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 forwards, futures, and swaps. Unlike the fund's requised to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) requirements and are unaudited. Therefore, this information contained in the annual and semi-annual reports to shareholders filled with the SEC on Form N-Q. This information cortained in the annual and semi-annual reports to shareholders filled with the SEC on Form N-Q. This information cortained in the annual and semi-annual reports to shareholders filled with the SEC on Form N-Q. This information cortained in the annual and semi-annual reports to shareholders filled with the SEC on Form N-Q. This information to buy or sell securities or other investments.

Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value Lo	cal Market Value Base Mark	ret Value	Percent of	Interest Maturity Date
12/29/23	Calamos Market Neutral Income Fund	CARTESIAN GROWTH Corp. II - Class A	RENE US	Common Stocks	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	1.500.000		6.440.000	Investments 0.15%	Rate Maturity Date
12/29/23	Calamos Market Neutral Income Fund	Rigel Resource Acquisition Corp Class A	RRAC US	Common Stocks	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	1,500,000		6,440,000	0.15%	
12/29/23	Calamos Market Neutral Income Fund	Everest Consolidator Acquisition Corp.	MNTN US	Common Stocks	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	1,250,000		3,675,000	0.13%	
12/29/23	Calamos Market Neutral Income Fund	Tristar Acquisition I Corp Class A	TRIS US	Common Stocks	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	900,000		9,706,500	0.09%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Learn CW Investment Corp Class A Alpha Partners Technology Merger Corp Class A	LCW US APTM US	Common Stocks Common Stocks	Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The) United States Of America (The)	US Dollar US Dollar	825,000 750.000		8,918,250 8.025.000	0.08%	
12/29/23	Calamos Market Neutral Income Fund	Chenghe Acquisition Company - Class A	CHEA US	Common Stocks	Special Purpose Acquisition Companies	Singapore Singapore	US Dollar	700,000		7,700,000	0.07%	
12/29/23	Calamos Market Neutral Income Fund	Evergreen Corp Class A	EVGR US	Common Stocks	Special Purpose Acquisition Companies	Malaysia	US Dollar	500,000	5,585,000	5,585,000	0.05%	
12/29/23	Calamos Market Neutral Income Fund	Generation Asia I Acquisition, Ltd Class A	GAQ US	Common Stocks	Special Purpose Acquisition Companies	Cayman Islands (The)	US Dollar	500,000		5,455,000	0.05%	
12/29/23	Calamos Market Neutral Income Fund	FutureTech II Acquisition Corp Class A	FTII US	Common Stocks	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	500,000		5,430,000	0.05%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	TortoiseEcofin Acquisition Corp. III - Class A Denali Capital Acquisition Corp Class A	TRTL US DECA US	Common Stocks Common Stocks	Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The) United States Of America (The)	US Dollar US Dollar	500,000 350,000		5,310,000 3,559,500	0.05%	
12/29/23	Calamos Market Neutral Income Fund	Silverbox Corp. III	SBXC/U US	Common Stocks	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	250,000		2,717,500	0.02%	
12/29/23	Calamos Market Neutral Income Fund	Cetus Capital Acquisition Corp.	CETU US	Common Stocks	Special Purpose Acquisition Companies	Taiwan (Province Of China)	US Dollar	140,000		1,470,000	0.01%	
12/29/23	Calamos Market Neutral Income Fund	Nabors Energy Transition Corp. II	NETDU US	Common Stocks	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	100,000		1,044,000	0.01%	
12/29/23	Calamos Market Neutral Income Fund	Keen Vision Acquisition Corp.	KVACU US	Common Stocks	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	100,000		1,036,000	0.01%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Haymaker Acquisition Corp. 4 Four Leaf Acquisition Corp.	HYAC/U US FORLU US	Common Stocks Common Stocks	Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The) United States Of America (The)	US Dollar US Dollar	100,000 60,000	1,034,000 : 661,200	1,034,000 661,200	0.01% 0.01%	
12/29/23	Calamos Market Neutral Income Fund	Oak Woods Acquisition Corp.	OAKUU US	Common Stocks	Special Purpose Acquisition Companies	Canada	US Dollar	55,000	617,650	617,650	0.01%	
12/29/23	Calamos Market Neutral Income Fund	Alchemy Investments Acquisition Corp. 1	ALCYU US	Common Stocks	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	50,000	549,250	549,250	0.01%	
12/29/23	Calamos Market Neutral Income Fund	Israel Acquisitions Corp.	ISRLU US	Common Stocks	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	30,000	324,000	324,000	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Southland Holdings, Inc.	SLND/WS US	Warrants	Industrials	United States Of America (The)	US Dollar	750,000 166,666	314,925	314,925	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Metals Acquisition, Ltd. Lifezone Metals. Ltd.	MTAL/WS US	Warrants Warrants	Materials Materials	Jersey Isle Of Man	US Dollar US Dollar	166,666 500.000	284,999 267.500	284,999 267.500	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Spark I Acquisition Corp.	SPKLU US	Common Stocks	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	24,769	252,148	252,148	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Engene Holdings, Inc.	ENGNW US	Warrants	Consumer Staples	Canada	US Dollar	250,000	212,500	212,500	0.00%	
