Calamos Funds Portfolio Data as of 08/31/15 (unaudited)

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

Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value	Local Market Value	Base Market Value	Percent of Investments	Interest Rate	Maturity Date
08/31/15	Calamos Convertible and High Income Fund	Liberty Interactive, LLC (Time Warner Cable, Inc., Time Warner, Inc		Convertible Bonds	Consumer Discretionary	United States	US Dollar	19,150,000	29,877,830	29,877,830	2.30%	0.750%	03/30/43
08/31/15	Calamos Convertible and High Income Fund	Tesla Motors, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	15,775,000	14,912,265	14,912,265	1.15%	1.250%	03/01/21
08/31/15	Calamos Convertible and High Income Fund	Priceline Group, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	9,852,000	13,891,763	13,891,763	1.07%	1.000%	03/15/18
08/31/15	Calamos Convertible and High Income Fund	Jarden Corp.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	9,000,000	10,457,505	10,457,505	0.80%	1.125%	03/15/34
08/31/15	Calamos Convertible and High Income Fund	Jarden Corp.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	6,800,000	9,451,014	9,451,014	0.73%	1.500%	06/15/19
08/31/15	Calamos Convertible and High Income Fund	Standard Pacific Corp.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	5,600,000	6,626,704	6,626,704	0.51%	1.250%	08/01/32
08/31/15	Calamos Convertible and High Income Fund	Liberty Media Corp.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	5,699,000	5,513,754	5,513,754	0.42%	1.375%	10/15/23
08/31/15	Calamos Convertible and High Income Fund	GNC Holdings, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	3,500,000	3,390,100	3,390,100	0.26%	1.500%	08/15/20
08/31/15	Calamos Convertible and High Income Fund	Fiat Chrysler Automobiles, NV		Convertible Preferred Stocks	Consumer Discretionary	United Kingdom	US Dollar	10,130,000	12,635,605	12,635,605	0.97%	7.875%	12/15/16
08/31/15	Calamos Convertible and High Income Fund	Cooper Tire & Rubber Company		Corporate Bonds	Consumer Discretionary	United States	US Dollar	6,833,000	7,610,254	7,610,254	0.58%	8.000%	12/15/19
08/31/15	Calamos Convertible and High Income Fund	DISH DBS Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	6,500,000	7,040,313	7,040,313	0.54%	7.875%	09/01/19
08/31/15	Calamos Convertible and High Income Fund	Ryland Group, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	6,000,000	6,592,500	6,592,500	0.51%	6.625%	05/01/20
08/31/15	Calamos Convertible and High Income Fund	Hasbro, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,500,000	6,368,148	6,368,148	0.49%	6.600%	07/15/28
08/31/15	Calamos Convertible and High Income Fund	Dana Holding Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	6,048,000	6,312,600	6,312,600	0.49%	6.750%	02/15/21
08/31/15	Calamos Convertible and High Income Fund	Toll Brothers Finance Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,051,000	5,331,962	5,331,962	0.41%	5.625%	01/15/24
08/31/15	Calamos Convertible and High Income Fund	Dufry Finance, SCA		Corporate Bonds	Consumer Discretionary	Luxembourg	US Dollar	4,900,000	5,105,188	5,105,188	0.39%	5.500%	10/15/20
08/31/15	Calamos Convertible and High Income Fund	Service Corp. International		Corporate Bonds	Consumer Discretionary	United States	US Dollar	4,250,000	4,908,750	4,908,750	0.38%	7.500%	04/01/27
08/31/15	Calamos Convertible and High Income Fund	Meritage Homes Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	4,100,000	4,453,625	4,453,625	0.34%	7.150%	04/15/20
08/31/15	Calamos Convertible and High Income Fund	Royal Caribbean Cruises, Ltd.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,005,000	3,493,313	3,493,313	0.27%	7.500%	10/15/27
08/31/15	Calamos Convertible and High Income Fund	Time, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,600,000	3,447,000	3,447,000	0.26%	5.750%	04/15/22
08/31/15	Calamos Convertible and High Income Fund	Numericable-SFR SAS		Corporate Bonds	Consumer Discretionary	France	US Dollar	3,400,000	3,410,625	3,410,625	0.26%	6.000%	05/15/22
08/31/15	Calamos Convertible and High Income Fund	Century Communities, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,541,000	3,399,360	3,399,360	0.26%	6.875%	05/15/22
08/31/15	Calamos Convertible and High Income Fund	Netflix, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,255,000	3,387,234	3,387,234	0.26%	5.375%	02/01/21
08/31/15	Calamos Convertible and High Income Fund	L Brands, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,000,000	3,363,750	3,363,750	0.26%	7.600%	07/15/37
08/31/15	Calamos Convertible and High Income Fund	Six Flags Entertainment Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,280,000	3,333,300	3,333,300	0.26%	5.250%	01/15/21
08/31/15	Calamos Convertible and High Income Fund	Taylor Morrison Communities, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,222,000	3,252,206	3,252,206	0.25%	5.250%	04/15/21
08/31/15	Calamos Convertible and High Income Fund	Outerwall, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,090,000	3,099,656	3,099,656	0.24%	6.000%	03/15/19
08/31/15	Calamos Convertible and High Income Fund	Golden Nugget Escrow, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,761,000	2,843,830	2,843,830	0.22%	8.500%	12/01/21
08/31/15	Calamos Convertible and High Income Fund	Penske Automotive Group, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,800,000	2,817,500	2,817,500	0.22%	5.375%	12/01/24
08/31/15	Calamos Convertible and High Income Fund	CCO Safari II, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,750,000	2,731,094	2,731,094	0.21%	4.908%	07/23/25
08/31/15	Calamos Convertible and High Income Fund	ZF North America Capital, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,850,000	2,716,406	2,716,406	0.21%	4.750%	04/29/25
08/31/15	Calamos Convertible and High Income Fund	Meritage Homes Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,185,000	2,347,509	2,347,509	0.18%	7.000%	04/01/22
08/31/15	Calamos Convertible and High Income Fund	Reliance Intermediate Holdings, LP		Corporate Bonds	Consumer Discretionary	Canada	US Dollar	2,270,000	2,338,100	2,338,100	0.18%	6.500%	04/01/23
08/31/15	Calamos Convertible and High Income Fund	NCL Corp., Ltd. - Class C		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,100,000	2,135,438	2,135,438	0.16%	5.000%	02/15/18
