The portfolio data is "as of" the data indicated and may not represent current or future portfolio composition. Portfolio holdings are subject to change daily without notice. Includes cash and cash equivalents and excludes forwards, futures, and swaps. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document are not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) requirements and are unaudited. Therefore, this information may differ from that information contained in the annual and semi-annual reports to shareholders filed with the ESC on Form N-C3. This information obes not constitute a recommendation to Duy or sell securities or other investments.

	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name		Local Market Value		Percent of Interest Matur
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Microsoft Corp. Apple, Inc.	MSFT US AAPL US	Common Stocks Common Stocks	Information Technology Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	1,262,792 801,434	169,163,616 158.619.817	169,163,616 158.619.817	3.21% 3.01%
06/28/19	Calamos Market Neutral Income Fund	Amazon.com, Inc.	AMZN US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	70,633	133,752,768	133,752,768	2.54%
06/28/19	Calamos Market Neutral Income Fund	Facebook, Inc Class A	FB US	Common Stocks	Communication Services	United States Of America (The)	US Dollar	480,296	92,697,128	92,697,128	1.76%
06/28/19	Calamos Market Neutral Income Fund	Morgan Stanley Institutional Liquidity Funds - Government Portfolio, 2.330%		Short Term Investments	Other	United States Of America (The)	US Dollar	92,004,336	92,004,336	92,004,336	1.74%
06/28/19	Calamos Market Neutral Income Fund	Fidelity Prime Money Market Fund - Institutional Class, 2.510%	FIPXX US	Short Term Investments	Other	United States Of America (The)	US Dollar	91,652,281	91,688,942	91,688,942	1.74%
06/28/19	Calamos Market Neutral Income Fund	JPMorgan Chase & Company	JPM US	Common Stocks	Financials	United States Of America (The)	US Dollar	608,336	68,011,965	68,011,965	1.29%
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Berkshire Hathaway, Inc Class B Johnson & Johnson	BRK/B US JNJ US	Common Stocks Common Stocks	Financials Health Care	United States Of America (The) United States Of America (The)	US Dollar US Dollar	302,782 437,139	64,544,039 60.884.720	64,544,039 60.884.720	1.22% 1.15%
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Visa, Inc Class A	V US	Common Stocks	Information Technology	United States Of America (The)	US Dollar US Dollar	437,139 334,416	58,037,897	58.037.897	1.10%
06/28/19	Calamos Market Neutral Income Fund	Bank of America Corp.	RACUS	Common Stocks	Financials	United States Of America (The)	US Dollar	1.861.743	53.990.547	53,990,547	1.10%
06/28/19	Calamos Market Neutral Income Fund	Alphabet, Inc Class C	GOOG US	Common Stocks	Communication Services	United States Of America (The)	US Dollar	49.501	53,506,126	53,506,126	1.01%
06/28/19	Calamos Market Neutral Income Fund	Alphabet, Inc Class A	GOOGL US	Common Stocks	Communication Services	United States Of America (The)	US Dollar	47,823	51,782,744	51,782,744	0.98%
06/28/19	Calamos Market Neutral Income Fund	SPDR S&P 500 ETF Trust	SPY US	Exchange-Traded Funds	Other	United States Of America (The)	US Dollar	171,000	50,103,000	50,103,000	0.95%
06/28/19	Calamos Market Neutral Income Fund	Cisco Systems, Inc.	CSCO US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	910,174	49,813,823	49,813,823	0.94%
06/28/19	Calamos Market Neutral Income Fund	UnitedHealth Group, Inc.	UNH US	Common Stocks	Health Care	United States Of America (The)	US Dollar	195,448	47,691,266	47,691,266	0.90%
06/28/19	Calamos Market Neutral Income Fund	Exxon Mobil Corp. Procter & Gamble Company	XOM US PG US	Common Stocks	Energy Consumer Stanles	United States Of America (The)	US Dollar US Dollar	601,264 412 934	46,074,860 45,278,213	46,074,860 45,278,213	0.87%
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Procter & Gamble Company Walt Disney Company	PG US DIS US	Common Stocks Common Stocks	Consumer Staples Communication Services	United States Of America (The) United States Of America (The)	US Dollar US Dollar	412,934 311,497	45,278,213 43,497,441	45,278,213 43,497,441	0.86%
06/28/19	Calamos Market Neutral Income Fund	Chevron Corp.	CVX US	Common Stocks	Energy	United States Of America (The)	US Dollar	346,899	43,168,112	43,168,112	0.82%
06/28/19	Calamos Market Neutral Income Fund	Home Depot, Inc.	HD US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	203,533	42,328,758	42,328,758	0.80%
06/28/19	Calamos Market Neutral Income Fund	Verizon Communications, Inc.	VZ US	Common Stocks	Communication Services	United States Of America (The)	US Dollar	709,674	40,543,676	40,543,676	0.77%
06/28/19	Calamos Market Neutral Income Fund	AT&T, Inc.	T US	Common Stocks	Communication Services	United States Of America (The)	US Dollar	1,206,387	40,426,028	40,426,028	0.77%
06/28/19	Calamos Market Neutral Income Fund	Pfizer, Inc.	PFE US	Common Stocks	Health Care	United States Of America (The)	US Dollar	923,315	39,998,006	39,998,006	0.76%
06/28/19	Calamos Market Neutral Income Fund	MasterCard, Inc Class A	MA US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	149,500	39,547,235	39,547,235	0.75%
06/28/19	Calamos Market Neutral Income Fund	Merck & Company, Inc.	MRK US MDT US	Common Stocks	Health Care	United States Of America (The)	US Dollar	438,667	36,782,228	36,782,228	0.70%
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Medtronic, PLC McDonald's Corp.	MDT US MCD US	Common Stocks Common Stocks	Health Care Consumer Discretionary	Ireland United States Of America (The)	US Dollar US Dollar	356,652 164,732	34,734,338 34,208,247	34,734,338 34,208,247	0.66% 0.65%
06/28/19	Calamos Market Neutral Income Fund	Comcast Corp Class A	CMCSA US	Common Stocks	Communication Services	United States Of America (The)	US Dollar	797.460	33.716.609	33,716,609	0.64%
06/28/19	Calamos Market Neutral Income Fund	Walmart, Inc.	WMT US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	303,942	33,582,552	33,582,552	0.64%
06/28/19	Calamos Market Neutral Income Fund	Boeing Company	BA US	Common Stocks	Industrials	United States Of America (The)	US Dollar	89,294	32,503,909	32,503,909	0.62%
06/28/19	Calamos Market Neutral Income Fund	Intel Corp.	INTC US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	671,166	32,128,716	32,128,716	0.61%
06/28/19	Calamos Market Neutral Income Fund	Coca-Cola Company	KO US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	612,509	31,188,958	31,188,958	0.59%
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	PepsiCo, Inc. Wells Fargo & Company	PEP US WFC US	Common Stocks	Consumer Staples Financials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	231,186 607.826	30,315,420 28,762,326	30,315,420 28.762.326	0.57% 0.55%
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Wells Fargo & Company Philip Morris International Inc	WFC US PM US	Common Stocks	Financials Consumer Stanles	United States Of America (The)	US Dollar US Dollar	607,826 342.956	28,762,326	28,762,326	0.55%
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Philip Morris International, Inc. Netflix, Inc.	PM US NFLX US	Common Stocks Common Stocks	Consumer Staples Communication Services	United States Of America (The) United States Of America (The)	US Dollar US Dollar	342,956 70,247	26,932,335 25,803,128	26,932,335 25,803,128	0.51%
06/28/19	Calamos Market Neutral Income Fund	Honeywell International, Inc.	HON US	Common Stocks	Industrials	United States Of America (The)	US Dollar	145,688	25,435,668	25,435,668	0.48%
06/28/19	Calamos Market Neutral Income Fund	Adobe, Inc.	ADBE US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	79,576	23,447,068	23,447,068	0.44%
06/28/19	Calamos Market Neutral Income Fund	Salesforce.com, Inc.	CRM US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	154,412	23,428,933	23,428,933	0.44%
06/28/19	Calamos Market Neutral Income Fund	Citigroup, Inc.	C US	Common Stocks	Financials	United States Of America (The)	US Dollar	319,510	22,375,285	22,375,285	0.42%
06/28/19	Calamos Market Neutral Income Fund	Union Pacific Corp.	UNP US	Common Stocks	Industrials	United States Of America (The)	US Dollar	129,777	21,946,588	21,946,588	0.42%
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Air Products & Chemicals, Inc. Capital One Financial Corp.	APD US COF US	Common Stocks	Materials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	96,042 237,364	21,741,028 21,538,409	21,741,028 21,538,409	0.41% 0.41%
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Goldman Sachs Group, Inc.	GS US	Common Stocks Common Stocks	Financials Financials	United States Of America (The)	US Dollar	237,364 99,444	21,538,409	21,538,409	0.41%
06/28/19	Calamos Market Neutral Income Fund	Abbott Laboratories	ABT US	Common Stocks	Health Care	United States Of America (The)	US Dollar	237,527	19,976,021	19,976,021	0.38%
06/28/19	Calamos Market Neutral Income Fund	NVIDIA Corp.	NVDA US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	120,835	19.844.732	19.844.732	0.38%
06/28/19	Calamos Market Neutral Income Fund	PayPal Holdings, Inc.	PYPL US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	173,150	19,818,749	19,818,749	0.38%
06/28/19	Calamos Market Neutral Income Fund	US Bancorp	USB US	Common Stocks	Financials	United States Of America (The)	US Dollar	370,061	19,391,196	19,391,196	0.37%
06/28/19	Calamos Market Neutral Income Fund	Edwards Lifesciences Corp.	EW US	Common Stocks	Health Care	United States Of America (The)	US Dollar	103,888	19,192,269	19,192,269	0.36%
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Caterpillar, Inc.	CAT US	Common Stocks	Industrials	United States Of America (The)	US Dollar US Dollar	140,819 220,270	19,192,222 18,491,667	19,192,222 18,491,667	0.36% 0.35%
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Nike, Inc Class B Accenture, PLC - Class A	NKE US ACN US	Common Stocks Common Stocks	Consumer Discretionary Information Technology	United States Of America (The) Ireland	US Dollar US Dollar	220,270 98,931	18,491,667 18,279,481	18,491,667 18,279,481	0.35%
06/28/19	Calamos Market Neutral Income Fund	Oracle Corp.	ORCLUS	Common Stocks	Information Technology	United States Of America (The)	US Dollar	317.129	18.066.839	18.066.839	0.34%
06/28/19	Calamos Market Neutral Income Fund	Celgene Corp.	CELG US	Common Stocks	Health Care	United States Of America (The)	US Dollar	194,749	18.002.598	18.002.598	0.34%
06/28/19	Calamos Market Neutral Income Fund	AbbVie, Inc.	ABBV US	Common Stocks	Health Care	United States Of America (The)	US Dollar	246,985	17,960,749	17,960,749	0.34%
06/28/19	Calamos Market Neutral Income Fund	CSX Corp.	CSX US	Common Stocks	Industrials	United States Of America (The)	US Dollar	231,595	17,918,505	17,918,505	0.34%
06/28/19	Calamos Market Neutral Income Fund	Applied Materials, Inc.	AMAT US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	397,462	17,850,018	17,850,018	0.34%
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	American International Group, Inc. Baxter International. Inc.	AIG US	Common Stocks	Financials Health Care	United States Of America (The) United States Of America (The)	US Dollar US Dollar	334,968 215.163	17,847,095 17.621.850	17,847,095 17.621.850	0.34%
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Baxter International, Inc. Mondelez International. Inc Class A	MDIZ US	Common Stocks	Health Care Consumer Stanles	United States Of America (The)	US Dollar US Dollar	215,163	17,621,850	17,621,850	0.33%
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Mondelez International, Inc Class A Starbucks Corp.	SBUX US	Common Stocks	Consumer Staples Consumer Discretionary	United States Of America (The)	US Dollar	204,317	17,266,434	17,266,434	0.32%
06/28/19	Calamos Market Neutral Income Fund	Northrop Grumman Corp.	NOC US	Common Stocks	Industrials	United States Of America (The)	US Dollar	52,929	17,101,889	17,101,889	0.32%
06/28/19	Calamos Market Neutral Income Fund	Lowe's Companies, Inc.	LOW US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	167,492	16,901,618	16,901,618	0.32%
06/28/19	Calamos Market Neutral Income Fund	Linde, PLC	LIN US	Common Stocks	Materials	United Kingdom	US Dollar	81,942	16,453,954	16,453,954	0.31%
06/28/19	Calamos Market Neutral Income Fund	Altria Group, Inc.	MO US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	342,480	16,216,428	16,216,428	0.31%
06/28/19	Calamos Market Neutral Income Fund	United Technologies Corp.	UTX US	Common Stocks	Industrials	United States Of America (The)	US Dollar	123,305	16,054,311	16,054,311	0.30%
06/28/19	Calamos Market Neutral Income Fund	3M Company	MMM US	Common Stocks	Industrials	United States Of America (The)	US Dollar	92,161	15,975,188	15,975,188	0.30%
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Alexion Pharmaceuticals, Inc. Gilead Sciences, Inc.	ALXN US GILD US	Common Stocks Common Stocks	Health Care Health Care	United States Of America (The) United States Of America (The)	US Dollar US Dollar	120,970 234,135	15,844,651 15,818,161	15,844,651 15,818,161	0.30%
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Gilead Sciences, Inc. Deere & Company	DE US	Common Stocks Common Stocks	Health Care Industrials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	234,135 94,717	15,818,161 15,695,554	15,818,161 15,695,554	0.30%
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	International Business Machines Corp.	IBM US	Common Stocks	Industrials Information Technology	United States Of America (The)	US Dollar US Dollar	110.749	15,695,554	15,695,554	0.30%
06/28/19	Calamos Market Neutral Income Fund	Eli Lilly and Company	LLY US	Common Stocks	Health Care	United States Of America (The)	US Dollar	137,630	15,248,028	15,248,028	0.29%
06/28/19	Calamos Market Neutral Income Fund	Automatic Data Processing, Inc.	ADP US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	92,132	15,232,184	15,232,184	0.29%
06/28/19	Calamos Market Neutral Income Fund	QUALCOMM, Inc.	QCOM US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	199,450	15,172,162	15,172,162	0.29%
06/28/19	Calamos Market Neutral Income Fund	ConocoPhillips	COP US	Common Stocks	Energy	United States Of America (The)	US Dollar	248,399	15,152,339	15,152,339	0.29%
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Thermo Fisher Scientific, Inc. Agilent Technologies, Inc.	TMO US A US	Common Stocks Common Stocks	Health Care Health Care	United States Of America (The) United States Of America (The)	US Dollar US Dollar	51,396 201.558	15,093,977 15.050.336	15,093,977 15.050.336	0.29% 0.29%
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Agilent Technologies, Inc. Broadcom. Inc.	A US AVGO US	Common Stocks Common Stocks	Health Care Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	201,558 51.746	15,050,336 14.895.604	15,050,336 14.895.604	0.29% 0.28%
06/28/19	Calamos Market Neutral Income Fund	General Electric Company	GE US	Common Stocks	Industrials	United States Of America (The)	US Dollar	1,414,998	14,857,479	14,857,479	0.28%
06/28/19	Calamos Market Neutral Income Fund	Duke Energy Corp.	DUK US	Common Stocks	Utilities	United States Of America (The)	US Dollar	165,068	14,565,600	14,565,600	0.28%
06/28/19	Calamos Market Neutral Income Fund	Raytheon Company	RTN US	Common Stocks	Industrials	United States Of America (The)	US Dollar	83,618	14,539,498	14,539,498	0.28%
06/28/19	Calamos Market Neutral Income Fund	Costco Wholesale Corp.	COST US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	54,821	14,486,997	14,486,997	0.27%
06/28/19	Calamos Market Neutral Income Fund	Humana, Inc.	HUM US XI NX LIS	Common Stocks	Health Care Information Technology	United States Of America (The)	US Dollar US Dollar	54,557	14,473,972	14,473,972 14 393 905	0.27%
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Xilinx, Inc.	XLNX US NEE US	Common Stocks Common Stocks		United States Of America (The) United States Of America (The)	US Dollar US Dollar	122,065 68.199	14,393,905 13.971.247	14,393,905 13.971.247	0.27%
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	NextEra Energy, Inc. TJX Companies, Inc.	NEE US TJX US	Common Stocks Common Stocks	Utilities Consumer Discretionary	United States Of America (The) United States Of America (The)	US Dollar US Dollar	68,199 262,975	13,971,247 13,906,118	13,971,247 13,906,118	0.26%
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Intuitive Surgical, Inc.	ISRG US	Common Stocks	Health Care	United States Of America (The)	US Dollar	252,975	13,596,861	13,596,861	0.26%
06/28/19	Calamos Market Neutral Income Fund	American Tower Corp.	AMT US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	64,271	13,140,206	13,140,206	0.25%
06/28/19	Calamos Market Neutral Income Fund	Pioneer Natural Resources Company	PXD US	Common Stocks	Energy	United States Of America (The)	US Dollar	85,187	13,106,872	13,106,872	0.25%
	Calamos Market Neutral Income Fund	American Express Company	AXP US	Common Stocks	Financials	United States Of America (The)	US Dollar	105,861	13,067,482	13,067,482	0.25%
06/28/19	Calamos Market Neutral Income Fund	Charter Communications, Inc Class A	CHTR US	Common Stocks	Communication Services	United States Of America (The)	US Dollar	32,326	12,774,589	12,774,589	0.24%
06/28/19	Calamos Market Neutral Income Fund	Schlumberger, Ltd.	SLB US	Common Stocks	Energy	United States Of America (The)	US Dollar	321,111	12,760,951	12,760,951	0.24%
06/28/19 06/28/19		Marsh & McLennan Companies, Inc.	MMC US	Common Stocks Common Stocks	Financials	United States Of America (The)	US Dollar US Dollar	126,593 87,417	12,627,652	12,627,652	0.24%
06/28/19 06/28/19 06/28/19	Calamos Market Neutral Income Fund		DHR US AMD US		Health Care	United States Of America (The) United States Of America (The)	US Dollar US Dollar	87,417 409.522	12,493,638	12,493,638 12.437.183	0.24%
06/28/19 06/28/19 06/28/19 06/28/19	Calamos Market Neutral Income Fund	Danaher Corp.		Common Stocks	Information Technology Industrials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	409,522 186.305	12,437,183 12.430.270	12,437,183 12.430.270	0.24%
06/28/19 06/28/19 06/28/19 06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Advanced Micro Devices, Inc.									