12/29/23	Calamos Market Neutral Income Fund	99 Acquisition Group, Inc.	NNAGU US	Common Stocks	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	20,000	206,200	206,200	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Omniab, Inc.	OABIW US	Warrants	Health Care	United States Of America (The)	US Dollar	200,000	206,000	206,000	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Banyan Acquisition Corp. PSQ Holdings, Inc.	PNST/WS US PSQH/WS US	Warrants	Special Purpose Acquisition Companies Communication Services	United States Of America (The) United States Of America (The)	US Dollar US Dollar	500,000 200,000	184,500 175,010	184,500 175,010	0.00%	
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	PSQ Holdings, Inc. Investcorp Europe Acquisition Corp. I	rsun/ws US	Warrants Warrants	Special Purpose Acquisition Companies	United States Of America (The) Cayman Islands (The)	US Dollar US Dollar	200,000 750.000	175,010 171,900	175,010	0.00%	
12/29/23	Calamos Market Neutral Income Fund	LanzaTech Global, Inc.	LNZAW US	Warrants	Industrials	United States Of America (The)	US Dollar	300,000	157,020	157,020	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Quetta Acquisition Corp.	QETAU US	Common Stocks	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	14,770	150,802	150,802	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Bitcoin Depot, Inc.	BTMWW US	Warrants	Industrials	United States Of America (The)	US Dollar	1,000,000	140,000	140,000	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Andretti Acquisition Corp. Rigel Resource Acquisition Corp.	WNNR/WS US RRAC/WS US	Warrants Warrants	Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The) United States Of America (The)	US Dollar US Dollar	500,000 1,000,000	129,225 125,000	129,225 125,000	0.00%	
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Rigel Resource Acquisition Corp. Ai Transportation Acquisition Corp.	AITRU US	Warrants Common Stocks	Special Purpose Acquisition Companies Machinery - Diversified	United States Of America (The) United States Of America (The)	US Dollar US Dollar	1,000,000	125,000 98.665	98.665	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Intuitive Machines, Inc.	LUNRW US	Warrants	Industrials	United States Of America (The)	US Dollar	500,000	95,000	95,000	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Niocorp Developments, Ltd.	NIOBW US	Warrants	Materials	United States Of America (The)	US Dollar	177,835	94,253	94,253	0.00%	
12/29/23	Calamos Market Neutral Income Fund	BurTech Acquisition Corp.	BRKHW US	Warrants	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	1,000,000	90,000	90,000	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Genesis Growth Tech Acquisition Corp. PROOF Acquisition Corp. I	GGAWF US SOAR/WS US	Warrants Warrants	Special Purpose Acquisition Companies Special Purpose Acquisition Companies	Switzerland United States Of America (The)	US Dollar US Dollar	500,000 750.000	90,000 83,325	90,000 83,325	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Fixerest Consolidator Acquisition Corn	MNTN/WS US	Warrants	Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	750,000 625,000	83,325 81,250	81 250	0.00%	
12/29/23	Calamos Market Neutral Income Fund	CARTESIAN GROWTH Corp. II	RENEW US	Warrants	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	500,000	67.500	67.500	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Battery Future Acquisition Corp.	BFAC/WS US	Warrants	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	750,000	62,963	62,963	0.00%	
12/29/23	Calamos Market Neutral Income Fund	RCF Acquisition Corp.	RCFA/WS US	Warrants	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	686,522	53,240	53,240	0.00%	
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Oculis Holding, AG Amyris, Inc.	OCSAW US SZZLW UD	Warrants	Health Care	Switzerland United States Of America (The)	US Dollar US Dollar	33,333 500,000	50,000 45,500	50,000 45,500	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund	CSLM Acquisition Corp.	CSLMR US	Convertible Bonds Rights	Materials Special Purpose Acquisition Companies	United States Of America (The)	US Dollar US Dollar	750,000	45,500	45,000	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Roadzen, Inc.	RDZNW US	Warrants	Information Technology	United States Of America (The)	US Dollar	625.000	43,750	43,750	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Semper Paratus Acquisition Corp.	LGSTW US	Warrants	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	1,000,000	40,000	40,000	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Zura Bio, Ltd.		Warrants	Health Care	Cayman Islands (The)	US Dollar	200,000	33,500	33,500	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	American Oncology Network, Inc. Enphys Acquisition Corp.	NFYS/WS US	Warrants Warrants	Consumer Discretionary	United States Of America (The) United States Of America (The)	US Dollar US Dollar	156,250 625,000	31,563 31,250	31,563 31,250	0.00%	