08/31/15	Calamos Convertible and High Income Fund	GameStop Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,800,000	1,872,000	1,872,000	0.14%	5.500%	10/01/19
08/31/15	Calamos Convertible and High Income Fund	Altice, SA		Corporate Bonds	Consumer Discretionary	Luxembourg	US Dollar	1,800,000	1,765,125	1,765,125	0.14%	7.750%	05/15/22
08/31/15	Calamos Convertible and High Income Fund	Liberty Interactive, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,645,000	1,699,491	1,699,491	0.13%	8.250%	02/01/30
08/31/15	Calamos Convertible and High Income Fund	Ryland Group, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,680,000	1,694,700	1,694,700	0.13%	5.375%	10/01/22
08/31/15	Calamos Convertible and High Income Fund	Toll Brothers Finance Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,350,000	1,384,594	1,384,594	0.11%	4.000%	12/31/18
08/31/15	Calamos Convertible and High Income Fund	L Brands, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,200,000	1,285,500	1,285,500	0.10%	5.625%	02/15/22
08/31/15	Calamos Convertible and High Income Fund	Goodyear Tire & Rubber Company		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,040,000	1,088,100	1,088,100	0.08%	8.250%	08/15/20
08/31/15	Calamos Convertible and High Income Fund	L Brands, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	865,000	900,681	900,681	0.07%	6.950%	03/01/33
08/31/15	Calamos Convertible and High Income Fund	Argos Merger Sub, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	700,000	734,125	734,125	0.06%	7.125%	03/15/23
08/31/15	Calamos Convertible and High Income Fund	Service Corp. International		Corporate Bonds	Consumer Discretionary	United States	US Dollar	475,000	493,703	493,703	0.04%	5.375%	05/15/24
08/31/15	Calamos Convertible and High Income Fund	ZF North America Capital, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	500,000	486,250	486,250	0.04%	4.500%	04/29/22
08/31/15	Calamos Convertible and High Income Fund	Lennar Corp.		Purchased Options	Consumer Discretionary	United States	US Dollar	175,000	1,032,500	1,032,500	0.08%		01/15/16
08/31/15	Calamos Convertible and High Income Fund	Tyson Foods, Inc.		Convertible Preferred Stocks	Consumer Staples	United States	US Dollar	150,000	7,719,000	7,719,000	0.59%		
08/31/15	Calamos Convertible and High Income Fund	Bunge, Ltd.		Convertible Preferred Stocks	Consumer Staples	United States	US Dollar	62,000	6,048,875	6,048,875	0.46%		
08/31/15	Calamos Convertible and High Income Fund	Post Holdings, Inc.		Convertible Preferred Stocks	Consumer Staples	United States	US Dollar	34,250	4,225,594	4,225,594	0.32%		
08/31/15	Calamos Convertible and High Income Fund	JBS USA, LLC		Corporate Bonds	Consumer Staples	United States	US Dollar	6,575,000	6,891,422	6,891,422	0.53%	7.250%	06/01/21
08/31/15	Calamos Convertible and High Income Fund	Land O'Lakes, Inc.		Corporate Bonds	Consumer Staples	United States	US Dollar	6,000,000	6,442,500	6,442,500	0.50%	6.000%	11/15/22
08/31/15	Calamos Convertible and High Income Fund	Smithfield Foods, Inc.		Corporate Bonds	Consumer Staples	United States	US Dollar	3,600,000	3,831,750	3,831,750	0.29%	6.625%	08/15/22
08/31/15	Calamos Convertible and High Income Fund	Alphabet Holding Company, Inc.		Corporate Bonds	Consumer Staples	United States	US Dollar	2,600,000	2,587,000	2,587,000	0.20%	7.750%	11/01/17
08/31/15	Calamos Convertible and High Income Fund	Post Holdings, Inc.		Corporate Bonds	Consumer Staples	United States	US Dollar	2,238,000	2,305,140	2,305,140	0.18%	7.375%	02/15/22
08/31/15	Calamos Convertible and High Income Fund	Post Holdings, Inc.		Corporate Bonds	Consumer Staples	United States	US Dollar	820,000	847,163	847,163	0.07%	7.750%	03/15/24
08/31/15	Calamos Convertible and High Income Fund	Whiting Petroleum Corp.		Convertible Bonds	Energy	United States	US Dollar	12,200,000	10,382,566	10,382,566	0.80%	1.250%	04/01/20
08/31/15	Calamos Convertible and High Income Fund	Chesapeake Energy Corp.		Convertible Bonds	Energy	United States	US Dollar	8,770,000	6,646,695	6,646,695	0.51%	2.250%	12/15/38
08/31/15	Calamos Convertible and High Income Fund	Chesapeake Energy Corp.		Convertible Preferred Stocks	Energy	United States	US Dollar	16,551	7,613,460	7,613,460	0.58%		
08/31/15	Calamos Convertible and High Income Fund	Southwestern Energy Company		Convertible Preferred Stocks	Energy	United States	US Dollar	76,400	2,935,288	2,935,288	0.23%		
08/31/15	Calamos Convertible and High Income Fund	Chesapeake Energy Corp.		Convertible Preferred Stocks	Energy	United States	US Dollar	4,265	1,983,225	1,983,225	0.15%		
08/31/15	Calamos Convertible and High Income Fund	Cimarex Energy Company		Corporate Bonds	Energy	United States	US Dollar	6,940,000	7,313,546	7,313,546	0.56%	5.875%	05/01/22
08/31/15	Calamos Convertible and High Income Fund	SEACOR Holdings, Inc.		Corporate Bonds	Energy	United States	US Dollar	6,500,000	6,731,563	6,731,563	0.52%	7.375%	10/01/19
08/31/15	Calamos Convertible and High Income Fund	Laredo Petroleum, Inc.		Corporate Bonds	Energy	United States	US Dollar	6,500,000	6,357,813	6,357,813	0.49%	7.375%	05/01/22
08/31/15	Calamos Convertible and High Income Fund	Drill Rigs Holdings, Inc.		Corporate Bonds	Energy	Cyprus	US Dollar	7,700,000	5,895,313	5,895,313	0.45%	6.500%	10/01/17
08/31/15	Calamos Convertible and High Income Fund	Carrizo Oil & Gas, Inc.		Corporate Bonds	Energy	United States	US Dollar	4,900,000	4,667,250	4,667,250	0.36%	7.500%	09/15/20
08/31/15	Calamos Convertible and High Income Fund	Trinidad Drilling, Ltd.		Corporate Bonds	Energy	Canada	US Dollar	4,051,000	3,891,492	3,891,492	0.30%	7.875%	01/15/19
08/31/15	Calamos Convertible and High Income Fund	W&T Offshore, Inc.		Corporate Bonds	Energy	United States	US Dollar	7,721,000	3,720,557	3,720,557	0.29%	8.500%	06/15/19
08/31/15	Calamos Convertible and High Income Fund	Oasis Petroleum, Inc.		Corporate Bonds	Energy	United States	US Dollar	4,660,000	3,707,613	3,707,613	0.28%	6.500%	11/01/21
08/31/15	Calamos Convertible and High Income Fund	SM Energy Company		Corporate Bonds	Energy	United States	US Dollar	3,800,000	3,702,625	3,702,625	0.28%	6.500%	11/15/21
08/31/15	Calamos Convertible and High Income Fund	Gulfmark Offshore, Inc.		Corporate Bonds	Energy	United States	US Dollar	5,600,000	3,654,000	3,654,000	0.28%	6.375%	03/15/22