06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Advanced Micro Devices, Inc. Emerson Electric Company	EMR US	Common Stocks		United States Of America (The)	US Dollar		12 381 571		
06/28/19 06/28/19 06/28/19 06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Advanced Micro Devices, Inc. Emerson Electric Company Texas Instruments, Inc.		Common Stocks Common Stocks Common Stocks	Information Technology Health Care	United States Of America (The) United States Of America (The)	US Dollar US Dollar	107,891 66,791	12 381 571	12,381,571 12,382,45	0.23% 0.23%
06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Advanced Micro Devices, Inc. Emerson Electric Company	EMR US TXN US	Common Stocks	Information Technology	United States Of America (The) United States Of America (The) United States Of America (The)	US Dollar US Dollar US Dollar	107,891		12,381,571	0.23%
06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Advanced Micro Devices, Inc. Emerson Electric Company Texas Instruments, Inc. Amgen, Inc.	EMR US TXN US AMGN US	Common Stocks Common Stocks	Information Technology Health Care	United States Of America (The)	US Dollar	107,891 66,791	12,381,571 12,308,245	12,381,571 12,308,245	0.23% 0.23%
06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19	Calams Market Neutral Income Fund	Advanced Micro Devices, Inc. Emerson Electric Company Teas Instruments, Inc. Amgren, Inc. Core Global Markets, Inc. Lockheed Marrin Corp. Instul. Inc. Linc.	EMR US TXN US AMGN US CBOG US LMT US INTU US	Common Stocks Common Stocks Common Stocks Common Stocks Common Stocks	Information Technology Health Care Financials Industrials Information Technology	United States Of America (The) United States Of America (The) United States Of America (The) United States Of America (The)	US Dollar US Dollar US Dollar US Dollar	107,891 66,791 117,822 33,478 46,388	12,381,571 12,308,245 12,209,894 12,170,592 12,122,576	12,381,571 12,308,245 12,209,894 12,170,592 12,122,576	0.23% 0.23% 0.23% 0.23% 0.23%
06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19	calamos Martes Neutral income Fund Calamos Martes Neutral income Fund	Advanced Micro Devices, Inc. Emerson Bertir Company Tesas Instruments, Inc. Amgen, Inc. Choe Global Markets, Inc. Cobeed Martin Corp. Intuit, Inc. Waste Management, Inc.	EMR US TXN US AMGN US CBOE US LMT US INTU US WM US	Common Stocks Common Stocks Common Stocks Common Stocks Common Stocks Common Stocks	Information Technology Health Care Financials Industrials Information Technology Industrials	United States Of America (The) United States Of America (The) United States Of America (The) United States Of America (The) United States Of America (The)	US Dollar US Dollar US Dollar US Dollar US Dollar	107,891 66,791 117,822 33,478 46,388 103,910	12,381,571 12,308,245 12,209,894 12,170,592 12,122,576 11,988,097	12,381,571 12,308,245 12,209,894 12,170,592 12,122,576 11,988,097	0.23% 0.23% 0.23% 0.23% 0.23% 0.23%
06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19	Calams Market Neutral Income Fund	Advanced Micro Devices, Inc. Emerson Electric Company Teas Instruments, Inc. Amgren, Inc. Core Global Markets, Inc. Lockheed Marrin Corp. Instul. Inc. Linc.	EMR US TXN US AMGN US CBOG US LMT US INTU US	Common Stocks Common Stocks Common Stocks Common Stocks Common Stocks	Information Technology Health Care Financials Industrials Information Technology	United States Of America (The) United States Of America (The) United States Of America (The) United States Of America (The)	US Dollar US Dollar US Dollar US Dollar	107,891 66,791 117,822 33,478 46,388	12,381,571 12,308,245 12,209,894 12,170,592 12,122,576	12,381,571 12,308,245 12,209,894 12,170,592 12,122,576	0.23% 0.23% 0.23% 0.23% 0.23%

The portfolio data is "as of" the data indicated and may not represent current or future portfolio composition. Portfolio holdings are subject to change daily without notice. Includes cash and cash equivalents and excludes forwards, futures, and swaps. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document are not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) requirements and are unaudited. Therefore, this information may differ from that information contained in the annual and semi-annual reports to shareholders filed with the ESC on Form N-C3. This information obes not constitute a recommendation to Duy 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 1			Percent of Interest	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Micron Technology, Inc. Sherwin-Williams Company	MU US SHW US	Common Stocks Common Stocks	Information Technology Materials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	303,663 25,458	11,718,355 11,667,147	11,718,355 11,667,147	0.22% 0.22%	
06/28/19	Calamos Market Neutral Income Fund	United Parcel Service, Inc Class B	UPS US	Common Stocks	Industrials	United States Of America (The)	US Dollar US Dollar	25,458 111.213	11,667,147	11,667,147	0.22%	
06/28/19	Calamos Market Neutral Income Fund	American Electric Power Company, Inc.	AEP US	Common Stocks	Utilities	United States Of America (The)	US Dollar	130,003	11,441,564	11,441,564	0.22%	
06/28/19	Calamos Market Neutral Income Fund	Chubb, Ltd.	CB US	Common Stocks	Financials	Switzerland	US Dollar	76,464	11,262,383	11,262,383	0.21%	
06/28/19	Calamos Market Neutral Income Fund	Simon Property Group, Inc.	SPG US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	70,141	11,205,726	11,205,726	0.21%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	CVS Health Corp. Kimberly-Clark Corp.	CVS US KMB US	Common Stocks Common Stocks	Health Care Consumer Staples	United States Of America (The) United States Of America (The)	US Dollar US Dollar	203,305 82,940	11,078,089 11,054,243	11,078,089 11,054,243	0.21% 0.21%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Bristol-Myers Squibb Company	BMYUS	Common Stocks	Health Care	United States Of America (The)	US Dollar US Dollar	242,382	10,992,024	10.992.024	0.21%	
06/28/19	Calamos Market Neutral Income Fund	Target Corp.	TGT US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	126,360	10,944,040	10,944,040	0.21%	
06/28/19	Calamos Market Neutral Income Fund	S&P Global, Inc.	SPGLUS	Common Stocks	Financials	United States Of America (The)	US Dollar	47,680	10,861,027	10,861,027	0.21%	
06/28/19	Calamos Market Neutral Income Fund	Royal Caribbean Cruises, Ltd.	RCL US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	87,670	10,626,481	10,626,481	0.20%	
06/28/19	Calamos Market Neutral Income Fund	PNC Financial Services Group, Inc.	PNC US	Common Stocks	Financials	United States Of America (The)	US Dollar	75,112	10,311,375	10,311,375	0.20%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Laboratory Corp. of America Holdings Southern Company	LH US SO US	Common Stocks Common Stocks	Health Care Utilities	United States Of America (The) United States Of America (The)	US Dollar US Dollar	59,049 183,726	10,209,572 10,156,373	10,209,572 10,156,373	0.19% 0.19%	
06/28/19	Calamos Market Neutral Income Fund	Zions Bancorporation, N.A.	ZION US	Common Stocks	Financials	United States Of America (The)	US Dollar	220,314	10,130,038	10.130.038	0.19%	
06/28/19	Calamos Market Neutral Income Fund	Fisery, Inc.	FISV US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	108,838	9,921,672	9,921,672	0.19%	
06/28/19	Calamos Market Neutral Income Fund	Colgate-Palmolive Company	CLUS	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	138,039	9,893,255	9,893,255	0.19%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Kinder Morgan, Inc. Dollar General Corp.	KMI US DG US	Common Stocks Common Stocks	Energy Consumer Discretionary	United States Of America (The) United States Of America (The)	US Dollar US Dollar	472,432 72.877	9,864,380 9.850.055	9,864,380 9.850.055	0.19% 0.19%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Dollar General Corp. Stanley Black & Decker, Inc.	DG US SWK US	Common Stocks Common Stocks	Consumer Discretionary Industrials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	72,877 67.975	9,850,055	9,850,055	0.19%	
06/28/19	Calamos Market Neutral Income Fund	Marathon Petroleum Corp.	MPC US	Common Stocks	Energy	United States Of America (The)	US Dollar US Dollar	174,965	9,829,865	9,829,865	0.19%	
06/28/19	Calamos Market Neutral Income Fund	E*TRADE Financial Corp.	ETFCUS	Common Stocks	Financials	United States Of America (The)	US Dollar	213,397	9,517,506	9,517,506	0.18%	
06/28/19	Calamos Market Neutral Income Fund	Allergan, PLC	AGN US	Common Stocks	Health Care	United States Of America (The)	US Dollar	56,687	9,491,104	9,491,104	0.18%	
06/28/19	Calamos Market Neutral Income Fund	Illumina, Inc.	ILMN US	Common Stocks	Health Care	United States Of America (The)	US Dollar	25,646	9,441,575	9,441,575	0.18%	
06/28/19	Calamos Market Neutral Income Fund	Allstate Corp.	ALL US	Common Stocks	Financials	United States Of America (The)	US Dollar	91,612	9,316,024	9,316,024	0.18%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Dominion Energy, Inc. Travelers Companies, Inc.	D US TRV US	Common Stocks Common Stocks	Utilities Financials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	119,450 61,225	9,235,874 9,154,362	9,235,874 9,154,362	0.18% 0.17%	
06/28/19	Calamos Market Neutral Income Fund	WellCare Health Plans, Inc.	WCG US	Common Stocks	Health Care	United States Of America (The)	US Dollar	31,999	9,121,955	9,121,955	0.17%	
06/28/19	Calamos Market Neutral Income Fund	Teleflex, Inc.	TFX US	Common Stocks	Health Care	United States Of America (The)	US Dollar	27,433	9,084,438	9,084,438	0.17%	
06/28/19	Calamos Market Neutral Income Fund	Aptiv, PLC	APTV US	Common Stocks	Consumer Discretionary	Ireland	US Dollar	111,535	9,015,374	9,015,374	0.17%	
06/28/19	Calamos Market Neutral Income Fund	Expedia Group, Inc.	EXPE US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	67,157	8,933,896	8,933,896	0.17%	
06/28/19	Calamos Market Neutral Income Fund	Welltower, Inc.	WELL US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	108,798	8,870,301	8,870,301	0.17%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Consolidated Edison, Inc. Illinois Tool Works, Inc.	ED US ITW US	Common Stocks Common Stocks	Utilities Industrials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	101,058 58,418	8,860,765 8,810,019	8,860,765 8,810,019	0.17% 0.17%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Illinois Tool Works, Inc. Xcel Energy, Inc.	TTW US XEL US	Common Stocks Common Stocks	Industrials Utilities	United States Of America (The) United States Of America (The)	US Dollar US Dollar	58,418 147.054	8,810,019 8.748.242	8,810,019 8,748,242	0.17%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	AvalonBay Communities, Inc.	AVB US	Common Stocks	Real Estate	United States Of America (The) United States Of America (The)	US Dollar	42,851	8,706,466	8,748,242 8,706,466	0.17%	
06/28/19	Calamos Market Neutral Income Fund	Ball Corp.	BLL US	Common Stocks	Materials	United States Of America (The)	US Dollar	124,266	8,697,377	8,697,377	0.16%	
06/28/19	Calamos Market Neutral Income Fund	Lam Research Corp.	LRCX US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	46,002	8,641,016	8,641,016	0.16%	
06/28/19	Calamos Market Neutral Income Fund	Ross Stores, Inc.	ROST US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	84,125	8,338,470	8,338,470	0.16%	
06/28/19	Calamos Market Neutral Income Fund	BlackRock, Inc.	BLK US	Common Stocks	Financials	United States Of America (The)	US Dollar	17,737	8,323,974	8,323,974	0.16%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	L3Harris Technologies, Inc. Stryker Corp.	LHX US SYK US	Common Stocks Common Stocks	INDUSTRIALS Health Care	United States Of America (The) United States Of America (The)	US Dollar US Dollar	43,984 40,436	8,318,694 8,312,833	8,318,694 8,312,833	0.16% 0.16%	
06/28/19	Calamos Market Neutral Income Fund	First Republic Rank	FRC US	Common Stocks	Financials	United States Of America (The)	US Dollar	84.935	8 293 903	8 293 903	0.16%	
06/28/19	Calamos Market Neutral Income Fund	MGM Resorts International	MGM US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	289,249	8,263,844	8,263,844	0.16%	
06/28/19	Calamos Market Neutral Income Fund	Sysco Corp.	SYY US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	115,176	8,145,247	8,145,247	0.15%	
06/28/19	Calamos Market Neutral Income Fund	Biogen, Inc.	BIIB US	Common Stocks	Health Care	United States Of America (The)	US Dollar	34,764	8,130,257	8,130,257	0.15%	
06/28/19	Calamos Market Neutral Income Fund	Verisk Analytics, Inc.	VRSK US	Common Stocks	Industrials	United States Of America (The)	US Dollar	54,386	7,965,374	7,965,374	0.15%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	General Mills, Inc. Red Hat, Inc.	GIS US RHT US	Common Stocks Common Stocks	Consumer Staples Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	150,982 42,131	7,929,575 7,910,517	7,929,575 7,910,517	0.15% 0.15%	
06/28/19	Calamos Market Neutral Income Fund	PPG Industries, Inc.	PPG US	Common Stocks	Materials	United States Of America (The)	US Dollar	67,454	7,872,556	7,872,556	0.15%	
06/28/19	Calamos Market Neutral Income Fund	Becton Dickinson and Company	BDX US	Common Stocks	Health Care	United States Of America (The)	US Dollar	30.948	7,799,205	7,799,205	0.15%	
06/28/19	Calamos Market Neutral Income Fund	VF Corp.	VFC US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	88,761	7,753,273	7,753,273	0.15%	
06/28/19	Calamos Market Neutral Income Fund	Crown Castle International Corp.	CCI US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	59,378	7,739,922	7,739,922	0.15%	
06/28/19	Calamos Market Neutral Income Fund	Concho Resources, Inc.	CXO US	Common Stocks	Energy	United States Of America (The)	US Dollar	74,865	7,724,571	7,724,571	0.15%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Halliburton Company Dow, Inc.	HAL US DOW US	Common Stocks Common Stocks	Energy	United States Of America (The) United States Of America (The)	US Dollar US Dollar	339,381	7,717,524 7,697,981	7,717,524 7,697,981	0.15% 0.15%	
06/28/19	Calamos Market Neutral Income Fund	Walgreens Boots Alliance, Inc.	WRA US	Common Stocks	Materials Consumer Staples	United States Of America (The)	US Dollar	156,114 140.063	7,697,981	7,697,981	0.15%	
06/28/19	Calamos Market Neutral Income Fund	Entergy Corp.	ETR US	Common Stocks	Utilities	United States Of America (The)	US Dollar	73,894	7,605,909	7,605,909	0.14%	
06/28/19	Calamos Market Neutral Income Fund	Autodesk, Inc.	ADSK US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	46,683	7,604,661	7,604,661	0.14%	
06/28/19	Calamos Market Neutral Income Fund	Cognizant Technology Solutions Corp Class A	CTSH US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	119,807	7,594,566	7,594,566	0.14%	
06/28/19	Calamos Market Neutral Income Fund	Quanta Services, Inc.	PWR US	Common Stocks	Industrials	United States Of America (The)	US Dollar	198,335	7,574,414	7,574,414	0.14%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Public Service Enterprise Group, Inc. Bank of New York Mellon Corp.	PEG US BK US	Common Stocks Common Stocks	Utilities Financials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	128,526 170,954	7,559,899 7,547,619	7,559,899 7,547,619	0.14% 0.14%	
06/28/19	Calamos Market Neutral Income Fund	General Dynamics Corp.	GD US	Common Stocks	Industrials	United States Of America (The)	US Dollar US Dollar	40.948	7,547,619	7,547,619	0.14%	
06/28/19	Calamos Market Neutral Income Fund	O'Reilly Automotive. Inc.	ORLYUS	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	20.034	7.398.957	7,398,957	0.14%	
06/28/19	Calamos Market Neutral Income Fund	Norfolk Southern Corp.	NSC US	Common Stocks	Industrials	United States Of America (The)	US Dollar	36,749	7,325,178	7,325,178	0.14%	
06/28/19	Calamos Market Neutral Income Fund	Assurant, Inc.	AIZ US	Common Stocks	Financials	United States Of America (The)	US Dollar	68,855	7,324,795	7,324,795	0.14%	
06/28/19	Calamos Market Neutral Income Fund	Realty Income Corp.	O US	Common Stocks	Real Estate	United States Of America (The)	US Dollar US Dollar	106,014 30,578	7,311,786 7.282.762	7,311,786 7,282,762	0.14%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Public Storage	PSA US CI US	Common Stocks Common Stocks	Real Estate	United States Of America (The) United States Of America (The)	US Dollar US Dollar	30,578 46,025	7,282,762 7,251,239	7,282,762 7,251,239	0.14% 0.14%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Cigna Corp. Arthur J. Gallagher & Company	AJG US	Common Stocks Common Stocks	Health Care Financials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	46,025 81.894	7,251,239 7.173.095	7,251,239 7.173.095	0.14%	