12/29/23	Calamos Market Neutral Income Fund	byNordic Acquisition Corp.	RYNOW US	Warrants	Special Purpose Acquisition Companies Special Purpose Acquisition Companies	Sweden	US Dollar	250,000	30,000	30,000	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Keyarch Acquisition Corp.	KYCHR US	Rights	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	500,000	28,950	28,950	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Altenergy Acquisition Corp.	AEAEW US	Warrants	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	750,000	27,750	27,750	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Syntec Optics Holdings, Inc.		Warrants	Information Technology	United States Of America (The)	US Dollar	250,000	25,250	25,250	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund	EVe Mobility Acquisition Corp. Vast Solar Ptv. Ltd.	EVE/WS US	Warrants Warrants	Special Purpose Acquisition Companies Energy	United States Of America (The) Australia	US Dollar US Dollar	500,000	25,025 25,000	25,025 25,000	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Shouldert In Technology Acquisition Corp	SHAC/WS HS	Warrants	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	1 000 000	25,000	25,000	0.00%	
12/29/23	Calamos Market Neutral Income Fund	United Homes Group, Inc.	UHGWW US	Warrants	Consumer Discretionary	United States Of America (The)	US Dollar	25,000	25,000	25,000	0.00%	
12/29/23	Calamos Market Neutral Income Fund	APx Acquisition Corp. I	APXIW US	Warrants	Special Purpose Acquisition Companies	Mexico	US Dollar	500,000	25,000	25,000	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Zalatoris II Acquisition Corp.	ZLSWW US	Warrants	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	266,666	24,427	24,427	0.00%	
12/29/23	Calamos Market Neutral Income Fund	10X Capital Venture Acquisition Corp. III Target Global Acquisition I Corp.	VCXB/WS US TGAAW US	Warrants Warrants	Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The)	US Dollar US Dollar	312,972 333 333	23,629	23,629	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Blockchain Coinvestors Acquisition Corp. I	BCSAW US	Warrants	Special Purpose Acquisition Companies	Cayman Islands (The)	US Dollar	377,552	23,219	23,219	0.00%	
12/29/23	Calamos Market Neutral Income Fund	L Catterton Asia Acquisition Corp.	LCAAW US	Warrants	Special Purpose Acquisition Companies	Singapore	US Dollar	33,333	22,666	22,666	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Concord Acquisition Corp. III	CNDB/WS US	Warrants	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	225,000	22,500	22,500	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Kensington Capital Acquisition Corp. V New Providence Acquisition Corp. II	KCGI/WS US NPABW US	Warrants Warrants	Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The) United States Of America (The)	US Dollar US Dollar	222,150 500,000	22,215 21,250	22,215 21,250	0.00%	
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	New Providence Acquisition Corp. II Mountain & Company I Acquisition Corp.	MCAAW US	Warrants Warrants	Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The) United States Of America (The)	US Dollar US Dollar	500,000 675,350	21,250	21,250	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Aeries Technology, Inc.		Warrants	Information Technology	Cayman Islands (The)	US Dollar	289,507	20,294	20,294	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Chain Bridge I	CBRGF US	Warrants	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	750,000	20,288	20,288	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Springwater Special Situations Corp.	SWSSW US	Warrants	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	300,286	20,269	20,269	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Pearl Holdings Acquisition Corp. Aetherium Acquisition Corp.	PRLHW US GMFIW US	Warrants Warrants	Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The) United States Of America (The)	US Dollar US Dollar	500,000 500,000	20,050 20,000	20,050	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Atlantic Coastal Acquisition Corp. II	ACABW US	Warrants	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	625,000	18,781	18,781	0.00%	