08/31/15	Calamos Convertible and High Income Fund	Energy Transfer Equity, LP		Corporate Bonds	Energy	United States	US Dollar	3,500,000	3,388,438	3,388,438	0.26%	5.875%	01/15/24
08/31/15	Calamos Convertible and High Income Fund	Calumet Specialty Products Partners, LP		Corporate Bonds	Energy	United States	US Dollar	3,300,000	3,234,000	3,234,000	0.25%	7.625%	01/15/22
08/31/15	Calamos Convertible and High Income Fund	Atwood Oceanics, Inc.		Corporate Bonds	Energy	United States	US Dollar	3,732,000	3,193,193	3,193,193	0.25%	6.500%	02/01/20
08/31/15	Calamos Convertible and High Income Fund	MarkWest Energy Partners, LP		Corporate Bonds	Energy	United States	US Dollar	3,430,000	3,183,469	3,183,469	0.24%	4.875%	06/01/25
08/31/15	Calamos Convertible and High Income Fund	Western Refining, Inc.		Corporate Bonds	Energy	United States	US Dollar	3,110,000	3,084,731	3,084,731	0.24%	6.250%	04/01/21
08/31/15	Calamos Convertible and High Income Fund	Gulfport Energy Corp.		Corporate Bonds	Energy	United States	US Dollar	2,625,000	2,549,531	2,549,531	0.20%	7.750%	11/01/20
08/31/15	Calamos Convertible and High Income Fund	Petroleum Geo-Services, ASA		Corporate Bonds	Energy	Norway	US Dollar	2,782,000	2,338,619	2,338,619	0.18%	7.375%	12/15/18
08/31/15	Calamos Convertible and High Income Fund	Calfrac Holdings, LP		Corporate Bonds	Energy	United States	US Dollar	3,250,000	2,266,875	2,266,875	0.17%	7.500%	12/01/20
08/31/15	Calamos Convertible and High Income Fund	Bonanza Creek Energy, Inc.		Corporate Bonds	Energy	United States	US Dollar	3,000,000	2,263,125	2,263,125	0.17%	6.750%	04/15/21
08/31/15	Calamos Convertible and High Income Fund	Blue Racer Midstream, LLC / Blue Racer Finance Corp.		Corporate Bonds	Energy	United States	US Dollar	2,270,000	2,230,275	2,230,275	0.17%	6.125%	11/15/22
08/31/15	Calamos Convertible and High Income Fund	Pacific Drilling, SA		Corporate Bonds	Energy	United States	US Dollar	2,570,000	1,847,188	1,847,188	0.14%	5.375%	06/01/20
08/31/15	Calamos Convertible and High Income Fund	Berry Petroleum Company, LLC		Corporate Bonds	Energy	United States	US Dollar	3,000,000	1,631,250	1,631,250	0.13%	6.375%	09/15/22
08/31/15	Calamos Convertible and High Income Fund	Carrizo Oil & Gas, Inc.		Corporate Bonds	Energy	United States	US Dollar	1,550,000	1,395,969	1,395,969	0.11%	6.250%	04/15/23
08/31/15	Calamos Convertible and High Income Fund	Rice Energy, Inc.		Corporate Bonds	Energy	United States	US Dollar	1,454,000	1,357,673	1,357,673	0.10%	7.250%	05/01/23
08/31/15	Calamos Convertible and High Income Fund	Oasis Petroleum, Inc.		Corporate Bonds	Energy	United States	US Dollar	1,500,000	1,216,875	1,216,875	0.09%	6.875%	01/15/23
08/31/15	Calamos Convertible and High Income Fund	Seventy Seven Operating, LLC		Corporate Bonds	Energy	United States	US Dollar	1,670,000	1,090,719	1,090,719	0.08%	6.625%	11/15/19
08/31/15	Calamos Convertible and High Income Fund	Bill Barrett Corp.		Corporate Bonds	Energy	United States	US Dollar	1,535,000	1,073,541	1,073,541	0.08%	7.000%	10/15/22
08/31/15	Calamos Convertible and High Income Fund	Eclipse Resources Corp.		Corporate Bonds	Energy	United States	US Dollar	935,000	857,863	857,863	0.07%	8.875%	07/15/23
08/31/15	Calamos Convertible and High Income Fund	Energy Transfer Equity, LP		Corporate Bonds	Energy	United States	US Dollar	890,000	832,706	832,706	0.06%	5.500%	06/01/27
08/31/15	Calamos Convertible and High Income Fund	Calumet Specialty Products Partners, LP		Corporate Bonds	Energy	United States	US Dollar	819,000	777,026	777,026	0.06%	6.500%	04/15/21
08/31/15	Calamos Convertible and High Income Fund	Linn Energy, LLC		Corporate Bonds	Energy	United States	US Dollar	1,500,000	612,188	612,188	0.05%	8.625%	04/15/20
08/31/15	Calamos Convertible and High Income Fund	Berry Petroleum Company, LLC		Corporate Bonds	Energy	United States	US Dollar	900,000	492,750	492,750	0.04%	6.750%	11/01/20

08/31/15	Calamos Convertible and High Income Fund	Linn Energy, LLC / Linn Energy Finance Corp.		Corporate Bonds	Energy	United States	US Dollar	1,000,000	418,125	418,125	0.03%	6.500%	05/15/19
08/31/15	Calamos Convertible and High Income Fund	Och-Ziff Capital Management Group, LLC - Class A	OZM US	Common Stocks	Financials	United States	US Dollar	215,000	2,169,350	2,169,350	0.17%		
08/31/15	Calamos Convertible and High Income Fund	American International Group, Inc.	AIG US	Common Stocks	Financials	United States	US Dollar	17,300	1,043,882	1,043,882	0.08%		
08/31/15	Calamos Convertible and High Income Fund	Ares Capital Corp.		Convertible Bonds	Financials	United States	US Dollar	8,200,000	8,522,711	8,522,711	0.65%	4.750%	01/15/18
08/31/15	Calamos Convertible and High Income Fund	MGIC Investment Corp.		Convertible Bonds	Financials	United States	US Dollar	5,000,000	7,990,050	7,990,050	0.61%	2.000%	04/01/20
08/31/15	Calamos Convertible and High Income Fund	Starwood Property Trust, Inc.		Convertible Bonds	Financials	United States	US Dollar	4,600,000	4,736,183	4,736,183	0.36%	4.550%	03/01/18
08/31/15	Calamos Convertible and High Income Fund	Ares Capital Corp.		Convertible Bonds	Financials	United States	US Dollar	4,500,000	4,561,560	4,561,560	0.35%	5.750%	02/01/16
08/31/15	Calamos Convertible and High Income Fund	Spirit Realty Capital, Inc.		Convertible Bonds	Financials	United States	US Dollar	4,800,000	4,513,248	4,513,248	0.35%	2.875%	05/15/19
08/31/15	Calamos Convertible and High Income Fund	IAS Operating Partnership, LP		Convertible Bonds	Financials	United States	US Dollar	4,000,000	3,793,580	3,793,580	0.29%	5.000%	03/15/18
08/31/15	Calamos Convertible and High Income Fund	Azimut Holding, S.p.A.		Convertible Bonds	Financials	Italy	Euro Currency	1,800,000	2,041,469	2,290,836	0.18%	2.125%	11/25/20
08/31/15	Calamos Convertible and High Income Fund	Affiliated Managers Group, Inc.		Convertible Preferred Stocks	Financials	United States	US Dollar	227,300	13,041,338	13,041,338	1.00%		
08/31/15	Calamos Convertible and High Income Fund	Crown Castle International Corp.		Convertible Preferred Stocks	Financials	United States	US Dollar	105,000	10,960,950	10,960,950	0.84%		
08/31/15	Calamos Convertible and High Income Fund	Health Care REIT, Inc.		Convertible Preferred Stocks	Financials	United States	US Dollar	143,750	8,560,313	8,560,313	0.66%		