06/28/19	Calamos Market Neutral Income Fund	FirstEnergy Corp.	FE US	Common Stocks	Utilities	United States Of America (The)	US Dollar	167,273	7,160,957	7,160,957	0.14%	
06/28/19	Calamos Market Neutral Income Fund	CME Group, Inc.	CME US	Common Stocks	Financials	United States Of America (The)	US Dollar	36,889	7,160,524	7,160,524	0.14%	
06/28/19	Calamos Market Neutral Income Fund	BB&T Corp.	BBT US	Common Stocks	Financials	United States Of America (The)	US Dollar	145,358	7,141,439	7,141,439	0.14%	
06/28/19	Calamos Market Neutral Income Fund	Paychex, Inc.	PAYX US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	86,470	7,115,616	7,115,616	0.13%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Prologis, Inc. CMS Energy Corp.	PLD US CMS US	Common Stocks Common Stocks	Real Estate Utilities	United States Of America (The) United States Of America (The)	US Dollar US Dollar	87,276 120,700	6,990,808 6,989,737	6,990,808 6,989,737	0.13% 0.13%	
06/28/19	Calamos Market Neutral Income Fund	PACCAR. Inc.	PCAR US	Common Stocks	Industrials	United States Of America (The)	US Dollar US Dollar	97.001	6,989,737	6,989,737	0.13%	
06/28/19	Calamos Market Neutral Income Fund	MetLife, Inc.	MET US	Common Stocks	Financials	United States Of America (The)	US Dollar	137,930	6,850,983	6,850,983	0.13%	
06/28/19	Calamos Market Neutral Income Fund	Amphenol Corp Class A	APH US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	70,818	6,794,279	6,794,279	0.13%	
06/28/19	Calamos Market Neutral Income Fund	General Motors Company	GM US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	176,257	6,791,182	6,791,182	0.13%	
06/28/19	Calamos Market Neutral Income Fund	Ford Motor Company	F US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	661,679	6,768,976	6,768,976	0.13%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Vertex Pharmaceuticals, Inc.	VRTX US EBAY US	Common Stocks Common Stocks	Health Care	United States Of America (The) United States Of America (The)	US Dollar US Dollar	36,872	6,761,587	6,761,587	0.13% 0.13%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	eBay, Inc. Hess Corp.	EBAY US HES US	Common Stocks Common Stocks	Consumer Discretionary	United States Of America (The) United States Of America (The)	US Dollar US Dollar	170,366 105.704	6,729,457 6,719,603	6,729,457 6,719,603	0.13%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Hess Corp. Williams Companies. Inc.	HES US WMB US	Common Stocks Common Stocks	Energy Energy	United States Of America (The) United States Of America (The)	US Dollar US Dollar	105,704 238.370	6,719,603	6,719,603	0.13%	
06/28/19	Calamos Market Neutral Income Fund	Johnson Controls International, PLC	JCI US	Common Stocks	Industrials	United States Of America (The)	US Dollar	160,398	6,626,041	6,626,041	0.13%	
06/28/19	Calamos Market Neutral Income Fund	Alexandria Real Estate Equities, Inc.	ARE US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	46,579	6,571,831	6,571,831	0.12%	
06/28/19	Calamos Market Neutral Income Fund	Church & Dwight Company, Inc.	CHD US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	89,527	6,540,843	6,540,843	0.12%	
06/28/19	Calamos Market Neutral Income Fund	Mid-America Apartment Communities, Inc.	MAA US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	55,532	6,539,448	6,539,448	0.12%	
06/28/19	Calamos Market Neutral Income Fund	ONEOK, Inc.	OKE US	Common Stocks	Energy Information Technology	United States Of America (The)	US Dollar US Dollar	94,705 40.458	6,516,651 6,511,311	6,516,651 6,511,311	0.12%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Gartner, Inc. Occidental Petroleum Corp.	OXY US	Common Stocks Common Stocks	Information Technology Energy	United States Of America (The) United States Of America (The)	US Dollar US Dollar	40,458 128,219	6,511,311 6,446,851	6,511,311 6,446,851	0.12% 0.12%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Occidental Petroleum Corp. Aflac, Inc.	AFL US	Common Stocks Common Stocks	Energy Financials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	128,219 117,427	6,446,851	6,446,851	0.12%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Xylem, Inc.	XYL US	Common Stocks	Industrials	United States Of America (The)	US Dollar	76,512	6,399,464	6,399,464	0.12%	
	Calamos Market Neutral Income Fund	Zoetis, Inc.	ZTS US	Common Stocks	Health Care	United States Of America (The)	US Dollar US Dollar	76,512 56.375	6,397,464	6,399,464	0.12%	
06/28/19	Calamos Market Neutral Income Fund	D.R. Horton, Inc.	DHI US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	147,999	6,383,197	6,383,197	0.12%	
06/28/19 06/28/19		EOG Resources, Inc.	EOG US	Common Stocks	Energy	United States Of America (The)	US Dollar	68,262	6,359,288	6,359,288	0.12%	
06/28/19 06/28/19 06/28/19	Calamos Market Neutral Income Fund				Health Care	United States Of America (The)	US Dollar	46.507	6.286.351			
06/28/19 06/28/19 06/28/19 06/28/19	Calamos Market Neutral Income Fund	HCA Healthcare, Inc.	HCA US	Common Stocks						6,286,351	0.12%	
06/28/19 06/28/19 06/28/19 06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Discover Financial Services	DFS US	Common Stocks	Financials	United States Of America (The)	US Dollar	80,980	6,283,238	6,283,238	0.12%	
06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Discover Financial Services Phillips 66	DFS US PSX US	Common Stocks Common Stocks	Financials Energy	United States Of America (The) United States Of America (The)	US Dollar US Dollar	80,980 66,471	6,283,238 6,217,697	6,283,238 6,217,697	0.12% 0.12%	
06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Discover Financial Services Phillips 66 Equinix, Inc.	DFS US PSX US EQIX US	Common Stocks Common Stocks Common Stocks	Financials Energy Real Estate	United States Of America (The) United States Of America (The) United States Of America (The)	US Dollar US Dollar US Dollar	80,980 66,471 12,313	6,283,238 6,217,697 6,209,323	6,283,238 6,217,697 6,209,323	0.12% 0.12% 0.12%	
06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Discover Financial Services Phillips 66	DFS US PSX US	Common Stocks Common Stocks	Financials Energy	United States Of America (The) United States Of America (The)	US Dollar US Dollar	80,980 66,471	6,283,238 6,217,697	6,283,238 6,217,697	0.12% 0.12%	

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Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value	Local Market Value	Base Market Value	Percent of Investments	Interest Maturity Date
06/28/19	Calamos Market Neutral Income Fund	SunTrust Banks, Inc.	STI US	Common Stocks	Financials	United States Of America (The) United States Of America (The)	US Dollar	95,269 111,282	5,987,657 5,961,377	5,987,657 5.961.377	0.11%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Kellogg Company Kraft Heinz Company	K US KHC US	Common Stocks Common Stocks	Consumer Staples Consumer Staples	United States Of America (The)	US Dollar US Dollar	111,282	5,951,377	5,961,377	0.11% 0.11%	
06/28/19	Calamos Market Neutral Income Fund	Mohawk Industries, Inc.	MHK US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	40,356	5,951,299	5,951,299	0.11%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Citrix Systems, Inc. Darden Restaurants. Inc.	CTXS US DRI US	Common Stocks Common Stocks	Information Technology Consumer Discretionary	United States Of America (The) United States Of America (The)	US Dollar US Dollar	60,430 48.718	5,930,600 5,930,442	5,930,600 5,930,442	0.11% 0.11%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Darden Restaurants, Inc. NiSource, Inc.	DRI US NI US	Common Stocks Common Stocks	Consumer Discretionary Utilities	United States Of America (The) United States Of America (The)	US Dollar US Dollar	48,718 204,738	5,930,442 5,896,454	5,930,442 5,896,454	0.11% 0.11%	
06/28/19	Calamos Market Neutral Income Fund	Eaton Corp., PLC	ETN US	Common Stocks	Industrials	United States Of America (The)	US Dollar	70,295	5,854,168	5,854,168	0.11%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Fortune Brands Home & Security, Inc.	FBHS US FDX US	Common Stocks Common Stocks	Industrials Industrials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	101,543 35,223	5,801,152	5,801,152	0.11%	
06/28/19	Calamos Market Neutral Income Fund	FedEx Corp. Regency Centers Corp.	REG US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	35,223 86,470	5,783,264 5,771,008	5,783,264 5,771.008	0.11% 0.11%	
06/28/19	Calamos Market Neutral Income Fund	McKesson Corp.	MCK US	Common Stocks	Health Care	United States Of America (The)	US Dollar	42,880	5,762,643	5,762,643	0.11%	
06/28/19	Calamos Market Neutral Income Fund	TE Connectivity, Ltd.	TEL US	Common Stocks	Information Technology	Switzerland	US Dollar	60,038	5,750,440	5,750,440	0.11%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Archer-Daniels-Midland Company Quest Diagnostics. Inc.	ADM US DGX US	Common Stocks Common Stocks	Consumer Staples Health Care	United States Of America (The) United States Of America (The)	US Dollar US Dollar	139,303 55.815	5,683,562 5.682,525	5,683,562 5.682,525	0.11% 0.11%	
06/28/19	Calamos Market Neutral Income Fund	Constellation Brands, Inc Class A	STZ US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	28,579	5,628,348	5,628,348	0.11%	
06/28/19	Calamos Market Neutral Income Fund	AES Corp.	AES US	Common Stocks	Utilities	United States Of America (The)	US Dollar	332,434	5,571,594	5,571,594	0.11%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Prudential Financial, Inc. Western Union Company	PRU US WU US	Common Stocks Common Stocks	Financials Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	54,927 277,844	5,547,627 5,526,317	5,547,627 5,526,317	0.11% 0.10%	
06/28/19	Calamos Market Neutral Income Fund	Jack Henry & Associates, Inc.	JKHY US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	41,125	5,507,460	5,507,460	0.10%	
06/28/19	Calamos Market Neutral Income Fund	Valero Energy Corp.	VLO US	Common Stocks	Energy	United States Of America (The)	US Dollar	64,309	5,505,493	5,505,493	0.10%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Monster Beverage Corp. Weyerhaeuser Company	MNST US WY US	Common Stocks Common Stocks	Consumer Staples Real Estate	United States Of America (The) United States Of America (The)	US Dollar US Dollar	86,184 207,786	5,501,125 5,473,083	5,501,125 5,473,083	0.10% 0.10%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Weyernaeuser Company Edison International	EIX US	Common Stocks	Utilities	United States Of America (The)	US Dollar	79,342	5,348,444	5,473,083	0.10%	
06/28/19	Calamos Market Neutral Income Fund	Allegion, PLC	ALLE US	Common Stocks	Industrials	Ireland	US Dollar	48,313	5,341,002	5,341,002	0.10%	
06/28/19	Calamos Market Neutral Income Fund	Federal Realty Investment Trust	FRT US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	41,369	5,326,672	5,326,672	0.10%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Exelon Corp. Activision Blizzard, Inc.	EXC US ATVI US	Common Stocks Common Stocks	Utilities Communication Services	United States Of America (The) United States Of America (The)	US Dollar US Dollar	111,082 112,332	5,325,271 5,302,070	5,325,271 5.302.070	0.10% 0.10%	
06/28/19	Calamos Market Neutral Income Fund	Apartment Investment & Management Company - Class A	AIV US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	104,832	5,254,180	5,254,180	0.10%	
06/28/19	Calamos Market Neutral Income Fund	Ulta Salon Cosmetics & Fragrance, Inc.	ULTA US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	15,088	5,233,876	5,233,876	0.10%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Charles Schwab Corp. Avery Dennison Corp.	SCHW US AVY US	Common Stocks Common Stocks	Financials Materials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	129,446 44,788	5,202,435 5,181,076	5,202,435 5,181,076	0.10%	
06/28/19	Calamos Market Neutral Income Fund	Zimmer Biomet Holdings, Inc.	ZBH US	Common Stocks	Health Care	United States Of America (The)	US Dollar	43,722	5,147,828	5,147,828	0.10%	
06/28/19	Calamos Market Neutral Income Fund	FLIR Systems, Inc.	FLIR US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	93,714	5,069,927	5,069,927	0.10%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Fox Corp Class A Freeport-McMoRan, Inc.	FOXA US FCX US	Common Stocks Common Stocks	Communication Services Materials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	137,806 427,771	5,049,212 4.966.421	5,049,212 4,966,421	0.10%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Freeport-McMoRan, Inc. HP. Inc.	HPQ US	Common Stocks Common Stocks	Materials Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	427,771 233.144	4,966,421 4.847.064	4,966,421 4.847.064	0.09%	
06/28/19	Calamos Market Neutral Income Fund	Morgan Stanley	MSUS	Common Stocks	Financials	United States Of America (The)	US Dollar	106,570	4,668,832	4,668,832	0.09%	
06/28/19	Calamos Market Neutral Income Fund	Corteva, Inc.	CTVA US	Common Stocks	Materials	United States Of America (The)	US Dollar	156,114	4,616,291	4,616,291	0.09%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Twitter, Inc. Carnival Corp.	TWTR US CCL US	Common Stocks Common Stocks	Communication Services Consumer Discretionary	United States Of America (The) United States Of America (The)	US Dollar US Dollar	131,774 95,227	4,598,913 4,432,817	4,598,913 4,432,817	0.09%	
06/28/19	Calamos Market Neutral Income Fund	Anadarko Petroleum Corp.	APC US	Common Stocks	Energy	United States Of America (The)	US Dollar	62,727	4,426,017	4,426,017	0.08%	
06/28/19	Calamos Market Neutral Income Fund	Kroger Company	KR US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	198,805	4,316,057	4,316,057	0.08%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Pentair, PLC State Street Corp.	PNR US STT US	Common Stocks Common Stocks	Industrials Financials	United Kingdom United States Of America (The)	US Dollar US Dollar	114,614 69,029	4,263,641 3,869,766	4,263,641 3,869,766	0.08% 0.07%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	State Street Corp. Leggett & Platt, Inc.	LEG US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	99,930	3,834,314	3,869,766	0.07%	
06/28/19	Calamos Market Neutral Income Fund	PVH Corp.	PVH US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	40,265	3,810,680	3,810,680	0.07%	
06/28/19	Calamos Market Neutral Income Fund	Affiliated Managers Group, Inc.	AMG US	Common Stocks	Financials	United States Of America (The)	US Dollar	39,515	3,640,912	3,640,912	0.07%	
06/28/19	Calamos Market Neutral Income Fund	S&P 500 Index Reseneron Pharmaceuticals, Inc.	SPXW 190731P028 REGNUS	OI Purchased Options Common Stocks	Other Health Care	United States Of America (The)	US Dollar US Dollar	250,000 11 337	3,600,000 3,548,481	3,600,000 3,548,481	0.07%	07/31/19
06/28/19	Calamos Market Neutral Income Fund	S&P 500 Index		201 Purchased Options	Other	United States Of America (The)	US Dollar	50,000	2,735,000	2,735,000	0.05%	12/31/19
06/28/19	Calamos Market Neutral Income Fund	S&P 500 Index		001 Purchased Options	Other	United States Of America (The)	US Dollar	100,000	2,680,000	2,680,000	0.05%	09/30/19
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Wabtec Corp. S&P 500 Index	WAB US	Common Stocks 201 Purchased Options	Industrials Other	United States Of America (The) United States Of America (The)	US Dollar US Dollar	23,524 100.000	1,688,082 1.650.000	1,688,082 1.650.000	0.03%	08/30/19
06/28/19	Calamos Market Neutral Income Fund	S&P 500 Index		501 Purchased Options	Other	United States Of America (The)	US Dollar	200,000	1,290,000	1,290,000	0.02%	07/31/19
06/28/19	Calamos Market Neutral Income Fund	Abbvie, Inc.		OC Purchased Options	Health Care	United States Of America (The)	US Dollar	250,000	1,162,500	1,162,500	0.02%	09/20/19
06/28/19	Calamos Market Neutral Income Fund	Apple, Inc.		00 Purchased Options	Information Technology	United States Of America (The)	US Dollar	100,000	1,027,500	1,027,500	0.02%	07/19/19
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	S&P 500 Index Netflix, Inc.		501 Purchased Options 00 Purchased Options	Other Communication Services	United States Of America (The) United States Of America (The)	US Dollar US Dollar	100,000 60,000	980,000 936.000	980,000 936.000	0.02% 0.02%	07/31/19 08/16/19