12/29/23	Calamos Market Neutral Income Fund	SEP Acquisition Corp.	SEPAW US	Warrants	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	250,000	18,750	18,750	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Denali Capital Acquisition Corp.	DECAW US	Warrants	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	350,000	18,638	18,638	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Evergreen Corp.	EVGRW US	Warrants	Special Purpose Acquisition Companies	Malaysia	US Dollar	500,000	18,625	18,625	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Focus Impact Acquisition Corp. Cetus Capital Acquisition Corp.	FIACW US CETUR US	Warrants Rights	Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The) Taiwan (Province Of China)	US Dollar US Dollar	525,800 140,000	18,350 17.906	18,350 17 906	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Perception Capital Corp. III	PFTAW US	Warrants	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	144,093	17,291	17,291	0.00%	
12/29/23	Calamos Market Neutral Income Fund	LAMF Global Ventures Corp. I	LGVCW US	Warrants	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	750,000	17,250	17,250	0.00%	
12/29/23	Calamos Market Neutral Income Fund	HCM ACQUISITION Corp.	HCMAW US	Warrants	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	625,000	17,188	17,188	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Spectral AI, Inc. flyExclusive, Inc.		Warrants Warrants	Consumer Discretionary Consumer Discretionary	United States Of America (The) United States Of America (The)	US Dollar US Dollar	81,526 75,000	17,120 16,500	17,120 16,500	0.00%	
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	flybxclusive, Inc. Golden Arrow Merger Corp.	GAMCW US	Warrants	Special Purpose Acquisition Companies	United States Of America (The) United States Of America (The)	US Dollar US Dollar	75,000 126.666	16,500 16.479	16,500	0.00%	
12/29/23	Calamos Market Neutral Income Fund	CSLM Acquisition Corp.	CSLMW US	Warrants	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	375,000	16,125	16,125	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Zoomcar Holdings, Inc.		Warrants	Other	United States Of America (The)	US Dollar	200,000	16,000	16,000	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Alpha Partners Technology Merger Corp.	APTMW US	Warrants	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	250,000	15,000	15,000	0.00%	
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	DP Cap Acquisition Corp. I	DPCSW US ONYXW US	Warrants	Special Purpose Acquisition Companies	United States Of America (The) United States Of America (The)	US Dollar US Dollar	750,000 750,000	15,000 15.000	15,000 15.000	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Onyx Acquisition Company I Fintech Ecosystem Development Corp.	ONYXW US FEXDR US	Warrants Rights	Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The) United States Of America (The)	US Dollar US Dollar	750,000 150,000	15,000 15.000	15,000 15.000	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Airship Al Holdings, Inc.	- EADR 03	Warrants	Information Technology	United States Of America (The)	US Dollar	250,000	14,500	14,500	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Healthcare Al Acquisition Corp.	HAIAW US	Warrants	Special Purpose Acquisition Companies	Cayman Islands (The)	US Dollar	500,000	12,600	12,600	0.00%	
12/29/23	Calamos Market Neutral Income Fund	SDCL EDGE Acquisition Corp.	SEDA/WS US	Warrants	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	400,000	12,600	12,600	0.00%	
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Blue Ocean Acquisition Corp.	BOCNW US PPYAW US	Warrants	Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The) United States Of America (The)	US Dollar US Dollar	625,000	12,500 12,500	12,500 12.500	0.00%	
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Papaya Growth Opportunity Corp. I Southport Acquisition Corp.	PPYAW US PORTAWS US	Warrants Warrants	Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The) United States Of America (The)	US Dollar US Dollar	625,000 500,000	12,500 12,500	12,500	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Next.e.GO, NV	EGOX US	Common Stocks	Consumer Discretionary	Netherlands (The)	US Dollar	26,250	12,104	12,500	0.00%	

Date	Fund Name	Security Name	Ticker		Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value L	ocal Market Value Ba	se Market Value	Percent of Investments	Interest Rate Maturity Date
12/29/23	Calamos Market Neutral Income Fund	Concord Acquisition Corp. II	CNDA/WS US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	92,316	12,001	12,001	0.00%	
12/29/23	Calamos Market Neutral Income Fund	FutureTech II Acquisition Corp. Nuhia Brand International Corp.	FTIIW US NURIW US	Warrants		Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The)	US Dollar US Dollar	500,000 250,000	11,750 11,750	11,750 11,750	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Compass Digital Acquisition Corp.	CDAOW US	Warrants		Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The)	US Dollar US Dollar	166,666	11,750	11,750	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Pegasus Digital Mobility Acquisition Corp.	PGSS/WS US	Warrants		Special Purpose Acquisition Companies	Cayman Islands (The)	US Dollar	459,150	11,433	11,433	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Osiris Acquisition Corp.	