08/31/15	Calamos Convertible and High Income Fund	American Tower Corp.		Convertible Preferred Stocks	Financials	United States	US Dollar	71,400	7,328,496	7,328,496	0.56%		
08/31/15	Calamos Convertible and High Income Fund	Weyerhaeuser Company		Convertible Preferred Stocks	Financials	United States	US Dollar	116,667	5,722,516	5,722,516	0.44%		
08/31/15	Calamos Convertible and High Income Fund	Neuberger Berman Group, LLC		Corporate Bonds	Financials	United States	US Dollar	6,500,000	6,871,638	6,871,638	0.53%	5.875%	03/15/22
08/31/15	Calamos Convertible and High Income Fund	AON Corp.		Corporate Bonds	Financials	United States	US Dollar	2,935,000	3,742,125	3,742,125	0.29%	8.205%	01/01/27
08/31/15	Calamos Convertible and High Income Fund	Jefferies Finance, LLC		Corporate Bonds	Financials	United States	US Dollar	3,450,000	3,398,250	3,398,250	0.26%	7.375%	04/01/20
08/31/15	Calamos Convertible and High Income Fund	Quicken Loans, Inc.		Corporate Bonds	Financials	United States	US Dollar	3,100,000	3,022,500	3,022,500	0.23%	5.750%	05/01/25
08/31/15	Calamos Convertible and High Income Fund	First Cash Financial Services, Inc.		Corporate Bonds	Financials	United States	US Dollar	2,875,000	2,972,031	2,972,031	0.23%	6.750%	04/01/21
08/31/15	Calamos Convertible and High Income Fund	Black Knight InfoServ, LLC		Corporate Bonds	Financials	United States	US Dollar	2,542,000	2,695,384	2,695,384	0.21%	5.750%	04/15/23
08/31/15	Calamos Convertible and High Income Fund	Equinix, Inc.		Corporate Bonds	Financials	United States	US Dollar	2,300,000	2,318,688	2,318,688	0.18%	5.375%	04/01/23
08/31/15	Calamos Convertible and High Income Fund	Nationstar Mortgage, LLC / Nationstar Capital Corp.		Corporate Bonds	Financials	United States	US Dollar	2,590,000	2,293,769	2,293,769	0.18%	6.500%	07/01/21
08/31/15	Calamos Convertible and High Income Fund	Brookfield Residential Properties, Inc.		Corporate Bonds	Financials	Canada	US Dollar	2,308,000	2,230,105	2,230,105	0.17%	6.375%	05/15/25
08/31/15	Calamos Convertible and High Income Fund	DuPont Fabros Technology, LP		Corporate Bonds	Financials	United States	US Dollar	1,400,000	1,444,625	1,444,625	0.11%	5.875%	09/15/21
08/31/15	Calamos Convertible and High Income Fund	iStar Financial, Inc.		Corporate Bonds	Financials	United States	US Dollar	1,333,000	1,289,678	1,289,678	0.10%	4.875%	07/01/18
08/31/15	Calamos Convertible and High Income Fund	DuPont Fabros Technology, LP		Corporate Bonds	Financials	United States	US Dollar	990,000	975,150	975,150	0.07%	5.625%	06/15/23
08/31/15	Calamos Convertible and High Income Fund	FelCor Lodging, LP		Corporate Bonds	Financials	United States	US Dollar	155,000	158,488	158,488	0.01%	6.000%	06/01/25
08/31/15	Calamos Convertible and High Income Fund	Gilead Sciences, Inc.	GILD US	Common Stocks	Health Care	United States	US Dollar	165,000	17,336,550	17,336,550	1.33%		
08/31/15	Calamos Convertible and High Income Fund	Hologic, Inc.		Convertible Bonds	Health Care	United States	US Dollar	9,200,000	11,609,664	11,609,664	0.89%		12/15/43
08/31/15	Calamos Convertible and High Income Fund	BioMarin Pharmaceutical, Inc.		Convertible Bonds	Health Care	United States	US Dollar	6,375,000	9,810,774	9,810,774	0.75%	1.500%	10/15/20
08/31/15	Calamos Convertible and High Income Fund	Illumina, Inc.		Convertible Bonds	Health Care	United States	US Dollar	7,250,000	8,627,645	8,627,645	0.66%	0.500%	06/15/21
08/31/15	Calamos Convertible and High Income Fund	Illumina, Inc.		Convertible Bonds	Health Care	United States	US Dollar	7,400,000	8,477,625	8,477,625	0.65%		06/15/19
08/31/15	Calamos Convertible and High Income Fund	Depomed, Inc.		Convertible Bonds	Health Care	United States	US Dollar	5,048,000	7,784,496	7,784,496	0.60%	2.500%	09/01/21
08/31/15	Calamos Convertible and High Income Fund	Horizon Pharma Investment, Ltd.		Convertible Bonds	Health Care	United States	US Dollar	5,862,000	7,208,648	7,208,648	0.55%	2.500%	03/15/22
08/31/15	Calamos Convertible and High Income Fund	Cepheid		Convertible Bonds	Health Care	United States	US Dollar	6,600,000	6,978,147	6,978,147	0.54%	1.250%	02/01/21
08/31/15	Calamos Convertible and High Income Fund	Molina Healthcare, Inc.		Convertible Bonds	Health Care	United States	US Dollar	4,400,000	6,071,516	6,071,516	0.47%	1.625%	08/15/44
08/31/15	Calamos Convertible and High Income Fund	Isis Pharmaceuticals, Inc.		Convertible Bonds	Health Care	United States	US Dollar	5,950,000	6,062,187	6,062,187	0.47%	1.000%	11/15/21
08/31/15	Calamos Convertible and High Income Fund	Acorda Therapeutics, Inc.		Convertible Bonds	Health Care	United States	US Dollar	5,795,000	5,815,920	5,815,920	0.45%	1.750%	06/15/21
08/31/15	Calamos Convertible and High Income Fund	Emergent Biosolutions, Inc.		Convertible Bonds	Health Care	United States	US Dollar	4,500,000	5,599,013	5,599,013	0.43%	2.875%	01/15/21
08/31/15	Calamos Convertible and High Income Fund	Molina Healthcare, Inc.		Convertible Bonds	Health Care	United States	US Dollar	3,520,000	4,881,237	4,881,237	0.38%	1.625%	08/15/44
08/31/15	Calamos Convertible and High Income Fund	Medidata Solutions, Inc.		Convertible Bonds	Health Care	United States	US Dollar	3,943,000	4,427,417	4,427,417	0.34%	1.000%	08/01/18
08/31/15	Calamos Convertible and High Income Fund	Wright Medical Group, Inc.		Convertible Bonds	Health Care	United States	US Dollar	4,382,000	4,341,970	4,341,970	0.33%	2.000%	02/15/20
08/31/15	Calamos Convertible and High Income Fund	Jazz Investments I, Ltd.		Convertible Bonds	Health Care	Ireland	US Dollar	3,700,000	4,234,095	4,234,095	0.33%	1.875%	08/15/21
08/31/15	Calamos Convertible and High Income Fund	NuVasive, Inc.		Convertible Bonds	Health Care	United States	US Dollar	2,800,000	3,811,920	3,811,920	0.29%	2.750%	07/01/17
08/31/15	Calamos Convertible and High Income Fund	Incyte Corp.		Convertible Bonds	Health Care	United States	US Dollar	1,610,000	3,695,127	3,695,127	0.28%	1.250%	11/15/20
08/31/15	Calamos Convertible and High Income Fund	Mylan, Inc.		Convertible Bonds	Health Care	United States	US Dollar	900,000	3,658,455	3,658,455	0.28%	3.750%	09/15/15
08/31/15	Calamos Convertible and High Income Fund	Impax Laboratories, Inc.		Convertible Bonds	Health Care	United States	US Dollar	3,520,000	3,384,005	3,384,005	0.26%	2.000%	06/15/22