06/28/19	Calamos Market Neutral Income Fund	Micron Technology, Inc.	MU 200117C0004	00 Purchased Options	Information Technology	United States Of America (The)	US Dollar	120,000	552,000	552,000	0.01%	01/17/20
06/28/19	Calamos Market Neutral Income Fund	Wynn Resorts, Ltd.		25 Purchased Options	Consumer Discretionary	United States Of America (The)	US Dollar	50,000	466,250	466,250	0.01%	09/20/19
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Boeing Company S&P 500 Index	BA 191115C00395 SPXW 190731P025	00 Purchased Options	Industrials Other	United States Of America (The) United States Of America (The)	US Dollar US Dollar	35,000 200,000	413,875 365.000	413,875 365,000	0.01% 0.01%	11/15/19 07/31/19
06/28/19	Calamos Market Neutral Income Fund	NVIDIA Corp.		301 Purchased Options	Information Technology	United States Of America (The)	US Dollar	150,000	354,000	354,000	0.01%	09/20/19
06/28/19	Calamos Market Neutral Income Fund	Twitter, Inc.		401 Purchased Options	Communication Services	United States Of America (The)	US Dollar	260,000	335,400	335,400	0.01%	09/20/19
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	S&P 500 Index S&P 500 Index		00 Purchased Options 00 Purchased Options	Other Other	United States Of America (The) United States Of America (The)	US Dollar US Dollar	270,000 250,000	101,250 6,250	101,250 6,250	0.00%	07/03/19 06/28/19
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	S&P 500 Index S&P 500 Index		301 Purchased Options 301 Purchased Options	Other	United States Of America (The)	US Dollar US Dollar	100.000	2,500	2,500	0.00%	06/28/19
06/28/19	Calamos Market Neutral Income Fund	Walt Disney Company		Op-Equity	OPTIONS	United States Of America (The)	US Dollar	(70,000)	(18,550)	(18,550)	0.00%	07/19/19
06/28/19	Calamos Market Neutral Income Fund	Abbvie, Inc.	ABBV 190920P000		Health Care	United States Of America (The)	US Dollar	(100,000)	(46,000)	(46,000)	0.00%	09/20/19
06/28/19	Calamos Market Neutral Income Fund	Activision Blizzard, Inc.	ATVI 191115P0003		Communication Services Communication Services	United States Of America (The)	US Dollar US Dollar	(80,000)	(100,000)	(100,000)	0.00%	11/15/19
06/28/19	Calamos Market Neutral Income Fund	Twitter, Inc.	TWTR 190920P000		Communication Services	United States Of America (The)	US Dollar	(130,000)	(141,050)	(141,050)	0.00%	09/20/19
06/28/19	Calamos Market Neutral Income Fund	Twitter, Inc.	TWTR 190920C000		Communication Services	United States Of America (The)	US Dollar	(260,000)	(224,900)	(224,900)	0.00%	09/20/19
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	NVIDIA Corp. Wynn Resorts, Ltd.	NVDA 190920C002 WYNN 190920C003		Information Technology Consumer Discretionary	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(200,000)	(281,000)	(281,000)	-0.01% -0.01%	09/20/19 09/20/19
06/28/19	Calamos Market Neutral Income Fund	Boeing Company	BA 191115C00420	00 Written Options	Industrials	United States Of America (The)	US Dollar	(70,000)	(400,750)	(400,750)	-0.01%	11/15/19
06/28/19	Calamos Market Neutral Income Fund	NVIDIA Corp.	NVDA 190920P001	501 Written Options	Information Technology	United States Of America (The)	US Dollar	(50,000)	(508,750)	(508,750)	-0.01%	09/20/19
06/28/19	Calamos Market Neutral Income Fund	S&P 500 Index	SPXW 190830P025		Other	United States Of America (The)	US Dollar	(100,000)	(565,000)	(565,000)	-0.01%	08/30/19
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Micron Technology, Inc. Netflix, Inc.	MU 200117C0004 NFLX 190816C0039		Information Technology Communication Services	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(240,000)	(606,000) (700,500)	(606,000) (700,500)	-0.01% -0.01%	01/17/20 08/16/19
06/28/19	Calamos Market Neutral Income Fund	Apple, Inc.	AAPL 190719C0020		Information Technology	United States Of America (The)	US Dollar	(200,000)	(830,000)	(830,000)	-0.02%	07/19/19
06/28/19	Calamos Market Neutral Income Fund	Abbvie, Inc.	ABBV 190920C000		Health Care	United States Of America (The)	US Dollar	(250,000)	(831,250)	(831,250)	-0.02%	09/20/19
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	S&P 500 Index S&P 500 Index	SPXW 191231P025 SPXW 190930C029		Other Other	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(50,000) (50,000)	(1,430,000) (5,517,500)	(1,430,000) (5,517,500)	-0.03% -0.10%	12/31/19 09/30/19
06/28/19	Calamos Market Neutral Income Fund	S&P 500 Index	SPXW 191231C030		Other	United States Of America (The)	US Dollar	(75,000)	(6,525,000)	(6,525,000)	-0.12%	12/31/19
06/28/19	Calamos Market Neutral Income Fund	S&P 500 Index	SPXW 190930C026	751 Written Options	Other	United States Of America (The)	US Dollar	(400,000)	(116,740,000)	(116,740,000)	-2.21%	09/30/19
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	S&P 500 Index Calamos Short-Term Bond Fund - Class I	SPXW 191231C025 CSTIX US	OI Written Options Mutual Funds	Other Other	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(700,000) 14,938,002	(328,685,000) 151,770,096	(328,685,000) 151,770,096	-6.23% 2.88%	12/31/19
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Advanced Micro Devices, Inc.	QZ4955337	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	14,938,002 38,500,000	149,278,745	149,278,745	2.88%	2.125% 09/01/20
06/28/19	Calamos Market Neutral Income Fund	ServiceNow, Inc.	AN7439762	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	50,000,000	103,220,500	103,220,500	1.96%	0.010% 06/01/2
06/28/19	Calamos Market Neutral Income Fund	Micron Technology, Inc.	EJ1291651	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	23,975,000	92,432,975	92,432,975	1.75%	3.125% 05/01/3
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Square, Inc. Booking Holdings, Inc.	AM6906433 EJ7002383	Convertible Bonds Convertible Bonds	Information Technology Consumer Discretionary	United States Of America (The) United States Of America (The)	US Dollar US Dollar	25,000,000 50.000,000	79,356,875 71.932.000	79,356,875 71.932.000	1.50%	0.375% 03/01/2: 0.350% 06/15/20
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	LendingTree, Inc.	AN7525123	Convertible Bonds	Financials	United States Of America (The)	US Dollar	30,000,000	62,221,050	62,221,050	1.36%	0.625% 06/01/2
06/28/19	Calamos Market Neutral Income Fund	Atlassian, Inc.	AS3817390	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	36,000,000	61,226,280	61,226,280	1.16%	0.625% 05/01/2
06/28/19	Calamos Market Neutral Income Fund	Fidelity Prime Money Market Fund - Institutional Class, 2.510%	FIPXX US	Short Term Investments	Other	United States Of America (The)	US Dollar	52,779,877	52,800,989	52,800,989	1.00%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Morgan Stanley Institutional Liquidity Funds - Government Portfolio, 2.330% Workday, Inc.	MVRXX US AP1140031	Short Term Investments Convertible Bonds	Other Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	52,754,420 35,000,000	52,754,420 52,415,650	52,754,420 52,415,650	1.00% 0.99%	0.250% 10/01/2
06/28/19	Calamos Market Neutral Income Fund	Insulet Corp.	QZ4954686	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	25,000,000	51,260,250	51,260,250	0.97%	1.250% 09/15/2:
06/28/19	Calamos Market Neutral Income Fund	HubSpot, Inc.	AN4611884	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	26,500,000	49,308,550	49,308,550	0.93%	0.250% 06/01/2
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Tesla, Inc. Extra Space Storage, LP	ZS4501020 UV8927948	Convertible Bonds Convertible Bonds	Consumer Discretionary Real Estate	United States Of America (The) United States Of America (The)	US Dollar US Dollar	50,000,000 40.000,000	49,104,250 47,503,200	49,104,250 47,503,200	0.93% 0.90%	2.000% 05/15/24 3.125% 10/01/3!
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	LGI Homes, Inc.	EK6129705	Convertible Bonds Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	14,050,000	46,833,287	46,833,287	0.89%	4.250% 11/15/19
06/28/19	Calamos Market Neutral Income Fund	Okta, Inc.	AR4450037	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	17,500,000	45,346,700	45,346,700	0.86%	0.250% 02/15/2
06/28/19	Calamos Market Neutral Income Fund	Sarepta Therapeutics, Inc.	AP9329156	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	20,000,000	44,661,300	44.661.300	0.85%	1.500% 11/15/24

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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
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Tesla, Inc. Palo Alto Networks. Inc.	AM9062192 EK3542009	Convertible Bonds Convertible Bonds	Consumer Discretionary Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	45,000,000 23,425,000	44,334,225 43.488.747	44,334,225 43.488.747	0.84% 0.82%	2.375%	03/15/22 07/01/19
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	2017 Mandatory Exchangeable Trust	MDDXZ US	Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	250,000	43,488,747 39,637,500	43,488,747 39,637,500	0.82%		07/01/19
06/28/19	Calamos Market Neutral Income Fund	Ctrip.com International, Ltd.	EK9882847	Convertible Bonds	Consumer Discretionary	China	US Dollar	35,327,000	38,606,229	38,606,229	0.73%	1.990%	07/01/25
06/28/19	Calamos Market Neutral Income Fund	MercadoLibre, Inc.	AU1659682 AL7223673	Convertible Bonds	Consumer Discretionary	Argentina	US Dollar US Dollar	25,000,000 13.000.000	38,598,000 38,570,480	38,598,000 38,570,480	0.73%	2.000% 3.375%	08/15/28 12/15/23
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	World Wrestling Entertainment, Inc. IAC FinanceCo, Inc.	AL7223673 AP3278078	Convertible Bonds Convertible Bonds	Communication Services Financials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	13,000,000 25,000,000	38,570,480 37.849.500	38,570,480 37,849,500	0.73%	3.375% 0.875%	12/15/23
06/28/19	Calamos Market Neutral Income Fund	Allegheny Technologies, Inc.	LW1689980	Convertible Bonds	Materials	United States Of America (The)	US Dollar	20,000,000	37,530,000	37,530,000	0.71%	4.750%	07/01/22
06/28/19	Calamos Market Neutral Income Fund	DexCom, Inc.	AN5302756	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	22,953,000	36,669,713	36,669,713	0.70%	0.750%	05/15/22
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Wayfair, Inc.	AV6743778 EH9126853	Convertible Bonds Convertible Bonds	Consumer Discretionary Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	25,000,000 15.000.000	36,574,500 35.357.100	36,574,500 35,357,100	0.69%	1.125% 3.250%	11/01/24 08/01/39
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Intel Corp. Microchip Technology, Inc.	EH9126853 EK7389191	Convertible Bonds Convertible Bonds	Information Technology	United States Of America (The)	US Dollar US Dollar	20.000.000	35,357,100	35,357,100	0.67%	1.625%	08/01/39
06/28/19	Calamos Market Neutral Income Fund	j2 Global, Inc.	EK3278240	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	25,000,000	34,912,250	34,912,250	0.66%	3.250%	06/15/29
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Splunk, Inc. RingCentral, Inc.	AU5706943 AR5227350	Convertible Bonds Convertible Bonds	Information Technology Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	31,500,000 23,000,000	34,661,183 34,520,815	34,661,183 34,520.815	0.66%	0.500%	09/15/23
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	MongoDB, Inc.	AK5227350 AT2838510	Convertible Bonds Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	15,000,000	34,320,815	34,330,500	0.65%	0.750%	06/15/24
06/28/19	Calamos Market Neutral Income Fund	Cypress Semiconductor Corp.	LW5144933	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	20,000,000	33,542,200	33,542,200	0.64%	4.500%	01/15/22
06/28/19	Calamos Market Neutral Income Fund	Twitter, Inc.	AS9836378	Convertible Bonds	Communication Services	United States Of America (The)	US Dollar	34,000,000	33,287,020	33,287,020	0.63%	0.250%	06/15/24
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Becton Dickinson and Company Palo Alto Networks, Inc.	EP0528299 AT5224288	Convertible Preferred Stocks Convertible Bonds	Health Care Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	514,735 30,000,000	31,867,244 31,695,900	31,867,244 31,695,900	0.60%	0.750%	07/01/23
06/28/19	Calamos Market Neutral Income Fund	Alteryx, Inc.	AS6637167	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	12,500,000	31,619,000	31,619,000	0.60%	0.500%	06/01/23
06/28/19	Calamos Market Neutral Income Fund	Workday, Inc.	EJ7150000	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	12,500,000	31,525,438	31,525,438	0.60%	1.500%	07/15/20
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Herbalife Nutrition, Ltd. ON Semiconductor Corp.	EK0569682 AM8496680	Convertible Bonds Convertible Bonds	Consumer Staples Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	30,000,000 25,000,000	30,883,800 30,485,500	30,883,800 30,485,500	0.59% 0.58%	2.000% 1.625%	08/15/19 10/15/23
06/28/19	Calamos Market Neutral Income Fund	ON Semiconductor Corp. Twilin Inc	AM849668U AS6701153	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	15,000,000	30,485,500	30,485,500	0.58%	0.250%	06/01/23
06/28/19	Calamos Market Neutral Income Fund	RealPage, Inc.	AN6649312	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	20,000,000	29,957,300	29,957,300	0.57%	1.500%	11/15/22
06/28/19	Calamos Market Neutral Income Fund	Ionis Pharmaceuticals, Inc.	EK5968624	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	25,000,000	29,627,125	29,627,125	0.56%	1.000%	11/15/21
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Colfax Corp. Etsy. Inc.	AR6904528	Preferred Stock Convertible Bonds	Industrials Consumer Discretionary	United States Of America (The) United States Of America (The)	US Dollar US Dollar	230,000 16,000,000	29,200,800 28,809,760	29,200,800 28,809,760	0.55% 0.55%		03/01/23
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Splunk, Inc.	AK6904528 AU5706968	Convertible Bonds Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	25,000,000	28,004,500	28,809,760	0.53%	1.125%	03/01/23
06/28/19	Calamos Market Neutral Income Fund	Nice Systems, Inc.	AM1410472	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	15,000,000	25,561,125	25,561,125	0.48%	1.250%	01/15/24
06/28/19	Calamos Market Neutral Income Fund	Red Hat, Inc.	EK5250791	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	10,000,000	25,489,200	25,489,200	0.48%	0.250%	10/01/19
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	United States Treasury Note United States Treasury Note	9128285G1 9128284J6	U.S. Government And Agency Securities U.S. Government And Agency Securities	Other Other	United States Of America (The) United States Of America (The)	US Dollar US Dollar	25,000,000 25,000,000	25,327,637 25.077.149	25,327,637 25.077.149	0.48%	2.875%	10/31/20 04/30/20
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Molina Healthcare, Inc.	EJ5522465	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	6,855,000	24,079,559	24,079,559	0.46%	1.125%	01/15/20
06/28/19	Calamos Market Neutral Income Fund	Square, Inc.	AS7481938	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	20,000,000	23,937,900	23,937,900	0.45%	0.500%	05/15/23
06/28/19	Calamos Market Neutral Income Fund	Five9, Inc.	AS4893390	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	17,000,000	23,638,755	23,638,755	0.45%	0.125%	05/01/23
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Microchip Technology, Inc.	AM4641297 FP0551895	Convertible Bonds Convertible Preferred Stocks	Information Technology Utilities	United States Of America (The) United States Of America (The)	US Dollar US Dollar	19,903,000 250,000	23,572,218 23.142.500	23,572,218 23.142.500	0.45%	1.625%	02/15/27
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Vistra Energy Corp. Chege, Inc.	AR9647793	Convertible Preferred Stocks Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar US Dollar	15.000.000	23,142,500	23,142,500	0.44%	0.250%	05/15/23
06/28/19	Calamos Market Neutral Income Fund	NuVasive. Inc.	JK4095325	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	20,000,000	22,692,200	22,692,200	0.43%	2.250%	03/15/21
06/28/19	Calamos Market Neutral Income Fund	SBI Holdings, Inc.	AO9349306	Convertible Bonds	Financials	Japan	Japanese Yen	1,500,000,000	2,384,632,500	22,117,818	0.42%	0.010%	09/14/20