OSI/WS US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	375,000	11,250	11,250	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Cactus Acquisition Corp. 1, Ltd. TortoiseFrofin Acquisition Corp. III	CCTSW US TRTI/WS US	Warrants		Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The)	US Dollar US Dollar	375,000 125,000	11,250	11,250	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Integral Acquisition Corp.1	INTEWUS	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	125,000	10,906	10,906	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Tristar Acquisition I Corp.	TRIS/WS US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	450,000	10,800	10,800	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Swiftmerge Acquisition Corp.	PEPLW US	Warrants		Special Purpose Acquisition Companies	Cayman Islands (The)	US Dollar US Dollar	250,000	10,750 10.535	10,750 10.535	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	PepperLime Health Acquisition Corp. Allurion Technologies, Inc.	ALUR/WS US	Warrants Warrants		Special Purpose Acquisition Companies Consumer Discretionary	United States Of America (The) United States Of America (The)	US Dollar US Dollar	350,000 22,968	10,535	10,535	0.00%	
12/29/23	Calamos Market Neutral Income Fund	ExcelFin Acquisition Corp.	XFINW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	500,000	10,150	10,150	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Roth CH Acquisition V Company	ROCLW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	250,000	10,000	10,000	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Trajectory Alpha Acquisition Corp. Frontier Investment Corp.	TCOA/WS US FICVW US	Warrants Warrants		Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The) United States Of America (The)	US Dollar US Dollar	250,000 266,666	9,925 9,867	9,925 9,867	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Thunder Bridge Capital Partners IV, Inc.	THCPW US	Warrants		Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The)	US Dollar US Dollar	100,000	9,867 8.945	9,867 8.945	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Learn CW Investment Corp.	LCW/WS US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	412,500	8,250	8,250	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Newcourt Acquisition Corp.	NCACW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	500,000	8,000	8,000	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Coliseum Acquisition Corp. StoneBridge Acquisition Corp.	MITAW US APACW US	Warrants Warrants		Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The) United States Of America (The)	US Dollar US Dollar	166,666 250,000	7,917 7,700	7,917 7,700	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Terran Orbital Corp.	LLAP/WS US	Warrants		Industrials	United States Of America (The)	US Dollar	116,666	7,595	7,595	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Canna-Global Acquisition Corp.	CNGLW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	400,000	7,520	7,520	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Falcon's Beyond Global, Inc.	FBYDW US	Warrants		Industrials	United States Of America (The)	US Dollar	10,000	7,500	7,500	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Generation Asia I Acquisition, Ltd. Aura FAT Projects Acquisition Corp.	GAQ/WS US AFARW US	Warrants Warrants		Special Purpose Acquisition Companies Special Purpose Acquisition Companies	Cayman Islands (The) Singapore	US Dollar US Dollar	250,000 500.000	7,500 7,500	7,500 7,500	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Spree Acquisition Corp. 1. Ltd.	SHAP/WS US	Warrants		Special Purpose Acquisition Companies Special Purpose Acquisition Companies	Israel	US Dollar	250,000	7,500	7,500	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Ross Acquisition Corp. II	ROSS/WS US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	133,333	7,467	7,467	0.00%	
12/29/23	Calamos Market Neutral Income Fund	AEON Biopharma, Inc.	AEON/WS US	Warrants		Health Care	United States Of America (The)	US Dollar	83,333	7,283	7,283	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	MariaDB, PLC IX Acquisition Corp.	MRDB/WS US IXAQW US	Warrants		Information Technology Special Purpose Acquisition Companies	United States Of America (The) United Kingdom	US Dollar US Dollar	166,666 250,000	7,083 7.000	7,083 7.000	0.00%	
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	IX Acquisition Corp. Marblegate Acquisition Corp.	GATEW US	Warrants		Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United Kingdom United States Of America (The)	US Dollar US Dollar	250,000 228,160	7,000 6,845	7,000 6,845	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Twelve Seas Investment Company II	TWLVW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	179,109	6,717	6,717	0.00%	