08/31/15	Calamos Convertible and High Income Fund	Gilead Sciences, Inc.		Convertible Bonds	Health Care	United States	US Dollar	680,000	3,155,346	3,155,346	0.24%	1.625%	05/01/16
08/31/15	Calamos Convertible and High Income Fund	Anthem, Inc.		Convertible Preferred Stocks	Health Care	United States	US Dollar	524,590	25,626,222	25,626,222	1.97%		
08/31/15	Calamos Convertible and High Income Fund	Allergan PLC		Convertible Preferred Stocks	Health Care	United States	US Dollar	24,000	24,646,560	24,646,560	1.89%		
08/31/15	Calamos Convertible and High Income Fund	Amsurg Corp.		Convertible Preferred Stocks	Health Care	United States	US Dollar	54,765	8,199,963	8,199,963	0.63%		
08/31/15	Calamos Convertible and High Income Fund	Valeant Pharmaceuticals International, Inc.		Corporate Bonds	Health Care	United States	US Dollar	7,500,000	7,781,250	7,781,250	0.60%	7.000%	10/01/20
08/31/15	Calamos Convertible and High Income Fund	Tenet Healthcare Corp.		Corporate Bonds	Health Care	United States	US Dollar	6,850,000	7,218,188	7,218,188	0.55%	6.750%	02/01/20
08/31/15	Calamos Convertible and High Income Fund	Endo International, PLC		Corporate Bonds	Health Care	United States	US Dollar	6,700,000	6,993,125	6,993,125	0.54%	7.250%	12/15/20
08/31/15	Calamos Convertible and High Income Fund	Acadia Healthcare Company, Inc.		Corporate Bonds	Health Care	United States	US Dollar	4,600,000	4,703,500	4,703,500	0.36%	5.625%	02/15/23
08/31/15	Calamos Convertible and High Income Fund	Community Health Systems, Inc.		Corporate Bonds	Health Care	United States	US Dollar	4,280,000	4,542,150	4,542,150	0.35%	7.125%	07/15/20
08/31/15	Calamos Convertible and High Income Fund	Alere, Inc.		Corporate Bonds	Health Care	United States	US Dollar	3,700,000	3,836,438	3,836,438	0.29%	6.500%	06/15/20
08/31/15	Calamos Convertible and High Income Fund	DaVita HealthCare Partners, Inc.		Corporate Bonds	Health Care	United States	US Dollar	3,700,000	3,697,688	3,697,688	0.28%	5.125%	07/15/24
08/31/15	Calamos Convertible and High Income Fund	Valeant Pharmaceuticals International, Inc.		Corporate Bonds	Health Care	United States	US Dollar	2,300,000	2,430,813	2,430,813	0.19%	7.250%	07/15/22
08/31/15	Calamos Convertible and High Income Fund	HCA Holdings, Inc.		Corporate Bonds	Health Care	United States	US Dollar	2,125,000	2,309,609	2,309,609	0.18%	6.250%	02/15/21
08/31/15	Calamos Convertible and High Income Fund	HCA Holdings, Inc.		Corporate Bonds	Health Care	United States	US Dollar	2,000,000	2,116,250	2,116,250	0.16%	5.875%	05/01/23
08/31/15	Calamos Convertible and High Income Fund	Jaguar Holding Company II / Pharmaceutical Product Development		Corporate Bonds	Health Care	United States	US Dollar	2,030,000	2,014,775	2,014,775	0.15%	6.375%	08/01/23
08/31/15	Calamos Convertible and High Income Fund	Hologic, Inc.		Corporate Bonds	Health Care	United States	US Dollar	1,285,000	1,319,534	1,319,534	0.10%	5.250%	07/15/22
08/31/15	Calamos Convertible and High Income Fund	VPII Escrow Corp.		Corporate Bonds	Health Care	United States	US Dollar	1,100,000	1,154,313	1,154,313	0.09%	6.750%	08/15/18
08/31/15	Calamos Convertible and High Income Fund	Surgical Care Affiliates, Inc.		Corporate Bonds	Health Care	United States	US Dollar	1,071,000	1,087,734	1,087,734	0.08%	6.000%	04/01/23
08/31/15	Calamos Convertible and High Income Fund	Endo International, PLC		Corporate Bonds	Health Care	United States	US Dollar	808,000	865,065	865,065	0.07%	7.750%	01/15/22
08/31/15	Calamos Convertible and High Income Fund	Valeant Pharmaceuticals International, Inc.		Corporate Bonds	Health Care	United States	US Dollar	235,000	240,434	240,434	0.02%	5.875%	05/15/23
08/31/15	Calamos Convertible and High Income Fund	United Technologies Corp.	UTX US	Common Stocks	Industrials	United States	US Dollar	33,345	3,054,735	3,054,735	0.23%		
08/31/15	Calamos Convertible and High Income Fund	Echo Global Logistics, Inc.		Convertible Bonds	Industrials	United States	US Dollar	3,500,000	3,260,898	3,260,898	0.25%	2.500%	05/01/20
08/31/15	Calamos Convertible and High Income Fund	Air Lease Corp.		Convertible Bonds	Industrials	United States	US Dollar	2,258,000	2,939,555	2,939,555	0.23%	3.875%	12/01/18
08/31/15	Calamos Convertible and High Income Fund	Stanley Black & Decker, Inc.		Convertible Preferred Stocks	Industrials	United States	US Dollar	102,760	14,290,833	14,290,833	1.10%		
08/31/15	Calamos Convertible and High Income Fund	Stanley Black & Decker, Inc.	SWH US	Convertible Preferred Stocks	Industrials	United States	US Dollar	18,250	2,115,540	2,115,540	0.16%		
08/31/15	Calamos Convertible and High Income Fund	Deluxe Corp.		Corporate Bonds	Industrials	United States	US Dollar	7,000,000	7,363,125	7,363,125	0.57%	6.000%	11/15/20
08/31/15	Calamos Convertible and High Income Fund	United Rentals North America, Inc.		Corporate Bonds	Industrials	United States	US Dollar	6,500,000	6,991,563	6,991,563	0.54%	7.625%	04/15/22
08/31/15	Calamos Convertible and High Income Fund	Dycom Investments, Inc.		Corporate Bonds	Industrials	United States	US Dollar	6,228,000	6,294,173	6,294,173	0.48%	7.125%	01/15/21
08/31/15	Calamos Convertible and High Income Fund	Terex Corp.		Corporate Bonds	Industrials	United States	US Dollar	5,460,000	5,548,725	5,548,725	0.43%	6.000%	05/15/21
08/31/15	Calamos Convertible and High Income Fund	H&E Equipment Services, Inc.		Corporate Bonds	Industrials	United States	US Dollar	5,560,000	5,525,250	5,525,250	0.42%	7.000%	09/01/22
08/31/15	Calamos Convertible and High Income Fund	ACCO Brands Corp.		Corporate Bonds	Industrials	United States	US Dollar	5,250,000	5,499,375	5,499,375	0.42%	6.750%	04/30/20
08/31/15	Calamos Convertible and High Income Fund	Icahn Enterprises, LP		Corporate Bonds	Industrials	United States	US Dollar	3,825,000	3,879,984	3,879,984	0.30%	5.875%	02/01/22
08/31/15	Calamos Convertible and High Income Fund	Manitowoc Company, Inc.		Corporate Bonds	Industrials	United States	US Dollar	3,500,000	3,679,375	3,679,375	0.28%	8.500%	11/01/20
08/31/15	Calamos Convertible and High Income Fund	Edgen Murray Corp.		Corporate Bonds	Industrials	United States	US Dollar	3,120,000	3,346,200	3,346,200	0.26%	8.750%	11/01/20
08/31/15	Calamos Convertible and High Income Fund	Navistar International Corp.		Corporate Bonds	Industrials	United States	US Dollar	3,360,000	2,925,300	2,925,300	0.22%	8.250%	11/01/21