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	AXA, SA Q2 Holdings. Inc.	AS6128738 AR4519682	Convertible Bonds Convertible Bonds	Financials Information Technology	France United States Of America (The)	US Dollar US Dollar	21,120,000 15,000,000	21,723,293 21.412.650	21,723,293 21.412.650	0.41% 0.41%	7.250% 0.750%	05/15/21 02/15/23
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	QZ Holdings, Inc. New Relic, Inc.	AS6637845	Convertible Bonds Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	20,000,000	21,412,650	21,412,650	0.41%	0.500%	05/01/23
06/28/19	Calamos Market Neutral Income Fund	Volcan Holdings, PLC	AM8873359	Convertible Bonds	Materials	Cyprus	Pound Sterling	10,000,000	16,580,650	21,056,585	0.40%	4.125%	04/11/20
06/28/19	Calamos Market Neutral Income Fund	CenterPoint Energy, Inc.	EP0561928	Convertible Preferred Stocks	Utilities	United States Of America (The)	US Dollar	400,000	20,088,000	20,088,000	0.38%		
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Neurocrine Biosciences, Inc. iQIYI, Inc.	AN3650552 AX8704956	Convertible Bonds Convertible Bonds	Health Care Communication Services	United States Of America (The)	US Dollar US Dollar	15,000,000 20,000,000	19,833,300 19,738,400	19,833,300 19,738,400	0.38% 0.37%	2.250%	05/15/24 04/01/25
06/28/19	Calamos Market Neutral Income Fund	IH Merger Sub, LLC	FK3636546	Convertible Bonds	Real Estate	United States Of America (The)	US Dollar	13.500,000	19,738,400	19,738,400	0.37%	3.000%	07/01/25
06/28/19	Calamos Market Neutral Income Fund	J Sainsbury, PLC	EK6053392	Convertible Bonds	Consumer Staples	United Kingdom	Pound Sterling	15,000,000	14,981,025	19,025,142	0.36%	1.250%	11/21/19
06/28/19	Calamos Market Neutral Income Fund	Wayfair, Inc.	AP0993380	Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	12,500,000	18,931,250	18,931,250	0.36%	0.375%	09/01/22
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Silicon Laboratories, Inc. Innoviva, Inc.	AM6906516 AO5831349	Convertible Bonds Convertible Bonds	Information Technology Health Care	United States Of America (The) United States Of America (The)	US Dollar US Dollar	15,000,000 17,000,000	18,672,225 18.648.490	18,672,225 18.648.490	0.35%	1.375%	03/01/22 08/15/25
06/28/19	Calamos Market Neutral Income Fund	DTE Energy Company	AU3831349	Convertible Preferred Stocks	Utilities	United States Of America (The)	US Dollar	330,000	18,546,000	18,546,000	0.35%	2.300%	00/13/23
06/28/19	Calamos Market Neutral Income Fund	Rexnord Corp.	EP0520460	Convertible Preferred Stocks	Industrials	United States Of America (The)	US Dollar	300,000	18,405,000	18,405,000	0.35%		
06/28/19	Calamos Market Neutral Income Fund	TTM Technologies, Inc.	EJ9924584	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	15,000,000	17,642,700	17,642,700	0.33%	1.750%	12/15/20
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Bayer Capital Corp., BV Aqua America, Inc.	AL2998485 EP0570762	Convertible Bonds Common Stocks	Health Care Utilities	Netherlands (The) United States Of America (The)	Euro Currency US Dollar	20,000,000 308.881	15,515,300 17,600,039	17,642,450 17,600.039	0.33%	5.625%	11/22/19
06/28/19	Calamos Market Neutral Income Fund	Sempra Energy	EP0545939	Convertible Preferred Stocks	Utilities	United States Of America (The)	US Dollar	147,059	16,395,608	16,395,608	0.31%		
06/28/19	Calamos Market Neutral Income Fund	NXP Semiconductors, NV	EK6236765	Convertible Bonds	Information Technology	Netherlands (The)	US Dollar	15,000,000	15,793,125	15,793,125	0.30%	1.000%	12/01/19
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Takeaway.com, NV	AW7955569 EP0532564	Convertible Bonds Convertible Preferred Stocks	Consumer Discretionary Real Estate	Netherlands (The)	Euro Currency US Dollar	10,000,000 12.856	13,822,850 15.450.984	15,717,965 15.450.984	0.30%	2.250%	01/25/24
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Crown Castle International Corp. Zendesk, Inc.	EP0532564 AR7746324	Convertible Preferred Stocks Convertible Bonds	Real Estate Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	12,856	15,450,984 15,368,250	15,450,984 15,368,250	0.29%	0.250%	03/15/23
06/28/19	Calamos Market Neutral Income Fund	Sempra Energy	EP0556605	Convertible Preferred Stocks	Utilities	United States Of America (The)	US Dollar	135,000	14,987,700	14,987,700	0.28%		07/15/21
06/28/19	Calamos Market Neutral Income Fund	Wright Medical Group, NV	LW1277257	Convertible Bonds	Health Care	Netherlands (The)	US Dollar	10,000,000	14,822,350	14,822,350	0.28%	2.250%	11/15/21
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Twitter, Inc. Weibo Corp.	EK4878196 AP7266384	Convertible Bonds Convertible Bonds	Communication Services Information Technology	United States Of America (The) China	US Dollar US Dollar	15,000,000 15,000,000	14,380,425 14.170.125	14,380,425 14,170,125	0.27%	1.000%	09/15/21 11/15/22
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Wello Corp. Guess, Inc.	AP7266384	Convertible Bonds Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar US Dollar	15,000,000	14,170,125	14,170,125	0.27%	2.000%	04/15/24
06/28/19	Calamos Market Neutral Income Fund	Assurant, Inc.	EP0549485	Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	122,820	13,689,517	13,689,517	0.26%		
06/28/19	Calamos Market Neutral Income Fund	Teladoc Health, Inc.	A00685161	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	8,000,000	13,597,960	13,597,960	0.26%	3.000%	12/15/22
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	International Flavors & Fragrances, Inc. Zynga, Inc.	EP0560110 AZ0967820	Convertible Preferred Stocks Convertible Bonds	Materials Communication Services	United States Of America (The) United States Of America (The)	US Dollar US Dollar	242,647 13,059,000	13,059,262 13,040,130	13,059,262 13,040,130	0.25% 0.25%	0.250%	06/01/24
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	zynga, inc. Insmed, inc.	AQ8935514	Convertible Bonds Convertible Bonds	Health Care	United States Of America (The)	US Dollar	13,333,000	12,977,276	12,977,276	0.25%	1.750%	01/15/25
06/28/19	Calamos Market Neutral Income Fund	Ligand Pharmaceuticals, Inc.	AS7030875	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	15,000,000	12,940,125	12,940,125	0.25%	0.750%	05/15/23
06/28/19	Calamos Market Neutral Income Fund	Quidel Corp.	EK6383534	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	6,661,000	12,862,424	12,862,424	0.24%	3.250%	12/15/20
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	NIO, Inc. Wright Medical Group, Inc.	AT2402234	Convertible Bonds Convertible Bonds	Consumer Discretionary Health Care	China United States Of America (The)	US Dollar US Dollar	25,000,000 11,461,000	12,812,500 12,650,079	12,812,500 12,650,079	0.24%	4.500% 1.625%	02/01/24 06/15/23
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Wright Medical Group, Inc. Medicines Company	LW3456420	Convertible Bonds Convertible Bonds	Health Care	United States Of America (The)	US Dollar	12,500,000	12,263,313	12,263,313	0.23%	2.750%	07/15/23
06/28/19	Calamos Market Neutral Income Fund	Credit Agricole, SA	QZ7132405	Convertible Bonds	Financials	France	Euro Currency	15,000,000	10,744,575	12,217,658	0.23%		10/03/19
06/28/19	Calamos Market Neutral Income Fund	Coupa Software, Inc.	AZ0453797	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	11,376,000	12,180,226	12,180,226	0.23%	0.125%	06/15/25
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	CSG Systems International, Inc. FTI Consulting, Inc.	JK3959844 AU0714553	Convertible Bonds Convertible Bonds	Information Technology Industrials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	11,000,000 11,250,000	12,164,845 12,065,119	12,164,845 12.065.119	0.23%	4.250%	03/15/36 08/15/23
06/28/19	Calamos Market Neutral Income Fund	Chesapeake Energy Corp.	QZ7523975	Convertible Bonds	Energy	United States Of America (The)	US Dollar	15,000,000	12,045,300	12,045,300	0.23%	5.500%	09/15/26
06/28/19	Calamos Market Neutral Income Fund	Teladoc Health, Inc.	AS4893606	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	8,050,000	11,870,731	11,870,731	0.23%	1.375%	05/15/25
06/28/19	Calamos Market Neutral Income Fund	OSI Systems, Inc.	AM5353280	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	10,000,000	11,843,550	11,843,550	0.22%	1.250%	09/01/22
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Deutsche Wohnen, SE MTS Systems Corp.	AM6111372 EP0510032	Convertible Bonds Convertible Preferred Stocks	Real Estate Information Technology	Germany United States Of America (The)	Euro Currency US Dollar	10,000,000 100,000	10,337,550 11,700.650	11,754,830 11,700,650	0.22% 0.22%	0.325%	07/26/24
06/28/19	Calamos Market Neutral Income Fund	Wix.com, Ltd.	AT2372262	Convertible Bonds	Information Technology	Israel	US Dollar	9,500,000	11,641,633	11,641,633	0.22%	0.010%	07/01/23
06/28/19	Calamos Market Neutral Income Fund	Nuance Communications, Inc.	AH0269573	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	12,229,000	11,520,635	11,520,635	0.22%	1.000%	12/15/35
06/28/19	Calamos Market Neutral Income Fund	Bilibili, Inc.	AX9909703	Convertible Bonds	Communication Services	China	US Dollar	12,000,000	11,434,560	11,434,560	0.22%	1.375%	04/01/26
06/28/19	Calamos Market Neutral Income Fund	Envestnet, Inc. Bayer, AG	EK6498555 ANR786864	Convertible Bonds Convertible Bonds	Information Technology Health Care	United States Of America (The) Germany	US Dollar Euro Currency	10,000,000	11,405,800 9.978.550	11,405,800 11,346,611	0.22%	1.750%	12/15/19 06/15/20
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Synaptics, Inc.	A00643129	Convertible Bonds Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	12,500,000	11,192,938	11,192,938	0.21%	0.500%	06/15/22
06/28/19	Calamos Market Neutral Income Fund	Gannett Company, Inc.	AS0634418	Convertible Bonds	Communication Services	United States Of America (The)	US Dollar	11,000,000	11,106,150	11,106,150	0.21%	4.750%	04/15/24
06/28/19	Calamos Market Neutral Income Fund	iQIYI, Inc.	AV9406951	Convertible Bonds	Communication Services	China	US Dollar	10,000,000	11,039,950	11,039,950	0.21%	3.750%	12/01/23
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Altair Engineering, Inc. Fortive Corp.	AZ0169781 EP0556019	Convertible Bonds Convertible Preferred Stocks	Information Technology Industrials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	10,000,000 10,500	10,873,450 10,761,555	10,873,450 10,761,555	0.21% 0.20%	0.250%	06/01/24
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Cellnex Telecom, SA	AQ6595039	Convertible Preferred Stocks Convertible Bonds	Communication Services	Spain Spain	Euro Currency	8,000,000	9,427,720	10,761,555	0.20%	1.500%	01/16/26
06/28/19	Calamos Market Neutral Income Fund	Nutanix, Inc.	AQ8241277	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	11,500,000	10,709,490	10,709,490	0.20%		01/15/23
06/28/19	Calamos Market Neutral Income Fund	Inphi Corp.	AH0299653	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	8,000,000	10,696,960	10,696,960	0.20%	1.125%	12/01/20
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Sea, Ltd. Electronics For Imaging, Inc.	AT0930723 EK4719036	Convertible Bonds Convertible Bonds	Communication Services Information Technology	Singapore United States Of America (The)	US Dollar US Dollar	5,833,000 10,500,000	10,616,818 10,469,393	10,616,818 10,469,393	0.20%	2.250% 0.750%	07/01/23
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Infinera Corp.	AU4089721	Convertible Bonds Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	15,000,000	10,469,393	10,469,393	0.20%	2.125%	09/01/19
06/28/19	Calamos Market Neutral Income Fund	JPMorgan Chase Financial Company, LLC (Voya Financial, Inc.)	AS3615257	Convertible Bonds	Financials	United States Of America (The)	US Dollar	10,000,000	10,240,000	10,240,000	0.19%	0.250%	05/01/23
06/28/19	Calamos Market Neutral Income Fund	Chegg, Inc.	AX7985572	Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	10,200,000	10,226,061	10,226,061	0.19%	0.125%	03/15/25

The portfolio data is "as of" the date indicated and may not represent current or future portfolio composition. Portfolio state is "as of" the date indicated and may not represent current or future portfolio composition. Portfolio state is as a solicitation or recommendation in this document are not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) requirements and are unaudited. Therefore, this information may differ from that information contained in the annual and semi-annual reports to shareholders filed with the Exc on Form N-CS. This information may differ from that information contained in the annual and semi-annual reports to shareholders filed with the Exc on Form N-CS. This information may differ from that information may differ from that

											Percent of	Interest .	
Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name		ocal Market Value Ba		Investments	Rate	Maturity Date
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Arconic, Inc. YY. Inc.	EJ6341659 AZ2248815	Convertible Bonds Convertible Bonds	Industrials Information Technology	United States Of America (The) China	US Dollar US Dollar	10,000,000	10,152,150 10.146.550	10,152,150	0.19%	1.625% 1.375%	10/15/19 06/15/26
06/28/19	Calamos Market Neutral Income Fund	YY, Inc.	AZ2248799	Convertible Bonds	Information Technology	China	US Dollar	10,000,000	10,146,330	10,146,330	0.19%	0.750%	06/15/25
06/28/19	Calamos Market Neutral Income Fund	Goldman Sachs BDC, Inc.	QZ7144236	Convertible Bonds	Financials	United States Of America (The)	US Dollar	10,000,000	10,071,800	10,071,800	0.19%	4.500%	04/01/22
06/28/19	Calamos Market Neutral Income Fund	Liberty Latin America, Ltd.	AZ3404748	Convertible Bonds	Communication Services	United States Of America (The)	US Dollar	10,000,000	10,030,950	10,030,950	0.19%	2.000%	07/15/24
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Supernus Pharmaceuticals, Inc. Whiting Petroleum Corp.	AR7554082 EK8251176	Convertible Bonds Convertible Bonds	Health Care Energy	United States Of America (The) United States Of America (The)	US Dollar US Dollar	10,000,000	9,787,250 9,731,800	9,787,250 9,731,800	0.19%	0.625% 1.250%	04/01/23
06/28/19	Calamos Market Neutral Income Fund	Herbalife Nutrition, Ltd.	AR8499907	Convertible Bonds	Consumer Staples	United States Of America (The)	US Dollar	10,000,000	9,720,950	9,720,950	0.18%	2.625%	03/15/24
06/28/19	Calamos Market Neutral Income Fund	Zillow Group, Inc.	AL5921757	Convertible Bonds	Communication Services	United States Of America (The)	US Dollar	8,500,000	9,652,388	9,652,388	0.18%	2.000%	12/01/21
06/28/19	Calamos Market Neutral Income Fund	CyberAgent, Inc.	AR0497321	Convertible Bonds	Communication Services	Japan	Japanese Yen	1,000,000,000	1,038,720,000	9,634,281	0.18%	0.010%	02/19/25
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Pure Storage, Inc. Tesla, Inc.	AS0905347 EK0989245	Convertible Bonds Convertible Bonds	Information Technology Consumer Discretionary	United States Of America (The) United States Of America (The)	US Dollar US Dollar	10,000,000	9,575,450 9,509,050	9,575,450 9,509,050	0.18%	0.125% 1.250%	04/15/23 03/01/21
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Momo, Inc.	AT3051550	Convertible Bonds	Communication Services	China China	US Dollar US Dollar	10,000,000	9,509,050	9,509,050	0.18%	1.250%	03/01/21
06/28/19	Calamos Market Neutral Income Fund	IH Merger Sub, LLC	AM0258518	Convertible Bonds	Real Estate	United States Of America (The)	US Dollar	7,700,000	9,419,295	9,419,295	0.18%	3.500%	01/15/22
06/28/19	Calamos Market Neutral Income Fund	Vishay Intertechnology, Inc.	AS9989961	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	10,000,000	9,218,050	9,218,050	0.17%	2.250%	06/15/25
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Medicines Company Aerojet Rocketdyne Holdings, Inc.	EK6856786 AL6627163	Convertible Bonds Convertible Bonds	Health Care Industrials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	7,500,000 5,000,000	9,041,288 8.921.975	9,041,288 8,921,975	0.17% 0.17%	2.500%	01/15/22 12/15/23
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Microchip Technology, Inc.	AM4641370	Convertible Bonds	Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	7.500,000	8,921,975 8.819.363	8,921,975	0.17%	2.250%	02/15/23
06/28/19	Calamos Market Neutral Income Fund	Energizer Holdings, Inc.	EP0566406	Convertible Preferred Stocks	Consumer Staples	United States Of America (The)	US Dollar	100,000	8,670,000	8,670,000	0.16%	1.130%	
06/28/19	Calamos Market Neutral Income Fund	Ironwood Pharmaceuticals, Inc.	EK9685398	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	8,000,000	8,566,080	8,566,080	0.16%	2.250%	06/15/22