12/29/23	Calamos Market Neutral Income Fund	CF Acquisition Corp. VII	CFFSW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	159,466	6,450	6,450	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Cartica Acquisition Corp. Athena Technology Acquisition Corp. II	CITEW US ATEK/WS US	Warrants Warrants		Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The) United States Of America (The)	US Dollar US Dollar	134,701 250,000	6,338 6,250	6,338 6,250	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Disruptive Acquisition Corp. I	DISAW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	166,666	5,842	5,842	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Future Health ESG Corp.	FHLTW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	200,000	5,560	5,560	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Bridger Aerospace Group Holdings, Inc.	BAERW US	Warrants		Industrials	United States Of America (The)	US Dollar	25,000	5,500	5,500	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Integrated Wellness Acquisition Corp. Berenson Acquisition Corp. I	WEL/WS US BACAW US	Warrants		Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The) United States Of America (The)	US Dollar US Dollar	154,135 250,000	5,395 5.250	5,395 5,250	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Project Energy Reimagined Acquisition Corp.	PEGRW US	Warrants		Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	250,000	5,250 5,150	5,250	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Lanvin Group Holdings, Ltd.	LANV/WS US	Warrants		Consumer Discretionary	China	US Dollar	35,000	4,900	4,900	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Patria Latin American Opportunity Acquisition Corp.	PLAOW US	Warrants		Special Purpose Acquisition Companies	Cayman Islands (The)	US Dollar	150,000	4,500	4,500	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Tigy Acquisition Corp. Nyni Group, Ltd.	TLGYW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The) Cayman Islands (The)	US Dollar US Dollar	328,694 125,000	4,470 4.438	4,470 4.438	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Arrowroot Acquisition Corp.	ARRWW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar US Dollar	50,000	4,438	4,438	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Pyrophyte Acquisition Corp.	PHYT/WS US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	50,000	4,000	4,000	0.00%	
12/29/23	Calamos Market Neutral Income Fund	YS Biopharma Company, Ltd.	YSBPW US	Warrants		Health Care	China	US Dollar	146,040	3,958	3,958	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Carbon Revolution, PLC TKR Critical Technologies 1	CREVW US	Warrants		Consumer Discretionary Special Purpose Acquisition Companies	Ireland United States Of America (The)	US Dollar US Dollar	83,333 150,000	3,883 3,765	3,883 3,765	0.00%	
12/29/23	Calamos Market Neutral Income Fund	AERWINS Technology, Inc.	AWINW US	Warrants		Industrials	United States Of America (The)	US Dollar US Dollar	285,000	3,765	3,705	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Cetus Capital Acquisition Corp.	CETUW US	Warrants		Special Purpose Acquisition Companies	Taiwan (Province Of China)	US Dollar	140,000	3,703	3,703	0.00%	
12/29/23	Calamos Market Neutral Income Fund	InFinT Acquisition Corp.	IFIN/WS US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	438,223	3,550	3,550	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	ESGEN Acquisition Corp. Infrared Cameras Holdings, Inc.	ESACW US	Warrants Warrants		Special Purpose Acquisition Companies Industrials	United States Of America (The) United States Of America (The)	US Dollar	87,500 75,000	3,500 3.450	3,500 3,450	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Quadro Acquisition One Corp.	QDROW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar US Dollar	166,666	3,450	3,450	0.00%	
12/29/23	Calamos Market Neutral Income Fund	RMG Acquisition Corp. III	RMGCW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	40,000	3,100	3,100	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Keyarch Acquisition Corp.	KYCHW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	250,000	3,000	3,000	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund	DHC Acquisition Corp. GigCapital5. Inc.	DHCAW US GIAFW US	Warrants		Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The) United States Of America (The)	US Dollar US Dollar	166,666 425,000	2,925 2,763	2,925 2.763	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Plum Acquisition Corp. I	PI MIW LIS	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	20,000	2,703	2,703	0.00%	
12/29/23	Calamos Market Neutral Income Fund	LatAmGrowth SPAC	LATGF US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	250,000	2,500	2,500	0.00%	
12/29/23	Calamos Market Neutral Income Fund	OceanTech Acquisitions I Corp.	OTECW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	100,000	2,350	2,350	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Ocean Biomedical, Inc. Envoy Medical, Inc.	OCEAW US COCHW US	Warrants		Health Care Health Care	United States Of America (The) United States Of America (The)	US Dollar US Dollar	62,500 100.000	2,125 2,000	2,125 2,000	0.00%	