08/31/15	Calamos Convertible and High Income Fund	United Continental Holdings, Inc.		Corporate Bonds	Industrials	United States	US Dollar	2,600,000	2,743,000	2,743,000	0.21%	6.375%	06/01/18
08/31/15	Calamos Convertible and High Income Fund	Icahn Enterprises, LP		Corporate Bonds	Industrials	United States	US Dollar	2,640,000	2,737,350	2,737,350	0.21%	6.000%	08/01/20
08/31/15	Calamos Convertible and High Income Fund	TransDigm, Inc.		Corporate Bonds	Industrials	United States	US Dollar	2,650,000	2,615,219	2,615,219	0.20%	5.500%	10/15/20
08/31/15	Calamos Convertible and High Income Fund	Garda World Security Corp.		Corporate Bonds	Industrials	Canada	US Dollar	2,690,000	2,545,413	2,545,413	0.20%	7.250%	11/15/21
08/31/15	Calamos Convertible and High Income Fund	GrafTech International, Ltd.		Corporate Bonds	Industrials	United States	US Dollar	3,175,000	2,543,969	2,543,969	0.20%	6.375%	11/15/20
08/31/15	Calamos Convertible and High Income Fund	Michael Baker International, LLC		Corporate Bonds	Industrials	United States	US Dollar	2,504,000	2,444,530	2,444,530	0.19%	8.250%	10/15/18
08/31/15	Calamos Convertible and High Income Fund	Titan International, Inc.		Corporate Bonds	Industrials	United States	US Dollar	2,500,000	2,235,938	2,235,938	0.17%	6.875%	10/01/20
08/31/15	Calamos Convertible and High Income Fund	Nortek, Inc.		Corporate Bonds	Industrials	United States	US Dollar	1,904,000	2,044,420	2,044,420	0.16%	8.500%	04/15/21
08/31/15	Calamos Convertible and High Income Fund	Meritor, Inc.		Corporate Bonds	Industrials	United States	US Dollar	2,053,000	1,999,109	1,999,109	0.15%	6.250%	02/15/24
08/31/15	Calamos Convertible and High Income Fund	Meritor, Inc.		Corporate Bonds	Industrials	United States	US Dollar	1,810,000	1,824,706	1,824,706	0.14%	6.750%	06/15/21
08/31/15	Calamos Convertible and High Income Fund	United Rentals North America, Inc.		Corporate Bonds	Industrials	United States	US Dollar	1,700,000	1,736,125	1,736,125	0.13%	6.125%	06/15/23
08/31/15	Calamos Convertible and High Income Fund	Michael Baker International, LLC		Corporate Bonds	Industrials	United States	US Dollar	1,776,000	1,499,610	1,499,610	0.12%	8.875%	04/15/19
08/31/15	Calamos Convertible and High Income Fund	Icahn Enterprises, LP		Corporate Bonds	Industrials	United States	US Dollar	620,000	628,525	628,525	0.05%	4.875%	03/15/19

08/31/15	Calamos Convertible and High Income Fund	Intel Corp.		Convertible Bonds	Information Technology	United States	US Dollar	10,800,000	15,670,314	15,670,314	1.20%	3.250%	08/01/39
08/31/15	Calamos Convertible and High Income Fund	Salesforce.com, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	9,700,000	11,873,576	11,873,576	0.91%	0.250%	04/01/18
08/31/15	Calamos Convertible and High Income Fund	NVIDIA Corp.		Convertible Bonds	Information Technology	United States	US Dollar	8,500,000	10,531,585	10,531,585	0.81%	1.000%	12/01/18
08/31/15	Calamos Convertible and High Income Fund	SanDisk Corp.		Convertible Bonds	Information Technology	United States	US Dollar	8,400,000	10,469,088	10,469,088	0.80%	1.500%	08/15/17
08/31/15	Calamos Convertible and High Income Fund	Twitter, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	12,050,000	10,288,411	10,288,411	0.79%	1.000%	09/15/21
08/31/15	Calamos Convertible and High Income Fund	Microchip Technology, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	10,300,000	9,672,318	9,672,318	0.74%	1.625%	02/15/25
08/31/15	Calamos Convertible and High Income Fund	FireEye, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	8,900,000	8,655,428	8,655,428	0.67%	1.000%	06/01/35
08/31/15	Calamos Convertible and High Income Fund	ServiceNow, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	6,680,000	7,604,111	7,604,111	0.58%		11/01/18
08/31/15	Calamos Convertible and High Income Fund	SunEdison, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	10,545,000	7,078,964	7,078,964	0.54%	0.250%	01/15/20
08/31/15	Calamos Convertible and High Income Fund	LinkedIn Corp.		Convertible Bonds	Information Technology	United States	US Dollar	7,300,000	7,073,554	7,073,554	0.54%	0.500%	11/01/19
08/31/15	Calamos Convertible and High Income Fund	Yahoo!, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	6,560,000	6,765,459	6,765,459	0.52%	0.010%	12/01/18
08/31/15	Calamos Convertible and High Income Fund	SunPower Corp.		Convertible Bonds	Information Technology	United States	US Dollar	5,725,000	6,705,149	6,705,149	0.52%	0.750%	06/01/18
08/31/15	Calamos Convertible and High Income Fund	ON Semiconductor Corp.		Convertible Bonds	Information Technology	United States	US Dollar	7,000,000	6,600,510	6,600,510	0.51%	1.000%	12/01/20
08/31/15	Calamos Convertible and High Income Fund	Euronet Worldwide, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	5,680,000	6,483,152	6,483,152	0.50%	1.500%	10/01/44
08/31/15	Calamos Convertible and High Income Fund	Workday, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	5,650,000	6,172,427	6,172,427	0.47%	0.750%	07/15/18
08/31/15	Calamos Convertible and High Income Fund	ON Semiconductor Corp.		Convertible Bonds	Information Technology	United States	US Dollar	5,400,000	6,059,070	6,059,070	0.47%	2.625%	12/15/26
08/31/15	Calamos Convertible and High Income Fund	Mentor Graphics Corp.		Convertible Bonds	Information Technology	United States	US Dollar	4,400,000	5,797,066	5,797,066	0.45%	4.000%	04/01/31
08/31/15	Calamos Convertible and High Income Fund	Novellus Systems, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	2,500,000	5,357,713	5,357,713	0.41%	2.625%	05/15/41
08/31/15	Calamos Convertible and High Income Fund	Micron Technology, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	3,250,000	5,287,523	5,287,523	0.41%	2.125%	02/15/33
08/31/15	Calamos Convertible and High Income Fund	FireEye, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	5,334,000	5,097,144	5,097,144	0.39%	1.625%	06/01/35
08/31/15	Calamos Convertible and High Income Fund	Verint Systems, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	4,000,000	4,217,740	4,217,740	0.32%	1.500%	06/01/21
08/31/15	Calamos Convertible and High Income Fund	Take-Two Interactive Software, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	2,900,000	4,175,681	4,175,681	0.32%	1.000%	07/01/18