06/28/19	Calamos Market Neutral Income Fund	Cardtronics, Inc.	EJ9503297	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	8,800,000	8,501,328	8,501,328	0.16%	1.000%	12/01/20
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Carbonite, Inc. Teradyne, Inc.	AN0812965 AL6237914	Convertible Bonds Convertible Bonds	Information Technology Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	7,000,000 5.000.000	8,461,915 8,131,775	8,461,915 8,131,775	0.16% 0.15%	2.500% 1.250%	04/01/22 12/15/23
06/28/19	Calamos Market Neutral Income Fund	iStar, Inc.	AP1593452	Convertible Bonds	Real Estate	United States Of America (The)	US Dollar	7,500,000	7,703,663	7,703,663	0.15%	3.125%	09/15/22
06/28/19	Calamos Market Neutral Income Fund	LivePerson, Inc.	AX4260680	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	7,500,000	7,687,575	7,687,575	0.15%	0.750%	03/01/24
06/28/19	Calamos Market Neutral Income Fund	Pluralsight, Inc.	AX5176737	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	7,148,000	7,610,011	7,610,011	0.14%	0.375%	03/01/24
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Vonage Holdings Corp. FireEye, Inc.	AZ0967754 AS7475294	Convertible Bonds Convertible Bonds	Communication Services Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	7,500,000 7,500,000	7,545,788 7.339.313	7,545,788 7,339,313	0.14% 0.14%	1.750%	06/01/24
06/28/19	Calamos Market Neutral Income Fund	Rovi Corp.	EK7774012	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	7,500,000	7,307,850	7,307,850	0.14%	0.500%	03/01/20
06/28/19	Calamos Market Neutral Income Fund	Viavi Solutions, Inc.	AM6792478	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	6,000,000	7,054,350	7,054,350	0.13%	1.000%	03/01/24
06/28/19	Calamos Market Neutral Income Fund	Immunomedics, Inc.	EK7390272	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	2,500,000	6,888,350	6,888,350	0.13%	4.750%	02/15/20
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Quotient Technology, Inc. Benefitfocus, Inc.	AQ0233165 AW3398343	Convertible Bonds Convertible Bonds	Consumer Discretionary Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	7,000,000 7,500,000	6,772,675 6,708,375	6,772,675 6,708,375	0.13% 0.13%	1.750%	12/01/22 12/15/23
06/28/19	Calamos Market Neutral Income Fund	Medicines Company	AW2569282	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	4.000.000	6,486,040	6.486.040	0.12%	3.500%	01/15/24
06/28/19	Calamos Market Neutral Income Fund	Renewable Energy Group, Inc.	LW2432109	Convertible Bonds	Energy	United States Of America (The)	US Dollar	4,000,000	6,341,820	6,341,820	0.12%	4.000%	06/15/36
06/28/19	Calamos Market Neutral Income Fund	Heritage Insurance Holdings, Inc.	A07235374	Convertible Bonds	Financials	United States Of America (The)	US Dollar	5,000,000	6,151,925	6,151,925	0.12%	5.875%	08/01/37
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Forestar Group, Inc. Q2 Holdings, Inc.	EJ5657907 AZ0169955	Convertible Bonds Convertible Bonds	Real Estate Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	6,000,000 5,625,000	6,065,730 6,036,356	6,065,730 6.036.356	0.11% 0.11%	3.750% 0.750%	03/01/20 06/01/26
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	UZ Holdings, Inc. Boingo Wireless, Inc.	AU7884623	Convertible Bonds Convertible Bonds	Communication Services	United States Of America (The)	US Dollar US Dollar	7.000.000	5,987,940	5,987,940	0.11%	1.000%	10/01/26
06/28/19	Calamos Market Neutral Income Fund	Electronics For Imaging, Inc.	AV9291965	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,000,000	5,923,675	5,923,675	0.11%	2.250%	11/15/23
06/28/19	Calamos Market Neutral Income Fund	Liberty Media Corp. / Liberty Formula One	AM2386580	Convertible Bonds	Communication Services	United States Of America (The)	US Dollar	5,000,000	5,884,975	5,884,975	0.11%	1.000%	01/30/23
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	CONMED Corp. Liberty Media Corp.	AW8919408 AV9248593	Convertible Bonds Convertible Bonds	Health Care Communication Services	United States Of America (The) United States Of America (The)	US Dollar US Dollar	5,000,000 5,000,000	5,757,575 5.724.150	5,757,575 5,724,150	0.11% 0.11%	2.625%	02/01/24 12/01/48
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	PROS Holdings, Inc.	AV9248593 ZS4337763	Convertible Bonds Convertible Bonds	Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	5,000,000	5,724,150 5,711,000	5,724,150 5,711,000	0.11%	1.000%	12/01/48 05/15/24
06/28/19	Calamos Market Neutral Income Fund	Guidewire Software, Inc.	AR6992127	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	4,999,000	5,606,928	5,606,928	0.11%	1.250%	03/15/25
06/28/19	Calamos Market Neutral Income Fund	SSR Mining, Inc.	AX6626599	Convertible Bonds	Materials	Canada	US Dollar	5,000,000	5,355,525	5,355,525	0.10%	2.500%	04/01/39
06/28/19	Calamos Market Neutral Income Fund	American Electric Power Company, Inc.	EP0569228	Convertible Preferred Stocks	Utilities	United States Of America (The)	US Dollar	99,780	5,339,228	5,339,228	0.10%		09/01/22
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	II-VI, Inc. IAC FinanceCo 3, Inc.	AO8638998 ZS8102197	Convertible Bonds Convertible Bonds	Information Technology Communication Services	United States Of America (The) United States Of America (The)	US Dollar US Dollar	5,000,000 5,000,000	5,274,125 5,160,075	5,274,125 5,160,075	0.10%	0.250%	09/01/22
06/28/19	Calamos Market Neutral Income Fund	Pacira BioSciences. Inc.	AM7666382	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	5.000,000	5,130,500	5.130.500	0.10%	2.375%	04/01/22
06/28/19	Calamos Market Neutral Income Fund	Belden, Inc.	EP0511949	Convertible Preferred Stocks	Information Technology	United States Of America (The)	US Dollar	65,000	5,118,750	5,118,750	0.10%		
06/28/19	Calamos Market Neutral Income Fund	TimkenSteel Corp.	LW2336235	Convertible Bonds	Materials	United States Of America (The)	US Dollar	5,000,000	5,098,225	5,098,225	0.10%	6.000%	06/01/21
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Qudian, Inc. Total Return Swap Twitter vs 01MOBFR	AZ3421205	Convertible Bonds Swaps	Financials Swaps	China United States Of America (The)	US Dollar US Dollar	5,000,000 5,034,480	5,073,000 5.034.480	5,073,000 5,034,480	0.10%	1.000%	07/01/26 10/03/19
06/28/19	Calamos Market Neutral Income Fund	Allscripts Healthcare Solutions, Inc.	EJ7174091	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	5,000,000	5,010,725	5,010,725	0.09%	1.250%	07/01/20
06/28/19	Calamos Market Neutral Income Fund	Apollo Commercial Real Estate Finance, Inc.	A07718189	Convertible Bonds	Financials	United States Of America (The)	US Dollar	5,000,000	5,007,875	5,007,875	0.09%	4.750%	08/23/22
06/28/19	Calamos Market Neutral Income Fund	Intercept Pharmaceuticals, Inc.	ZS6002209	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	5,000,000	4,998,275	4,998,275	0.09%	2.000%	05/15/26
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Redwood Trust, Inc. GDS Holdings, Ltd.	AT2124663 AS8865311	Convertible Bonds Convertible Bonds	Financials Information Technology	United States Of America (The) China	US Dollar US Dollar	5,000,000	4,962,400 4,922,500	4,962,400 4,922,500	0.09%	5.625%	07/15/24 06/01/25
06/28/19	Calamos Market Neutral Income Fund	FireEye, Inc.	EK9395592	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,000,000	4,895,625	4,895,625	0.09%	1.000%	06/01/35
06/28/19	Calamos Market Neutral Income Fund	Redwood Trust, Inc.	A07617795	Convertible Bonds	Financials	United States Of America (The)	US Dollar	5,000,000	4,883,300	4,883,300	0.09%	4.750%	08/15/23
06/28/19	Calamos Market Neutral Income Fund	Virtus Investment Partners, Inc.	EP0522912	Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	50,000	4,743,500	4,743,500	0.09%		01/24/20
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Chugoku Electric Power Company, Inc. FireEye, Inc.	AQ1246281 EK9446718	Convertible Bonds Convertible Bonds	Utilities Information Technology	Japan United States Of America (The)	Japanese Yen US Dollar	500,000,000	508,637,500 4,704,525	4,717,688 4,704,525	0.09%	0.010% 1.625%	01/24/20 06/01/35
06/28/19	Calamos Market Neutral Income Fund	South Jersey Industries, Inc.	EP0552307	Convertible Preferred Stocks	Utilities	United States Of America (The)	US Dollar	88,235	4,698,514	4,698,514	0.09%	7.250%	04/15/21
06/28/19	Calamos Market Neutral Income Fund	PRA Group, Inc.	AN7224297	Convertible Bonds	Financials	United States Of America (The)	US Dollar	5,000,000	4,681,525	4,681,525	0.09%	3.500%	06/01/23
06/28/19	Calamos Market Neutral Income Fund	Oasis Petroleum, Inc.	QZ5568972	Convertible Bonds	Energy	United States Of America (The)	US Dollar	5,000,000	4,585,025	4,585,025	0.09%	2.625%	09/15/23
06/28/19	Calamos Market Neutral Income Fund	Hope Bancorp, Inc. Radius Health, Inc.	ASS528169 AO7106799	Convertible Bonds	Financials Health Care	United States Of America (The)	US Dollar US Dollar	5,000,000	4,575,425 4 515 675	4,575,425 4 515 675	0.09%	2.000%	05/15/38
06/28/19	Calamos Market Neutral Income Fund	Retrophin, Inc.	AU3858274	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	5,000,000	4,499,625	4,499,625	0.09%	2.500%	09/15/25
06/28/19	Calamos Market Neutral Income Fund	Intercept Pharmaceuticals, Inc.	LW6646779	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	5,000,000	4,455,625	4,455,625	0.08%	3.250%	07/01/23
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Flexion Therapeutics, Inc. Avava Holdings Corp.	AN3906061	Convertible Bonds Convertible Bonds	Health Care Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	5,000,000 5,000,000	4,377,000 4.354,750	4,377,000 4.354,750	0.08%	3.375%	05/01/24 06/15/23
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	OPKO Health, Inc.	AX0740537	Convertible Bonds	Health Care	United States Of America (The) United States Of America (The)	US Dollar	5,000,000	4,346,225	4,354,750	0.08%	4.500%	02/15/25
06/28/19	Calamos Market Neutral Income Fund	Theravance Biopharma, Inc.	AL0383623	Convertible Bonds	Health Care	Cayman Islands (The)	US Dollar	5,000,000	4,336,775	4,336,775	0.08%	3.250%	11/01/23
06/28/19	Calamos Market Neutral Income Fund	InterDigital, Inc.	ZS9182297	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	4,000,000	4,072,400	4,072,400	0.08%	2.000%	06/01/24
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Tilray, Inc. AMAG Pharmaceuticals, Inc.	AU8162045 AN4611611	Convertible Bonds	Health Care Health Care	Canada United States Of America (The)	US Dollar US Dollar	5,000,000 5,000,000	4,025,675 4,008,925	4,025,675 4,008,925	0.08%	5.000% 3.250%	10/01/23 06/01/22
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	AMAG Pharmaceuticals, Inc. SEACOR Holdings, Inc.	AN4611611 AS5941404	Convertible Bonds Convertible Bonds	Health Care Energy	United States Of America (The) United States Of America (The)	US Dollar US Dollar	4,000,000	4,008,925 3,814,760	4,008,925 3,814,760	0.08%	3.250%	05/15/30
06/28/19	Calamos Market Neutral Income Fund	Total Return Swap Twitter vs 01MOBFR		Swaps	Swaps	United States Of America (The)	US Dollar	3,760,040	3,760,040	3,760,040	0.07%	2.370%	01/31/22
06/28/19	Calamos Market Neutral Income Fund	Nabors Industries, Inc.	AM1046607	Convertible Bonds	Energy	United States Of America (The)	US Dollar	5,000,000	3,591,725	3,591,725	0.07%	0.750%	01/15/24
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Total Return Swap Twitter vs 01MLIBOR Evolent Health, Inc.	AV0859158	Total Rtn Bond Swap Convertible Bonds	SWAPS Health Care	United States Of America (The) United States Of America (The)	US Dollar US Dollar	3,306,930 5,000,000	3,306,930 3,306,050	3,306,930 3,306,050	0.06%	2.402% 1.500%	07/26/19 10/15/25
06/28/19	Calamos Market Neutral Income Fund	Dominion Energy, Inc.	D 6	Convertible Preferred Stocks	Hearth Care	United States Of America (The)	US Dollar US Dollar	60 597	3,306,050	3,306,050	0.06%	1.500%	10/15/25
06/28/19	Calamos Market Neutral Income Fund	Pretium Resources, Inc.	AM4372323	Convertible Bonds	Materials	Canada	US Dollar	3,000,000	2,945,640	2,945,640	0.06%	2.250%	03/15/22
06/28/19	Calamos Market Neutral Income Fund	8x8, Inc.	AX2125968	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	2,500,000	2,869,800	2,869,800	0.05%	0.500%	02/01/24
06/28/19	Calamos Market Neutral Income Fund	Total Return Swap Twitter vs 01MOBFR NIO Inc	ΔW9830612	Total Rtn Bond Swap	SWAPS Consumer Discretionary	United States Of America (The) China	US Dollar US Dollar	2,841,600	2,841,600 2,541,725	2,841,600	0.05%	2.360%	07/29/19
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	NIO, Inc. CalAmp Corp.	AW9830612 AT6321067	Convertible Bonds Convertible Bonds	Consumer Discretionary Information Technology	China United States Of America (The)	US Dollar US Dollar	5,000,000 3,000,000	2,541,725 2,421,240	2,541,725 2,421,240	0.05%	4.500% 2.000%	02/01/24 08/01/25
06/28/19	Calamos Market Neutral Income Fund	Tabula Rasa HealthCare, Inc.	AX1470803	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	2,276,000	2,280,586	2,280,586	0.04%	1.750%	02/15/26
06/28/19	Calamos Market Neutral Income Fund	Invacare Corp.	AN9302752	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	3,000,000	2,230,470	2,230,470	0.04%	4.500%	06/01/22
06/28/19	Calamos Market Neutral Income Fund	Total Return Swap Twitter vs 01MOBFR		Swaps	Swaps	United States Of America (The)	US Dollar	1,547,875	1,547,875	1,547,875	0.03%	2.370%	08/08/19
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Nagoya Railroad Company, Ltd. Digital Garage, Inc.		Purchased Options Purchased Options	Industrials Information Technology	Japan Japan	Japanese Yen Japanese Yen	10,000,000 15,000,000	155,300,000 113,550,000	1,440,430 1,053,193	0.03%		12/09/22 09/14/23
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Monder, S.p.A.	MONC IM 09/20/19 C		Consumer Discretionary	Japan Italy	Euro Currency	250,000	732,800	833,267	0.02%		09/14/23
06/28/19	Calamos Market Neutral Income Fund	Fuji Corp/Aichi		Purchased Options	Industrials	Japan	Japanese Yen	700,000,000	78,680,000	729,769	0.01%		03/25/21
06/28/19	Calamos Market Neutral Income Fund	Nagoya Railroad Company, Ltd.		Purchased Options	Industrials	Japan	Japanese Yen	5,000,000	75,900,000	703,984	0.01%		12/09/22
06/28/19	Calamos Market Neutral Income Fund	Chugoku Electric Power Company, Inc. CyberAgent Inc.		Purchased Options Purchased Options	Utilities Communication Services	Japan Japan	Japanese Yen Japanese Yen	1,000,000,000	70,600,000 49,280,000	654,825 457.079	0.01%		01/25/22
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Nipro Corp.		Purchased Options Purchased Options	Health Care	Japan Japan	Japanese Yen	10,000,000	48,300,000	457,079	0.01%		02/17/23
06/28/19	Calamos Market Neutral Income Fund	EDION Corp.		Purchased Options	Consumer Discretionary	Japan	Japanese Yen	5,000,000	42,750,000	396,513	0.01%		06/19/25
06/28/19	Calamos Market Neutral Income Fund	Digital Garage, Inc.		Purchased Options	Information Technology	Japan	Japanese Yen	5,000,000	37,850,000	351,064	0.01%		09/14/23
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Chugoku Electric Power Company, Inc. CyberAgent, Inc.		Purchased Options Purchased Options	Utilities Communication Services	Japan Japan	Japanese Yen Japanese Yen	5,000,000	35,300,000 28,160,000	327,413 261,188	0.01%		01/25/22 02/17/23
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Lyberagent, Inc. HIS Company, Ltd.		Purchased Options Purchased Options	Consumer Discretionary	Japan Japan	Japanese Yen	1,000,000,000	25,400,000	261,188	0.00%		11/15/24
06/28/19	Calamos Market Neutral Income Fund	Zenrin Company, Ltd.		Purchased Options	Communication Services	Japan	Japanese Yen	500,000,000	21,050,000	195,242	0.00%		03/31/23

The portfolio data is "as of" the data indicated and may not represent current or future portfolio composition. Portfolio holdings are subject to change daily without notice. Includes cash and cash equivalents and excludes forwards, futures, and swaps. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document are not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) requirements and are unaudited. Therefore, this information may differ from that information contained in the annual and semi-annual reports to shareholders filed with the ESC on Form N-C3. This information obes not constitute a recommendation to Duy or sell securities or other investments.

Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name		ocal Market Value		Percent of Intere	Maturity Date
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Ezaki Glico Company, Ltd. ANA Holdings, Inc.		Purchased Options Purchased Options	Consumer Staples Industrials	Japan	Japanese Yen	10,000,000	19,400,000 17,400,000	179,938 161,388	0.00%	01/30/24 09/19/24
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Takashimaya Company, Ltd.		Purchased Options Purchased Options	Consumer Discretionary	Japan Japan	Japanese Yen Japanese Yen	10,000,000	16,000,000	148,402	0.00%	12/06/23
06/28/19	Calamos Market Neutral Income Fund	Kyushu Electric Power Company, Inc.		Purchased Options	Utilities	Japan	Japanese Yen	10,000,000	13,600,000	126.142	0.00%	03/31/22
06/28/19	Calamos Market Neutral Income Fund	Ezaki Glico Company, Ltd.		Purchased Options	Consumer Staples	Japan	Japanese Yen	5,000,000	10,850,000	100,635	0.00%	01/30/24
06/28/19	Calamos Market Neutral Income Fund	Toho Holdings Company, Ltd.		Purchased Options	Health Care	Japan	Japanese Yen	500,000,000	10,800,000	100,172	0.00%	06/23/23
06/28/19	Calamos Market Neutral Income Fund	Takashimaya Company, Ltd.		Purchased Options	Consumer Discretionary	Japan	Japanese Yen	5,000,000	8,000,000	74,201	0.00%	12/06/23
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Takashimaya Company, Ltd.		Purchased Options	Consumer Discretionary	Japan	Japanese Yen	5,000,000 450.000,000	8,000,000 7.425.000	74,201 68.868	0.00%	12/06/23 04/18/22
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Maeda Kosen Company, Ltd. Mitsubishi Chemical Holdings Corp.		Purchased Options Purchased Options	Industrials Materials	Japan Japan	Japanese Yen Japanese Yen	450,000,000 500.000.000	7,425,000 4,700,000		0.00%	04/18/22
06/28/19	Calamos Market Neutral Income Fund	NIO Inc	NIO 10081600	00110(Purchased Options	Consumer Discretionary	United States Of America (The)	Japanese ren US Dollar	120,000	1,800	43,593 1.800	0.00%	03/30/22
06/28/19	Calamos Market Neutral Income Fund	Tilray, Inc.		01700 Purchased Options	Health Care	United States Of America (The)	US Dollar	5.000	700	700	0.00%	01/17/20
06/28/19	Calamos Market Neutral Income Fund	Tilray, Inc.		01750: Written Options	Health Care	United States Of America (The)	US Dollar	(5,000)	(700)	(700)	0.00%	01/17/20
06/28/19	Calamos Market Neutral Income Fund	NIO, Inc.		00120(Written Options	Consumer Discretionary	United States Of America (The)	US Dollar	(120,000)	(1,800)	(1,800)	0.00%	08/16/19
06/28/19	Calamos Market Neutral Income Fund	Invacare Corp.		00750 Written Options	Health Care	United States Of America (The)	US Dollar	(50,000)	(18,750)	(18,750)	0.00%	11/15/19
06/28/19	Calamos Market Neutral Income Fund	Advanced Micro Devices, Inc.		00010(Written Options	Information Technology	United States Of America (The)	US Dollar	(350,000)	(24,500)	(24,500)	0.00%	01/17/20
06/28/19	Calamos Market Neutral Income Fund	AMAG Pharmaceuticals, Inc. Mitsuhishi Chemical Holdings Corp.	AMAG 1911150 4188 IP	C00014 Written Options Common Stocks Sold Short	Health Care Materials	United States Of America (The)	US Dollar Japanese Yen	(100,000) (40,500)	(95,000) (30,571,253)	(95,000) (283,553)	0.00%	11/15/19
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Mitsubishi Chemical Holdings Corp. Evolent Health, Inc Class A	4188 JP EVH US	Common Stocks Sold Short Common Stocks Sold Short	Materials Health Care	Japan United States Of America (The)	Japanese Yen US Dollar	(40,500)	(30,571,253)	(283,553)	-0.01% -0.01%	
06/28/19	Calamos Market Neutral Income Fund	Chesapeake Energy Corp.	CHK US	Common Stocks Sold Short	Energy	United States Of America (The)	US Dollar	(200,000)	(390,000)	(390,000)	-0.01%	
06/28/19	Calamos Market Neutral Income Fund	Maeda Kosen Company, Ltd.	7821 JP	Common Stocks Sold Short	Industrials	Japan	Japanese Yen	(33,600)	(66,566,656)	(617.416)	-0.01%	
06/28/19	Calamos Market Neutral Income Fund	Hope Bancorp, Inc.	HOPE US	Common Stocks Sold Short	Financials	United States Of America (The)	US Dollar	(59,000)	(813,020)	(813,020)	-0.02%	
06/28/19	Calamos Market Neutral Income Fund	Toho Holdings Company, Ltd.	8129 JP	Common Stocks Sold Short	Health Care	Japan	Japanese Yen	(37,300)	(90,235,971)	(836,952)	-0.02%	
06/28/19	Calamos Market Neutral Income Fund	Pretium Resources, Inc.	PVG US	Common Stocks Sold Short	Materials	Canada	US Dollar	(85,500)	(855,855)	(855,855)	-0.02%	
06/28/19	Calamos Market Neutral Income Fund	HIS Company, Ltd.	9603 JP	Common Stocks Sold Short	Consumer Discretionary	Japan	Japanese Yen	(35,600)	(95,679,250)	(887,439)	-0.02%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Avaya Holdings Corp. Retrophin, Inc.	AVYA US RTRX US	Common Stocks Sold Short Common Stocks Sold Short	Information Technology Health Care	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(80,000) (48,137)	(952,800) (967,072)	(952,800) (967,072)	-0.02% -0.02%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Zenrin Company, Ltd.	9474 JP	Common Stocks Sold Short	Communication Services	United States Of America (The)	Japanese Yen	(63,800)	(121,755,207)	(1,129,297)	-0.02%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Zenni Company, Ltd. Tabula Rasa HealthCare, Inc.	TRHC US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(23,000)	(1.148.390)	(1,129,297)	-0.02%	
06/28/19	Calamos Market Neutral Income Fund	Allscripts Healthcare Solutions, Inc.	MDRX US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(100,000)	(1,163,000)	(1,163,000)	-0.02%	
06/28/19	Calamos Market Neutral Income Fund	SEACOR Holdings, Inc.	CKH US	Common Stocks Sold Short	Energy	United States Of America (The)	US Dollar	(25,000)	(1,187,750)	(1,187,750)	-0.02%	
06/28/19	Calamos Market Neutral Income Fund	Arconic, Inc.	ARNC US	Common Stocks Sold Short	Industrials	United States Of America (The)	US Dollar	(46,615)	(1,203,599)	(1,203,599)	-0.02%	
06/28/19	Calamos Market Neutral Income Fund	Takashimaya Company, Ltd.	8233 JP	Common Stocks Sold Short	Consumer Discretionary	Japan	Japanese Yen	(110,800)	(131,100,545)	(1,215,977)	-0.02%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Kyushu Electric Power Company, Inc. Total Return Swap Twitter vs 01MOBFR	9508 JP	Common Stocks Sold Short	Utilities	Japan United States Of America (The)	Japanese Yen US Dollar	(125,600) (507,500)	(133,037,086) (1,294,125)	(1,233,939)	-0.02% -0.02%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Total Return Swap Twitter vs 01MOBFR Cardtropics PLC - Class A	CATMUS	Swaps Common Stocks Sold Short	Swaps Information Technology	United States Of America (The) United Kingdom	US Dollar US Dollar	(507,500)	(1,294,125)	(1,294,125)	-0.02% -0.03%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Flexion Therapeutics, Inc.	FLXN US	Common Stocks Sold Short	Health Care	United Kingdom United States Of America (The)	US Dollar	(110,000)	(1,353,000)	(1,358,653)	-0.03%	
06/28/19	Calamos Market Neutral Income Fund	Liberty Latin America, Ltd Class C	LILAK US	Common Stocks Sold Short	Communication Services	United States Of America (The)	US Dollar	(80,000)	(1,375,200)	(1,375,200)	-0.03%	
06/28/19	Calamos Market Neutral Income Fund	PRA Group, Inc.	PRAA US	Common Stocks Sold Short	Financials	United States Of America (The)	US Dollar	(50,000)	(1,407,000)	(1,407,000)	-0.03%	
06/28/19	Calamos Market Neutral Income Fund	Boingo Wireless, Inc.	WIFIUS	Common Stocks Sold Short	Communication Services	United States Of America (The)	US Dollar	(79,000)	(1,419,630)	(1,419,630)	-0.03%	
06/28/19	Calamos Market Neutral Income Fund	Innoviva, Inc.	TBPH US	Common Stocks Sold Short	Health Care	Cayman Islands (The)	US Dollar	(87,000)	(1,420,710)	(1,420,710)	-0.03%	
06/28/19	Calamos Market Neutral Income Fund	TimkenSteel Corp.	TMST US	Common Stocks Sold Short	Materials	United States Of America (The)	US Dollar	(175,000)	(1,422,750)	(1,422,750)	-0.03%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Immunomedics, Inc. Infinera Corp.		C00010 Written Options Common Stocks Sold Short	Health Care Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(300,000) (538,000)	(1,500,000) (1,565,580)	(1,500,000) (1,565,580)	-0.03% -0.03%	01/17/20
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Intinera Corp. InterDigital, Inc.	INFN US IDCC US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(24,600)	(1,584,240)	(1,585,580)	-0.03%	
06/28/19	Calamos Market Neutral Income Fund	OPKO Health, Inc.	OPK US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(650,000)	(1,586,000)	(1,586,000)	-0.03%	
06/28/19	Calamos Market Neutral Income Fund	Pacira BioSciences, Inc.	PCRX US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(37,500)	(1,630,875)	(1,630,875)	-0.03%	
06/28/19	Calamos Market Neutral Income Fund	EDION Corp.	2730 JP	Common Stocks Sold Short	Consumer Discretionary	Japan	Japanese Yen	(185,600)	(186,350,017)	(1,728,424)	-0.03%	
06/28/19	Calamos Market Neutral Income Fund	8x8, Inc.	EGHT US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(73,500)	(1,771,350)	(1,771,350)	-0.03%	
06/28/19	Calamos Market Neutral Income Fund	Synaptics, Inc.	SYNA US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(65,288)	(1,902,492)	(1,902,492)	-0.04%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	ANA Holdings, Inc. Ezaki Glico Company, Ltd.	9202 JP 2206 JP	Common Stocks Sold Short Common Stocks Sold Short	Industrials Consumer Staples	Japan	Japanese Yen	(57,600) (43,800)	(205,842,955) (210,523,614)	(1,909,224) (1,952,638)	-0.04% -0.04%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Quotient Technology, Inc.	QUOT US	Common Stocks Sold Short	Consumer Staples Consumer Discretionary	Japan United States Of America (The)	Japanese Yen US Dollar	(187,500)	(2,013,750)	(2,013,750)	-0.04%	
06/28/19	Calamos Market Neutral Income Fund	Vishay Intertechnology, Inc.	VSH US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(131.000)	(2.164.120)	(2.164.120)	-0.04%	
06/28/19	Calamos Market Neutral Income Fund	Momo, Inc.	MOMO US	Common Stocks Sold Short	Communication Services	China	US Dollar	(61,200)	(2,190,960)	(2,190,960)	-0.04%	
06/28/19	Calamos Market Neutral Income Fund	Ligand Pharmaceuticals, Inc.	LGND US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(19,600)	(2,237,340)	(2,237,340)	-0.04%	
06/28/19	Calamos Market Neutral Income Fund	Benefitfocus, Inc.	BNFT US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(82,700)	(2,245,305)	(2,245,305)	-0.04%	
06/28/19	Calamos Market Neutral Income Fund	Dominion Energy, Inc.	D US	Common Stocks Sold Short	Utilities	United States Of America (The)	US Dollar	(30,000)	(2,319,600)	(2,319,600)	-0.04%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	iStar, Inc. Nipro Corp.	STAR US 8086 IP	Common Stocks Sold Short	Real Estate Health Care	United States Of America (The)	US Dollar Japanese Yen	(187,100) (211,400)	(2,323,782) (253,263,652)	(2,323,782)	-0.04% -0.04%	
06/28/19	Calamos Market Neutral Income Fund	SSR Mining Inc	211 MR22	Common Stocks Sold Short	Materials	Canada	US Dollar	(180,000)	(2 460 600)	(2,349,038)	-0.05%	
06/28/19	Calamos Market Neutral Income Fund	GDS Holdings, Ltd.	GDS US	Common Stocks Sold Short	Information Technology	China	US Dollar	(65,500)	(2,460,835)	(2,460,835)	-0.05%	
06/28/19	Calamos Market Neutral Income Fund	Immunomedics, Inc.	IMMU US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(182,500)	(2,531,275)	(2,531,275)	-0.05%	
06/28/19	Calamos Market Neutral Income Fund	II-VI, Inc.	IIVI US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(71,500)	(2,614,040)	(2,614,040)	-0.05%	
06/28/19	Calamos Market Neutral Income Fund	Deutsche Wohnen, SE	DWNI GR	Common Stocks Sold Short	Real Estate	Germany	Euro Currency	(73,400)	(2,365,318)	(2,689,604)	-0.05%	
06/28/19	Calamos Market Neutral Income Fund	Supernus Pharmaceuticals, Inc.	SUPN US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(82,000)	(2,713,380)	(2,713,380)	-0.05%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	FireEye, Inc. Total Return Swap Twitter vs 01MOBFR	FEYE US	Common Stocks Sold Short Total Rtn Epty Swap	Information Technology SWAPS	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(188,000) (40,000)	(2,784,280)	(2,784,280)	-0.05% -0.05%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Qudian, Inc.	QD US	Common Stocks Sold Short	Financials	China China	US Dollar	(372,000)	(2,790,000)	(2,790,000)	-0.05%	
06/28/19	Calamos Market Neutral Income Fund	Guidewire Software, Inc.	GWRE US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(29,500)	(2,990,710)	(2,990,710)	-0.06%	
06/28/19	Calamos Market Neutral Income Fund	Vonage Holdings Corp.	VG US	Common Stocks Sold Short	Communication Services	United States Of America (The)	US Dollar	(269,500)	(3,053,435)	(3,053,435)	-0.06%	
06/28/19	Calamos Market Neutral Income Fund	Pure Storage, Inc Class A	PSTG US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(199,973)	(3,053,588)	(3,053,588)	-0.06%	
06/28/19	Calamos Market Neutral Income Fund	Nutanix, Inc Class A	NTNX US	Common Stocks Sold Short	Information Technology SWAPS	United States Of America (The)	US Dollar	(118,900)	(3,084,266)	(3,084,266)	-0.06%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Total Return Swap Twitter vs 01MLIBOR Total Return Swap Twitter vs 01MOBFR		Total Rtn Eqty Swap Swaps	SWAPS Swaps	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(182,200)	(3,132,018)	(3,132,018)	-0.06% -0.06%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Total Return Swap Twitter vs 01MOBFR Fuii Corp/Aichi	6134 JP	Swaps Common Stocks Sold Short	Swaps Industrials	Janan	US Dollar Japanese Yen	(1,232,800)	(3,143,640)	(3,143,640)	-0.06%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Voya Financial, Inc.	VOYA US	Common Stocks Sold Short	Financials	United States Of America (The)	US Dollar	(58,500)	(3,235,050)	(3,235,050)	-0.06%	
06/28/19	Calamos Market Neutral Income Fund	CONMED Corp.	CNMD US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(38,500)	(3,294,445)	(3,294,445)	-0.06%	
06/28/19	Calamos Market Neutral Income Fund	Digital Garage, Inc.	4819 JP	Common Stocks Sold Short	Information Technology	Japan	Japanese Yen	(104,000)	(356,253,257)	(3,304,301)	-0.06%	
06/28/19	Calamos Market Neutral Income Fund	Electronics For Imaging, Inc.	EFII US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(89,800)	(3,314,518)	(3,314,518)	-0.06%	
06/28/19	Calamos Market Neutral Income Fund	Intercept Pharmaceuticals, Inc.	ICPT US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(42,000)	(3,341,940)	(3,341,940)	-0.06%	
06/28/19	Calamos Market Neutral Income Fund	Live Nation Entertainment, Inc. Liberty Media Corp. / Liberty Formula One	LYV US	Common Stocks Sold Short	Communication Services	United States Of America (The)	US Dollar	(51,000)	(3,378,750)	(3,378,750)	-0.06%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Liberty Media Corp. / Liberty Formula One Nuance Communications, Inc.	FWONK US NUAN US	Common Stocks Sold Short Common Stocks Sold Short	Communication Services Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(95,500) (226,570)	(3,572,655) (3,618,323)	(3,572,655) (3,618,323)	-0.07% -0.07%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Virtus Investment Partners, Inc.	VRTS US	Common Stocks Sold Short	Financials	United States Of America (The)	US Dollar	(34,000)	(3,618,323)	(3,618,323)	-0.07%	
06/28/19	Calamos Market Neutral Income Fund	LivePerson, Inc.	LPSN US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(130,400)	(3,656,416)	(3,656,416)	-0.07%	
06/28/19	Calamos Market Neutral Income Fund	CSG Systems International, Inc.	CSGS US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(75,000)	(3,662,250)	(3,662,250)	-0.07%	
06/28/19	Calamos Market Neutral Income Fund	Gannett Company, Inc.	GCI US	Common Stocks Sold Short	Communication Services	United States Of America (The)	US Dollar	(450,000)	(3,672,000)	(3,672,000)	-0.07%	
06/28/19	Calamos Market Neutral Income Fund	PROS Holdings, Inc.	PRO US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(58,200)	(3,681,732)	(3,681,732)	-0.07%	
06/28/19	Calamos Market Neutral Income Fund	Ironwood Pharmaceuticals, Inc.	IRWD US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(347,587)	(3,802,602)	(3,802,602)	-0.07%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	South Jersey Industries, Inc.	SJI US	Common Stocks Sold Short	Utilities	United States Of America (The)	US Dollar US Dollar	(114,706)	(3,869,033)	(3,869,033)	-0.07%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	American Electric Power Company, Inc. Pluralsight. Inc.	AEP US PS US	Common Stocks Sold Short Common Stocks Sold Short	Utilities Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(44,000) (138,000)	(3,872,440)	(3,872,440)	-0.07% -0.08%	
	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Zillow Group, Inc Class C	Z US	Common Stocks Sold Short	Communication Services	United States Of America (The)	US Dollar	(138,000)	(4,184,160)	(4,184,160)	-0.08%	
	Calamos Market Neutral Income Fund	Heritage Insurance Holdings, Inc.	HRTG US	Common Stocks Sold Short	Financials	United States Of America (The)	US Dollar	(276,300)	(4,257,783)	(4,257,783)	-0.08%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund	Viavi Solutions, Inc.	VIAVUS	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(332,400)	(4,417,596)	(4,417,596)	-0.08%	
06/28/19 06/28/19 06/28/19		Cellnex Telecom, SA	CLNX SM	Common Stocks Sold Short	Communication Services	Spain	Euro Currency	(124,600)	(4,053,632)	(4,609,386)	-0.09%	
06/28/19 06/28/19 06/28/19	Calamos Market Neutral Income Fund	Belden, Inc.	BDC US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(80,000)	(4,765,600)	(4,765,600)	-0.09%	
06/28/19 06/28/19 06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund			Common Stocks Sold Short	Communication Services	Japan	Japanese Yen	(131,000)	(514,699,529)	(4.773.914)	-0.09%	
06/28/19 06/28/19 06/28/19 06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	CyberAgent, Inc.	4751 JP									
06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	CyberAgent, Inc. Guess, Inc.	GES US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(299,080)	(4,830,142)	(4,830,142)	-0.09%	
06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	CyberAgent, Inc. Guess, Inc. Renewable Energy Group, Inc.	GES US REGI US	Common Stocks Sold Short Common Stocks Sold Short	Consumer Discretionary Energy	United States Of America (The)	US Dollar	(299,080) (314,400)	(4,830,142) (4,986,384)	(4,830,142) (4,986,384)	-0.09% -0.09%	
06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	CyberAgent, Inc. Guess, Inc. Renewable Energy Group, Inc. Bilibili, Inc.	GES US	Common Stocks Sold Short Common Stocks Sold Short Common Stocks Sold Short	Consumer Discretionary Energy Communication Services	United States Of America (The) China	US Dollar US Dollar	(299,080)	(4,830,142)	(4,830,142) (4,986,384) (5,027,430)	-0.09% -0.09% -0.10%	