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Envoy Medical, Inc. Insight Acquisition Corp.	INAQW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The) United States Of America (The)	US Dollar US Dollar	100,000 350,000	2,000 1,995	2,000 1,995	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Energem Corp.	ENCPW US	Warrants		Special Purpose Acquisition Companies	Malaysia	US Dollar	125,000	1,875	1,875	0.00%	
12/29/23	Calamos Market Neutral Income Fund	AP Acquisition Corp.	APCA/WS US	Warrants		Special Purpose Acquisition Companies	Hong Kong	US Dollar	50,000	1,813	1,813	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Jaws Mustang Acquisition Corp. African Agriculture Holdings, Inc.	JWSM/WS US AAGRW US	Warrants Warrants		Special Purpose Acquisition Companies Consumer Staples	United States Of America (The) United States Of America (The)	US Dollar US Dollar	43,750 83,333	1,737 1,650	1,737	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	African Agriculture Holdings, Inc. Prenetics Global, Ltd.	AAGRW US PRENW US	Warrants		Consumer Staples Health Care	United States Of America (The) Cayman Islands (The)	US Dollar US Dollar	83,333 200.000	1,650 1,610	1,650 1,610	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Power & Digital Infrastructure Acquisition II Corp.	XPDBW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	50,000	1,495	1,495	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Slam Corp.	SLAMW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	7,500	1,462	1,462	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Complete Solaria, Inc. BlueRiver Acquisition Corp.	BLUA/WS US	Warrants		Industrials Special Purpose Acquisition Companies	United States Of America (The) United States Of America (The)	US Dollar US Dollar	42,500 33,333	1,443 1,323	1,443 1,323	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	BlueRiver Acquisition Corp. Finnovate Acquisition Corp.	BLUA/WS US FNVTW US	Warrants Warrants		Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The) Cayman Islands (The)	US Dollar US Dollar	33,333 183,737	1,323 1,286	1,323 1,286	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Corner Growth Acquisition Corp. 2	TRONW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	41,666	1,250	1,250	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Beneficient - Class A	BENFW US	Warrants		Financials	United States Of America (The)	US Dollar	187,500	1,219	1,219	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Rubicon Technologies, Inc.	RBTCW US	Warrants		Information Technology	United States Of America (The)	US Dollar	350,000	1,155	1,155	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Spectaire Holdings, Inc. Catcha Investment Corp.	CHAAW US	Warrants Warrants		Information Technology Special Purpose Acquisition Companies	United States Of America (The) Malaysia	US Dollar US Dollar	192,245 25,000	1,153 1,000	1,153 1,000	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Smx Security Matters, PLC	SMXWW US	Warrants		Information Technology	Ireland	US Dollar	100,000	950	950	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Global Technology Acquisition Corp. I	GTACW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	25,000	950	950	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Global Systems Dynamics Inc. Fintech Ecosystem Development Corp.	GSDWW US FEXDW US	Warrants Warrants		Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The) United States Of America (The)	US Dollar US Dollar	200,000 75,000	940 923	940 923	0.00%	
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	ECARX Holdings, Inc.	ECXWW US	Warrants		Special Purpose Acquisition Companies Consumer Discretionary	United States Of America (The) China	US Dollar US Dollar	75,000 25,000	923 800	923 800	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Liberty Resources Acquisition Corp.	LIBYW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	150,000	750	750	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Edify Acquisition Corp.	EACPW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	50,000	720	720	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Electriq Power Holdings, Inc.	wr	Warrants		Industrials	United States Of America (The)	US Dollar	200,000	600	600	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Kernel Group Holdings, Inc. Atlantic Coastal Acquisition Corp.	KRNLW US ACAHW US	Warrants Warrants		Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The) United States Of America (The)	US Dollar US Dollar	25,060 80,000	529 528	529 528	0.00%	