08/31/15	Calamos Convertible and High Income Fund	NXP Semiconductors, NV		Convertible Bonds	Information Technology	Netherlands (The)	US Dollar	3,800,000	4,152,374	4,152,374	0.32%	1.000%	12/01/19
08/31/15	Calamos Convertible and High Income Fund	Citrix Systems, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	3,700,000	3,878,063	3,878,063	0.30%	0.500%	04/15/19
08/31/15	Calamos Convertible and High Income Fund	Synchronoss Technologies, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	3,525,000	3,802,118	3,802,118	0.29%	0.750%	08/15/19
08/31/15	Calamos Convertible and High Income Fund	Proofpoint, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	3,500,000	3,607,415	3,607,415	0.28%	0.750%	06/15/20
08/31/15	Calamos Convertible and High Income Fund	HomeAway, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	3,600,000	3,364,236	3,364,236	0.26%	0.125%	04/01/19
08/31/15	Calamos Convertible and High Income Fund	Take-Two Interactive Software, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	2,000,000	3,121,450	3,121,450	0.24%	1.750%	12/01/16
08/31/15	Calamos Convertible and High Income Fund	Twitter, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	3,450,000	2,997,533	2,997,533	0.23%	0.250%	09/15/19
08/31/15	Calamos Convertible and High Income Fund	CalAmp Corp.		Convertible Bonds	Information Technology	United States	US Dollar	3,100,000	2,844,436	2,844,436	0.22%	1.625%	05/15/20
08/31/15	Calamos Convertible and High Income Fund	Finisar Corp.		Convertible Bonds	Information Technology	United States	US Dollar	3,000,000	2,782,890	2,782,890	0.21%	0.500%	12/15/33
08/31/15	Calamos Convertible and High Income Fund	Palo Alto Networks, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	1,737,000	2,715,469	2,715,469	0.21%		07/01/19
08/31/15	Calamos Convertible and High Income Fund	SunEdison, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	4,300,000	2,593,309	2,593,309	0.20%	2.625%	06/01/23
08/31/15	Calamos Convertible and High Income Fund	Micron Technology, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	1,500,000	2,390,820	2,390,820	0.18%	1.625%	02/15/33
08/31/15	Calamos Convertible and High Income Fund	Rovi Corp.		Convertible Bonds	Information Technology	United States	US Dollar	2,232,000	1,743,036	1,743,036	0.13%	0.500%	03/01/20
08/31/15	Calamos Convertible and High Income Fund	SunEdison, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	1,027,000	975,137	975,137	0.07%	2.000%	10/01/18
08/31/15	Calamos Convertible and High Income Fund	SunEdison, Inc.		Convertible Preferred Stocks	Information Technology	United States	US Dollar	2,403	2,018,520	2,018,520	0.16%		
08/31/15	Calamos Convertible and High Income Fund	Belden, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	9,500,000	9,369,375	9,369,375	0.72%	5.500%	09/01/22
08/31/15	Calamos Convertible and High Income Fund	Hughes Satellite Systems Corp.		Corporate Bonds	Information Technology	United States	US Dollar	8,000,000	8,765,000	8,765,000	0.67%	7.625%	06/15/21
08/31/15	Calamos Convertible and High Income Fund	J2 Global, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	8,000,000	8,605,000	8,605,000	0.66%	8.000%	08/01/20
08/31/15	Calamos Convertible and High Income Fund	Sungard Data Systems, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	5,065,000	5,261,269	5,261,269	0.40%	6.625%	11/01/19
08/31/15	Calamos Convertible and High Income Fund	ViaSat, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	3,900,000	4,109,625	4,109,625	0.32%	6.875%	06/15/20
08/31/15	Calamos Convertible and High Income Fund	Activision Blizzard, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	3,800,000	3,992,375	3,992,375	0.31%	5.625%	09/15/21
08/31/15	Calamos Convertible and High Income Fund	Cardtronics, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	3,970,000	3,850,900	3,850,900	0.30%	5.125%	08/01/22
08/31/15	Calamos Convertible and High Income Fund	Nuance Communications, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	3,660,000	3,694,313	3,694,313	0.28%	5.375%	08/15/20
08/31/15	Calamos Convertible and High Income Fund	Amkor Technology, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	3,710,000	3,614,931	3,614,931	0.28%	6.375%	10/01/22
08/31/15	Calamos Convertible and High Income Fund	CommScope Technologies Finance, LLC		Corporate Bonds	Information Technology	United States	US Dollar	3,200,000	3,122,000	3,122,000	0.24%	6.000%	06/15/25
08/31/15	Calamos Convertible and High Income Fund	Amkor Technology, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	2,939,000	2,918,794	2,918,794	0.22%	6.625%	06/01/21
08/31/15	Calamos Convertible and High Income Fund	NXP Semiconductors, NV		Corporate Bonds	Information Technology	Netherlands	US Dollar	2,000,000	2,090,000	2,090,000	0.16%	5.750%	02/15/21
08/31/15	Calamos Convertible and High Income Fund	Anixter, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	1,295,000	1,296,619	1,296,619	0.10%	5.500%	03/01/23
08/31/15	Calamos Convertible and High Income Fund	Xilinx, Inc.		Purchased Options	Information Technology	United States	US Dollar	264,500	449,650	449,650	0.03%		01/15/16
08/31/15	Calamos Convertible and High Income Fund	Cemex, SAB de CV		Convertible Bonds	Materials	Mexico	US Dollar	5,390,000	5,354,130	5,354,130	0.41%	3.720%	03/15/20
08/31/15	Calamos Convertible and High Income Fund	RTI International Metals, Inc.		Convertible Bonds	Materials	United States	US Dollar	3,200,000	3,294,928	3,294,928	0.25%	1.625%	10/15/19
08/31/15	Calamos Convertible and High Income Fund	Alcoa, Inc.		Convertible Preferred Stocks	Materials	United States	US Dollar	77,000	2,702,700	2,702,700	0.21%		
08/31/15	Calamos Convertible and High Income Fund	Greif, Inc.		Corporate Bonds	Materials	United States	US Dollar	6,880,000	7,641,100	7,641,100	0.59%	7.750%	08/01/19
08/31/15	Calamos Convertible and High Income Fund	New Gold, Inc.		Corporate Bonds	Materials	Canada	US Dollar	5,500,000	5,286,875	5,286,875	0.41%	7.000%	04/15/20
08/31/15	Calamos Convertible and High Income Fund	Trinseo Materials Operating, SCA		Corporate Bonds	Materials	Luxembourg	US Dollar	4,650,000	4,690,688	4,690,688	0.36%	6.750%	05/01/22
08/31/15	Calamos Convertible and High Income Fund	ArcelorMittal, SA		Corporate Bonds	Materials	Luxembourg	US Dollar	3,700,000	3,417,875	3,417,875	0.26%	6.125%	06/01/25
