Fund	CSC Holdings, LLC		Corporate Bonds	Telecommunication Services	United States Of America (The)	US Dollar	3,320,000	3,600,009	3,600,009	0.30%	1.250%	09/15/22
05/31/17	Calamos Convertible and High Income Fund	Lions Gate Entertainment Corp.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	1,257,426	1,257,426	1,257,426	0.11%	5.500%	04/15/27
05/31/17	Calamos Convertible and High Income Fund	Resound Corp.		Convertible Preferred Stocks	Industrials	United States Of America (The)	US Dollar	1,165,000	1,218,811	1,218,811	0.10%	5.875%	11/01/24
05/31/17	Calamos Convertible and High Income Fund	Nuance Communications, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	115,600	6,137,204	6,137,204	0.52%		
05/31/17	Calamos Convertible and High Income Fund	Ardagh Packaging Finance, PLC / Ardagh Holdings USA, Inc.		Corporate Bonds	Materials	Ireland	US Dollar	1,500,000	1,585,223	1,585,223	0.13%	5.625%	12/15/26
05/31/17	Calamos Convertible and High Income Fund	Covanta Holding Corp.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	2,440,000	2,542,468	2,542,468	0.21%	6.000%	02/15/25
05/31/17	Calamos Convertible and High Income Fund	Navient Corp.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	310,000	302,600	302,600	0.03%	5.875%	07/01/25
05/31/17	Calamos Convertible and High Income Fund	CyruOne, LP / CyruOne Finance Corp.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	690,000	719,194	719,194	0.06%	6.500%	06/15/22
05/31/17	Calamos Convertible and High Income Fund	DISH Network Corp.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	340,000	348,311	348,311	0.03%	5.000%	03/15/24
05/31/17	Calamos Convertible and High Income Fund	CDK Global, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	10,250,000	10,734,620	10,734,620	0.91%	2.375%	03/15/24
05/31/17	Calamos Convertible and High Income Fund	Salem Media Group, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	575,000	581,569	581,569	0.05%	4.875%	06/01/27
05/31/17	Calamos Convertible and High Income Fund	Reapage, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	2,390,000	2,458,808	2,458,808	0.21%	6.750%	06/01/24
05/31/17	Calamos Convertible and High Income Fund	Navient Corp.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	6,000,000	6,270,450	6,270,450	0.53%	1.500%	11/15/22
05/31/17	Calamos Convertible and High Income Fund	Habro, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1,100,000	1,107,766	1,107,766	0.09%	6.750%	06/25/25
05/31/17	Calamos Convertible and High Income Fund	SEACOR Holdings, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	5,500,000	6,434,065	6,434,065	0.54%	6.000%	07/15/28
05/31/17	Calamos Convertible and High Income Fund	Navistar International Corp.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	6,500,000	6,577,675	6,577,675	0.55%	7.375%	10/01/19
05/31/17	Calamos Convertible and High Income Fund	IHS USA LUX SA		Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	2,980,000	3,025,892	3,025,892	0.26%	8.250%	11/01/21
05/31/17	Calamos Convertible and High Income Fund	Drill Rigs Holdings, Inc.		Corporate Bonds	Energy	Cyprus	US Dollar	6,575,000	6,573,323	6,573,323	0.55%	7.250%	06/01/21
05/31/17	Calamos Convertible and High Income Fund	United Rentals North America, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	6,122,000	1,790,685	1,790,685	0.15%	5.500%	10/01/17
05/31/17	Calamos Convertible and High Income Fund	HCA Holdings, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	4,000,000	5,251,300	5,251,300	0.44%	6.125%	06/15/23
05/31/17	Calamos Convertible and High Income Fund	Michael Baker International, LLC		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	2,125,000	2,323,146	2,323,146	0.20%	6.250%	02/15/21
05/31/17	Calamos Convertible and High Income Fund	Boehringer Pharmaceutical, Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	2,404,000	2,417,967	2,417,967	0.20%	8.250%	10/15/18
05/31/17	Calamos Convertible and High Income Fund	Energy Transfer Equity, LP		Corporate Bonds	Energy	United States Of America (The)	US Dollar	6,375,000	7,518,837	7,518,837			