06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19	Calamos Market Neutral Income Fund	CyberAgent, Inc. Guess, Inc. Renewable Energy Group, Inc.	GES US REGI US BILI US	Common Stocks Sold Short Common Stocks Sold Short	Consumer Discretionary Energy	United States Of America (The)	US Dollar	(299,080) (314,400) (309,000)	(4,830,142) (4,986,384) (5,027,430)	(4,830,142) (4,986,384)	-0.09% -0.09%	
06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	CyberAgent, Inc. Guets, Inc. Renewable Energy Group, Inc. Bilbibli, Inc. Carbointe, Inc.	GES US REGI US BILI US CARB US	Common Stocks Sold Short Common Stocks Sold Short Common Stocks Sold Short Common Stocks Sold Short	Consumer Discretionary Energy Communication Services Information Technology	United States Of America (The) China United States Of America (The)	US Dollar US Dollar US Dollar	(299,080) (314,400) (309,000) (198,400)	(4,830,142) (4,986,384) (5,027,430) (5,166,336)	(4,830,142) (4,986,384) (5,027,430) (5,166,336)	-0.09% -0.09% -0.10% -0.10%	

The portfolio data is "as of" the data 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 unasualized. Therefore, this information may differ from that information contained in the annual and semi-annual reports to shareholders filed with the EXC on Form N-CX. This information codes not constitute a recommendation to only or sed 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 Loc	cal Market Value	Base Market Value	Percent of Investments	Interest Rate Maturity Date
06/28/19	Calamos Market Neutral Income Fund	Altair Engineering, Inc Class A	ALTR US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(144,500)	(5,836,355)	(5,836,355)	-0.11%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	NXP Semiconductors, NV FTI Consulting Inc	NXPI US FCN US	Common Stocks Sold Short	Information Technology Industrials	Netherlands (The) United States Of America (The)	US Dollar US Dollar	(60,773) (71,050)	(5,932,053)	(5,932,053)	-0.11% -0.11%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	FTI Consulting, Inc. Teradyne Inc.	FCN US TER US	Common Stocks Sold Short Common Stocks Sold Short	Industrials Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(71,050)	(5,956,832)	(5,956,832)	-0.11% -0.12%	
06/28/19	Calamos Market Neutral Income Fund	Monder, S.p.A.	MONCIM	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	Euro Currency	(127,300)	(5,465,564)	(6,098,943)	-0.12%	
06/28/19	Calamos Market Neutral Income Fund	Coupa Software. Inc.	COUPUS	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(50.000)	(6.330.500)	(6.330.500)	-0.12%	
06/28/19	Calamos Market Neutral Income Fund	Energizer Holdings, Inc.	ENR US	Common Stocks Sold Short	Consumer Staples	United States Of America (The)	US Dollar	(170.108)	(6,572,973)	(6,572,973)	-0.12%	
06/28/19	Calamos Market Neutral Income Fund	Wix.com, Ltd.	WIX US	Common Stocks Sold Short	Information Technology	Israel	US Dollar	(48,750)	(6,927,375)	(6,927,375)	-0.13%	
06/28/19	Calamos Market Neutral Income Fund	YY, Inc.	YY US	Common Stocks Sold Short	Communication Services	China	US Dollar	(100,800)	(7,024,752)	(7,024,752)	-0.13%	
06/28/19	Calamos Market Neutral Income Fund	Chugoku Electric Power Company, Inc.	9504 JP	Common Stocks Sold Short	Utilities	Japan	Japanese Yen	(565,100)	(768,325,920)	(7,126,336)	-0.14%	
06/28/19	Calamos Market Neutral Income Fund	OSI Systems, Inc.	OSIS US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(65,100)	(7,332,213)	(7,332,213)	-0.14%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Inphi Corp.	IPHI US	Common Stocks Sold Short	Information Technology Communication Services	United States Of America (The) China	US Dollar US Dollar	(152,000)	(7,615,200)	(7,615,200) (7,768,530)	-0.14% -0.15%	
06/28/19	Calamos Market Neutral Income Fund	Aerojet Rocketrkone Holdings Inc	AIRD US	Common Stocks Sold Short	Industrials	United States Of America (The)	US Dollar US Dollar	(376,200)	(7,768,530)	(7,768,530)	-0.15%	
06/28/19	Calamos Market Neutral Income Fund	Fowestnet Inc	ENV US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(115.050)	(7,865,969)	(7,841,868)	-0.15%	
06/28/19	Calamos Market Neutral Income Fund	Fortive Corp.	FTV US	Common Stocks Sold Short	Industrials	United States Of America (The)	US Dollar	(101,500)	(8,274,280)	(8,274,280)	-0.16%	
06/28/19	Calamos Market Neutral Income Fund	Nagoya Railroad Company, Ltd.	9048 JP	Common Stocks Sold Short	Industrials	lanan	Japanese Yen	(316,000)	(943,521,092)	(8,751,297)	-0.17%	
06/28/19	Calamos Market Neutral Income Fund	Sea, Ltd.	SE US	Common Stocks Sold Short	Communication Services	Singapore	US Dollar	(269,000)	(8,936,180)	(8,936,180)	-0.17%	
06/28/19	Calamos Market Neutral Income Fund	Eurazeo, SE	RF FP	Common Stocks Sold Short	Financials	France	Euro Currency	(135,082)	(8,277,910)	(9,412,813)	-0.18%	
06/28/19	Calamos Market Neutral Income Fund	Takeaway.com, NV	TKWY NA	Common Stocks Sold Short	CONSUMER DISCRETIONARY	Netherlands (The)	Euro Currency	(107,937)	(8,880,846)	(10,098,411)	-0.19%	
06/28/19	Calamos Market Neutral Income Fund	Ctrip.com International, Ltd.	CTRP US	Common Stocks Sold Short	Consumer Discretionary	China	US Dollar	(277,000)	(10,224,070)	(10,224,070)	-0.19%	
06/28/19	Calamos Market Neutral Income Fund	International Flavors & Fragrances, Inc.	IFF US	Common Stocks Sold Short	Materials	United States Of America (The)	US Dollar	(71,000)	(10,301,390)	(10,301,390)	-0.20%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	NuVasive, Inc.	NUVA US NEWR US	Common Stocks Sold Short	Health Care Information Technology	United States Of America (The)	US Dollar US Dollar	(177,000)	(10,361,580)	(10,361,580)	-0.20% -0.20%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	New Relic, Inc. Quidel Corn	NEWR US ODEL US	Common Stocks Sold Short Common Stocks Sold Short	Information Technology Health Care	United States Of America (The)	US Dollar US Dollar	(120,700)	(10,441,757)	(10,441,757)	-0.20% -0.21%	
06/28/19	Calamos Market Neutral Income Fund		TTMLUS	Common Stocks Sold Short		United States Of America (The)						
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	TTM Technologies, Inc. Innoviva, Inc.	INVA US	Common Stocks Sold Short Common Stocks Sold Short	Information Technology Health Care	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(1,105,139) (788,600)	(11,272,418) (11,482,016)	(11,272,418) (11,482,016)	-0.21% -0.22%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	MTS Systems Corp.	MTSC US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(198,410)	(11,482,016)	(11,482,016)	-0.22%	
06/28/19	Calamos Market Neutral Income Fund	Assurant, Inc.	AIZ US	Common Stocks Sold Short	Financials	United States Of America (The)	US Dollar	(109,397)	(11,637,653)	(11,637,653)	-0.22%	
06/28/19	Calamos Market Neutral Income Fund	Silicon Laboratories, Inc.	SLAB US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(112,600)	(11,642,840)	(11,642,840)	-0.22%	
06/28/19	Calamos Market Neutral Income Fund	Bayer, AG	BAYN GR	Common Stocks Sold Short	Health Care	Germany	Euro Currency	(169,000)	(10,308,582)	(11,721,890)	-0.22%	
06/28/19	Calamos Market Neutral Income Fund	Zendesk, Inc.	ZEN US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(137,000)	(12,197,110)	(12,197,110)	-0.23%	
06/28/19	Calamos Market Neutral Income Fund	Twitter, Inc.	TWTR US	Common Stocks Sold Short	Communication Services	United States Of America (The)	US Dollar	(365,175)	(12,744,608)	(12,744,608)	-0.24%	
06/28/19	Calamos Market Neutral Income Fund	Neurocrine Biosciences, Inc.	NBIX US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(158,371)	(13,371,264)	(13,371,264)	-0.25%	
06/28/19	Calamos Market Neutral Income Fund	Aqua America, Inc.	WTR US	Common Stocks Sold Short Common Stocks Sold Short	Utilities	United States Of America (The)	US Dollar	(330,733)	(13,682,424)	(13,682,424)	-0.26% -0.26%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Crown Castle International Corp. Herbalife Nutrition, Ltd.	cci us	Common Stocks Sold Short Common Stocks Sold Short	Real Estate	United States Of America (The) United States Of America (The)	US Dollar	(105,000)	(13,686,750)	(13,686,750)	-0.26% -0.30%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Rexnord Corp.	HLF US RXN US	Common Stocks Sold Short	Consumer Staples Industrials	United States Of America (The)	US Dollar US Dollar	(366,500)	(15,671,540) (16,167,700)	(15,671,540) (16,167,700)	-0.30%	
06/28/19	Calamos Market Neutral Income Fund	Medicines Company	MDCO US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(444,000)	(16,192,680)	(16,192,680)	-0.31%	
06/28/19	Calamos Market Neutral Income Fund	Five9, Inc.	FIVN US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(320,200)	(16,423,058)	(16,423,058)	-0.31%	
06/28/19	Calamos Market Neutral Income Fund	CenterPoint Energy, Inc.	CNP US	Common Stocks Sold Short	Utilities	United States Of America (The)	US Dollar	(575,000)	(16.462.250)	(16.462.250)	-0.31%	
06/28/19	Calamos Market Neutral Income Fund	Ionis Pharmaceuticals, Inc.	IONS US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(259,600)	(16,684,492)	(16,684,492)	-0.32%	
06/28/19	Calamos Market Neutral Income Fund	AXA Equitable Holdings, Inc.	EQH US	Common Stocks Sold Short	Financials	United States Of America (The)	US Dollar	(816,000)	(17,054,400)	(17,054,400)	-0.32%	
06/28/19	Calamos Market Neutral Income Fund	DTE Energy Company	DTE US	Common Stocks Sold Short	Utilities	United States Of America (The)	US Dollar	(139,000)	(17,775,320)	(17,775,320)	-0.34%	
06/28/19	Calamos Market Neutral Income Fund	Teladoc Health, Inc.	TDOC US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(270,200)	(17,943,982)	(17,943,982)	-0.34%	
06/28/19	Calamos Market Neutral Income Fund	ON Semiconductor Corp.	ON US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(888,000)	(17,946,480)	(17,946,480)	-0.34% -0.36%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	SBI Holdings, Inc. Wright Medical Group, NV	8473 JP WMGI US	Common Stocks Sold Short Common Stocks Sold Short	Financials	Japan Netherlands (The)	Japanese Yen US Dollar		(2,054,777,249)	(19,058,362) (19,538,571)	-0.36% -0.37%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Q2 Holdings, Inc.	QTWO US	Common Stocks Sold Short	Health Care Information Technology	United States Of America (The)	US Dollar	(655,217) (272,800)	(19,538,571) (20,831,008)	(20,831,008)	-0.39%	
06/28/19	Calamos Market Neutral Income Fund	Anglo American, PLC	AALLN	Common Stocks Sold Short	Materials	United States Of America (Tile)	Pound Sterling	(730,029)	(16,422,516)	(20,855,762)	-0.40%	
06/28/19	Calamos Market Neutral Income Fund	Vistra Energy Corp.	VST US	Common Stocks Sold Short	Utilities	United States Of America (The)	US Dollar	(1,015,393)	(22,988,498)	(22,988,498)	-0.44%	
06/28/19	Calamos Market Neutral Income Fund	Nice. Ltd.	NICE US	Common Stocks Sold Short	Information Technology	Israel	US Dollar	(171,400)	(23,481,800)	(23,481,800)	-0.45%	
06/28/19	Calamos Market Neutral Income Fund	Molina Healthcare, Inc.	MOH US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(168,040)	(24,053,246)	(24,053,246)	-0.46%	
06/28/19	Calamos Market Neutral Income Fund	Chegg, Inc.	CHGG US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(626,750)	(24,186,283)	(24,186,283)	-0.46%	
06/28/19	Calamos Market Neutral Income Fund	Etsy, Inc.	ETSY US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(402,100)	(24,676,877)	(24,676,877)	-0.47%	
06/28/19	Calamos Market Neutral Income Fund	Red Hat, Inc.	RHT US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(132,500)	(24,878,200)	(24,878,200)	-0.47%	
06/28/19	Calamos Market Neutral Income Fund	Colfax Corp.	CFX US RP US	Common Stocks Sold Short	Industrials Information Technology	United States Of America (The)	US Dollar US Dollar	(895,000) (428,729)	(25,086,850)	(25,086,850)	-0.48% -0.48%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	RealPage, Inc. Sempra Energy	RP US SRE US	Common Stocks Sold Short Common Stocks Sold Short	Information Technology Utilities	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(428,729)	(25,230,702)	(25,230,702)	-0.48% -0.49%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	RingCentral, Inc Class A	RNG US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(232,900)	(26,764,868)	(26,764,868)	-0.49%	
06/28/19	Calamos Market Neutral Income Fund	Invitation Homes, Inc.	INVH US	Common Stocks Sold Short	Real Estate	United States Of America (The)	US Dollar	(1.005.574)	(26,878,993)	(26.878.993)	-0.51%	
06/28/19	Calamos Market Neutral Income Fund	Twilio, Inc.	TWLO US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(201,500)	(27,474,525)	(27,474,525)	-0.52%	
06/28/19	Calamos Market Neutral Income Fund	j2 Global, Inc.	JCOM US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(309,200)	(27,484,788)	(27,484,788)	-0.52%	
06/28/19	Calamos Market Neutral Income Fund	Cypress Semiconductor Corp.	CYUS	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(1,259,000)	(28,000,160)	(28,000,160)	-0.53%	
06/28/19	Calamos Market Neutral Income Fund	DexCom, Inc.	DXCM US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(190,750)	(28,581,980)	(28,581,980)	-0.54%	
06/28/19	Calamos Market Neutral Income Fund	Becton Dickinson and Company	BDX US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(114,500)	(28,855,145)	(28,855,145)	-0.55%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Alteryx, Inc Class A Mongo DB. Inc.	AYX US MDB US	Common Stocks Sold Short Common Stocks Sold Short	Information Technology Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(272,500) (206.350)	(29,735,200)	(29,735,200) (31,383,772)	-0.56% -0.59%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	MongoDB, Inc. Splunk. Inc.	MDB US SPLK US	Common Stocks Sold Short Common Stocks Sold Short	Information Technology Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(206,350) (257,500)	(31,383,772)	(31,383,772)	-0.59% -0.61%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Splunk, Inc. MercadoLibre, Inc.	SPLK US MELI US	Common Stocks Sold Short Common Stocks Sold Short	Information Technology Information Technology	United States Of America (The) Argentina	US Dollar US Dollar	(257,500)	(32,380,625)	(32,380,625)	-0.61% -0.62%	
06/28/19	Calamos Market Neutral Income Fund	Allegheny Technologies, Inc.	ATI US	Common Stocks Sold Short	Materials	United States Of America (The)	US Dollar	(1.325.800)	(32,487,434)	(32,487,434)	-0.62%	
06/28/19	Calamos Market Neutral Income Fund	Palo Alto Networks, Inc.	PANW US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(1,525,600)	(33,745.101)	(33,745,101)	-0.64%	
06/28/19	Calamos Market Neutral Income Fund	Extra Space Storage, Inc.	EXR US	Common Stocks Sold Short	Real Estate	United States Of America (The)	US Dollar	(323,200)	(34,291,520)	(34,291,520)	-0.65%	
06/28/19	Calamos Market Neutral Income Fund	IAC/InterActive Corp.	IAC US	Common Stocks Sold Short	Communication Services	United States Of America (The)	US Dollar	(160,550)	(34,924,442)	(34,924,442)	-0.66%	
06/28/19	Calamos Market Neutral Income Fund	Intel Corp.	INTC US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(730,350)	(34,961,855)	(34,961,855)	-0.66%	
06/28/19	Calamos Market Neutral Income Fund	World Wrestling Entertainment, Inc Class A	WWE US	Common Stocks Sold Short	Communication Services	United States Of America (The)	US Dollar	(504,500)	(36,429,945)	(36,429,945)	-0.69%	
06/28/19	Calamos Market Neutral Income Fund	Sarepta Therapeutics, Inc.	SRPT US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(245,000)	(37,227,750)	(37,227,750)	-0.71%	
06/28/19	Calamos Market Neutral Income Fund	New York Times Company - Class A	NYT US	Common Stocks Sold Short	Communication Services	United States Of America (The)	US Dollar	(1,179,000)	(38,458,980)	(38,458,980)	-0.73%	
06/28/19 06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Wayfair, Inc Class A Okta, Inc.	W US OKTA US	Common Stocks Sold Short Common Stocks Sold Short	Consumer Discretionary Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(284,400) (355,300)	(41,522,400) (43.883.103)	(41,522,400) (43,883,103)	-0.79% -0.83%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Okta, Inc. HubSpot. Inc.	OKTA US HUBS US	Common Stocks Sold Short Common Stocks Sold Short	Information Technology Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(355,300)	(43,883,103)	(43,883,103)	-0.83% -0.83%	
06/28/19	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	HubSpot, Inc. LGI Homes, Inc.	LGIH US	Common Stocks Sold Short Common Stocks Sold Short	Information Technology Consumer Discretionary	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(258,000)	(43,994,160)	(43,994,160)	-0.83% -0.88%	
06/28/19	Calamos Market Neutral Income Fund	Tesla, Inc.	TSLA US	Common Stocks Sold Short	Consumer Discretionary Consumer Discretionary	United States Of America (The)	US Dollar	(215.100)	(48,066,246)	(48,066,246)	-0.88%	
06/28/19	Calamos Market Neutral Income Fund	Insulet Corp.	PODD US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(415,600)	(48,066,246)	(48,066,246)	-0.91%	
06/28/19	Calamos Market Neutral Income Fund	Atlassian Corp., PLC - Class A	TEAM US	Common Stocks Sold Short	Information Technology	Australia	US Dollar	(389,150)	(50,916,386)	(50,916,386)	-0.97%	
06/28/19	Calamos Market Neutral Income Fund	LendingTree, Inc.	TREE US	Common Stocks Sold Short	Financials	United States Of America (The)	US Dollar	(137,929)	(57,934,318)	(57,934,318)	-1.10%	
06/28/19	Calamos Market Neutral Income Fund	Microchip Technology, Inc.	MCHP US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(703,000)	(60,950,100)	(60,950,100)	-1.16%	
06/28/19	Calamos Market Neutral Income Fund	Booking Holdings, Inc.	BKNG US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(33,900)	(63,552,669)	(63,552,669)	-1.20%	
06/28/19	Calamos Market Neutral Income Fund	Workday, Inc Class A	WDAY US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(343,997)	(70,718,903)	(70,718,903)	-1.34%	
06/28/19	Calamos Market Neutral Income Fund	Square, Inc Class A	SQ US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(1,233,500)	(89,465,755)	(89,465,755)	-1.70%	
06/28/19	Calamos Market Neutral Income Fund	Micron Technology, Inc.	MUUS	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(2,393,615)	(92,369,603)	(92,369,603)	-1.75%	
06/28/19	Calamos Market Neutral Income Fund	ServiceNow, Inc.	NOW US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(353,450)	(97,046,767)	(97,046,767)	-1.84%	
06/28/19	Calamos Market Neutral Income Fund	Advanced Micro Devices, Inc.	AMD US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(4,720,600)	(143,364,622)	(143,364,622)	-2.72%	