08/31/15	Calamos Convertible and High Income Fund	INEOS Group Holdings, SA		Corporate Bonds	Materials	Luxembourg	US Dollar	2,800,000	2,812,250	2,812,250	0.22%	6.125%	08/15/18
08/31/15	Calamos Convertible and High Income Fund	United States Steel Corp.		Corporate Bonds	Materials	United States	US Dollar	3,110,000	2,785,394	2,785,394	0.21%	6.875%	04/01/21
08/31/15	Calamos Convertible and High Income Fund	PH Glatfelter Company		Corporate Bonds	Materials	United States	US Dollar	2,650,000	2,712,938	2,712,938	0.21%	5.375%	10/15/20
08/31/15	Calamos Convertible and High Income Fund	Chemtura Corp.		Corporate Bonds	Materials	United States	US Dollar	1,599,000	1,605,996	1,605,996	0.12%	5.750%	07/15/21
08/31/15	Calamos Convertible and High Income Fund	INEOS Group Holdings, SA		Corporate Bonds	Materials	Luxembourg	US Dollar	1,400,000	1,390,375	1,390,375	0.11%	5.875%	02/15/19
08/31/15	Calamos Convertible and High Income Fund	First Quantum Minerals, Ltd.		Corporate Bonds	Materials	Canada	US Dollar	1,868,000	1,351,965	1,351,965	0.10%	6.750%	02/15/20
08/31/15	Calamos Convertible and High Income Fund	First Quantum Minerals, Ltd.		Corporate Bonds	Materials	Canada	US Dollar	1,868,000	1,330,950	1,330,950	0.10%	7.000%	02/15/21
08/31/15	Calamos Convertible and High Income Fund	FMG Resources (August 2006) Pty, Ltd.		Corporate Bonds	Materials	Australia	US Dollar	1,700,000	1,305,813	1,305,813	0.10%	8.250%	11/01/19
08/31/15	Calamos Convertible and High Income Fund	New Gold, Inc.		Corporate Bonds	Materials	Canada	US Dollar	1,490,000	1,269,294	1,269,294	0.10%	6.250%	11/15/22
08/31/15	Calamos Convertible and High Income Fund	Sealed Air Corp.		Corporate Bonds	Materials	United States	US Dollar	1,040,000	1,061,450	1,061,450	0.08%	5.250%	04/01/23
08/31/15	Calamos Convertible and High Income Fund	FMG Resources (August 2006) Pty, Ltd.		Corporate Bonds	Materials	Australia	US Dollar	970,000	889,975	889,975	0.07%	9.750%	03/01/22
08/31/15	Calamos Convertible and High Income Fund	Fidelity Prime Money Market Fund - Institutional Class		Corporate Bonds	Other	United States	US Dollar	4,100,000	4,299,875	4,299,875	0.33%	6.375%	04/01/21
08/31/15	Calamos Convertible and High Income Fund	Fidelity Prime Money Market Fund - Institutional Class		Short Term Investment	Other	United States	US Dollar	28,172,644	28,172,644	28,172,644	2.16%	0.132%	12/31/30
08/31/15	Calamos Convertible and High Income Fund	United States Treasury Note		U.S. Government And Agency Securities	Other	United States	US Dollar	550,000	550,193	550,193	0.04%	0.250%	12/15/15
08/31/15	Calamos Convertible and High Income Fund	T-Mobile USA, Inc.	TMUS US	Convertible Preferred Stocks	Telecommunication Services	United States	US Dollar	138,600	9,564,786	9,564,786	0.73%		
08/31/15	Calamos Convertible and High Income Fund	Frontier Communications Corp.	FTR US	Convertible Preferred Stocks	Telecommunication Services	United States	US Dollar	64,153	6,466,622	6,466,622	0.50%		
08/31/15	Calamos Convertible and High Income Fund	Intelsat, SA		Convertible Preferred Stocks	Telecommunication Services	Luxembourg	US Dollar	144,000	4,068,000	4,068,000	0.31%		
08/31/15	Calamos Convertible and High Income Fund	Sprint Corp.		Corporate Bonds	Telecommunication Services	United States	US Dollar	13,445,000	12,966,022	12,966,022	1.00%	7.875%	09/15/23
08/31/15	Calamos Convertible and High Income Fund	T-Mobile USA, Inc.		Corporate Bonds	Telecommunication Services	United States	US Dollar	5,640,000	5,883,225	5,883,225	0.45%	6.625%	04/01/23
08/31/15	Calamos Convertible and High Income Fund	Intelsat, SA		Corporate Bonds	Telecommunication Services	Luxembourg	US Dollar	6,340,000	4,774,813	4,774,813	0.37%	7.750%	06/01/21
08/31/15	Calamos Convertible and High Income Fund	Frontier Communications Corp.		Corporate Bonds	Telecommunication Services	United States	US Dollar	3,214,000	2,900,635	2,900,635	0.22%	7.625%	04/15/24
08/31/15	Calamos Convertible and High Income Fund	SBA Communications Corp.		Corporate Bonds	Telecommunication Services	United States	US Dollar	2,650,000	2,775,875	2,775,875	0.21%	5.625%	10/01/19
08/31/15	Calamos Convertible and High Income Fund	CenturyLink, Inc.		Corporate Bonds	Telecommunication Services	United States	US Dollar	2,454,000	2,379,779	2,379,779	0.18%	6.750%	12/01/23
08/31/15	Calamos Convertible and High Income Fund	Sprint Corp.		Corporate Bonds	Telecommunication Services	United States	US Dollar	1,690,000	1,563,250	1,563,250	0.12%	7.125%	06/15/24
08/31/15	Calamos Convertible and High Income Fund	Sprint Corp.		Corporate Bonds	Telecommunication Services	United States	US Dollar	1,180,000	1,149,025	1,149,025	0.09%	7.250%	09/15/21
08/31/15	Calamos Convertible and High Income Fund	Intelsat, SA		Corporate Bonds	Telecommunication Services	Luxembourg	US Dollar	460,000	334,938	334,938	0.03%	8.125%	06/01/23
08/31/15	Calamos Convertible and High Income Fund	Frontier Communications Corp.		Corporate Bonds	Telecommunication Services	United States	US Dollar	330,000	280,088	280,088	0.02%	6.875%	01/15/25
08/31/15	Calamos Convertible and High Income Fund	NRG Yield, Inc.		Convertible Bonds	Utilities	United States	US Dollar	3,500,000	3,118,430	3,118,430	0.24%	3.250%	06/01/20
08/31/15	Calamos Convertible and High Income Fund	NextEra Energy, Inc.		Convertible Preferred Stocks	Utilities	United States	US Dollar	208,000	11,390,080	11,390,080	0.88%		
08/31/15	Calamos Convertible and High Income Fund	Exelon Corp.	EXC US	Convertible Preferred Stocks	Utilities	United States	US Dollar	145,000	6,567,050	6,567,050	0.50%		
08/31/15	Calamos Convertible and High Income Fund	Dominion Resources, Inc.		Convertible Preferred Stocks	Utilities	United States	US Dollar	66,876	3,387,269	3,387,269	0.26%		
08/31/15	Calamos Convertible and High Income Fund	AmeriGas Finance Corp.		Corporate Bonds	Utilities	United States	US Dollar	5,775,000	6,009,609	6,009,609	0.46%	7.000%	05/20/22
08/31/15	Calamos Convertible and High Income Fund	Calpine Corp.		Corporate Bonds	Utilities	United States	US Dollar	2,619,000	2,812,151	2,812,151	0.22%	7.875%	01/15/23
08/31/15	Calamos Convertible and High Income Fund	AES Corp.		Corporate Bonds	Utilities	United States	US Dollar	2,050,000	2,212,719	2,212,719	0.17%	7.375%	07/01/21

Important Legal Information

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