12/29/23	Calamos Market Neutral Income Fund	FTAC Emerald Acquisition Corp.	MCMINW US	Warrants		Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The)	US Dollar US Dollar	8,600	431	431	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Phoenix Biotech Acquisition Corp.	PBAXW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	12,500	344	344	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Landcadia Holdings IV, Inc.	LCAHW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	4,564	240	240	0.00%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Iris Acquisition Corp. Constellation Acquisition Corp. I	IRAAW US CSTA/WS US	Warrants Warrants		Special Purpose Acquisition Companies Special Purpose Acquisition Companies	Cayman Islands (The) United States Of America (The)	US Dollar US Dollar	6,250 6,666	227 127	227 127	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Nogin, Inc.	NOGWO US	Warrants		Consumer Discretionary	United States Of America (The)	US Dollar US Dollar	200.000	100	100	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Grove Collaborative Holdings	GROVW US	Warrants		Consumer Discretionary	United States Of America (The)	US Dollar	20,000	100	100	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Social Leverage Acquisition Corp. I	SLACW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	2,500	84	84	0.00%	
12/29/23	Calamos Market Neutral Income Fund	Northern Star Investment Corp. IV	NSTDW US	Warrants		Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	3,333	82	82	0.00%	

Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value Local N	farket Value Bas	se Market Value	Percent of Investments	Interest Rate Ma	laturity Date
12/29/23	Calamos Market Neutral Income Fund	SpringBig Holdings, Inc.	SBIGW US CHEAW US	Warrants	Information Technology	United States Of America (The)	US Dollar US Dollar	250,000 350,000	50	50	0.00%		
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Chenghe Acquisition Company Crown ProoTech Acquisitions	CPTKW US	Warrants Warrants	Special Purpose Acquisition Companies Special Purpose Acquisition Companies	Singapore United States Of America (The)	US Dollar US Dollar	350,000 133,333	35 13	35 13	0.00%		
12/29/23	Calamos Market Neutral Income Fund	Rose Hill Acquisition Corp.	CPTKW US	Warrants	Special Purpose Acquisition Companies Special Purpose Acquisition Companies	United States Of America (The)	US Dollar US Dollar	115,402	12	13	0.00%		
12/29/23	Calamos Market Neutral Income Fund	Northern Star Investment Corp. III	NSTTW US	Warrants	Special Purpose Acquisition Companies	United States Of America (The)	US Dollar	3,333	5	5	0.00%		
12/29/23	Calamos Market Neutral Income Fund	Apple, Inc.	AAPL US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	2,847,040	548,140,611	548,140,611	5.02%		
12/29/23	Calamos Market Neutral Income Fund	Microsoft Corp.	MSFT US	Common Stocks	Information Technology	United States Of America (The)	US Dollar		538,414,072	538,414,072	4.93%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Amazon.com, Inc. NVIDIA Corp.	AMZN US NVDA US	Common Stocks Common Stocks	Consumer Discretionary Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar		261,171,945 235.840.106	261,171,945 235.840.106	2.39% 2.16%		
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	NVIDIA Corp. Alphabet, Inc Class C	GOOG US	Common Stocks Common Stocks	Communication Services	United States Of America (The) United States Of America (The)	US Dollar US Dollar		235,840,106 162,567,828	235,840,106 162.567.828	2.16% 1.49%		
12/29/23	Calamos Market Neutral Income Fund	Meta Platforms, Inc Class A	META US	Common Stocks	Communication Services	United States Of America (The)	US Dollar		157,194,344	157,194,344	1.44%		
12/29/23	Calamos Market Neutral Income Fund	Alphabet, Inc Class A	GOOGL US	Common Stocks	Communication Services	United States Of America (The)	US Dollar		139,219,943	139,219,943	1.27%		
12/29/23	Calamos Market Neutral Income Fund	UnitedHealth Group, Inc.	UNH US	Common Stocks	Health Care	United States Of America (The)	US Dollar	227,730	119,893,013	119,893,013	1.10%		
12/29/23	Calamos Market Neutral Income Fund	Eli Lilly & Company	LLY US	Common Stocks	Health Care	United States Of America (The)	US Dollar	196,399	114,484,905	114,484,905	1.05%		
12/29/23	Calamos Market Neutral Income Fund	Berkshire Hathaway, Inc Class B	BRK/B US	Common Stocks	Financials	United States Of America (The)	US Dollar		102,704,527	102,704,527	0.94%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Visa, Inc Class A Tesla, Inc.	V US TSLA US	Common Stocks Common Stocks	Financials Consumer Discretionary	United States Of America (The) United States Of America (The)	US Dollar US Dollar		101,445,378 100,820,015	101,445,378 100,820,015	0.93% 0.92%		
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	l esta, Inc. Broadcom, Inc.	AVGO US	Common Stocks Common Stocks	Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar		94.990.643	94.990.643	0.92%		
12/29/23	Calamos Market Neutral Income Fund	JPMorgan Chase & Company	IPM US	Common Stocks	Financials	United States Of America (The)	US Dollar		89.147.879	89 147 879	0.87%		
12/29/23	Calamos Market Neutral Income Fund	Mastercard, Inc Class A	MAUS	Common Stocks	Financials	United States Of America (The)	US Dollar		77.403.035	77.403.035	0.71%		
12/29/23	Calamos Market Neutral Income Fund	Home Depot, Inc.	HD US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	214,679	74,397,007	74,397,007	0.68%		
12/29/23	Calamos Market Neutral Income Fund	Bank of America Corp.	BAC US	Common Stocks	Financials	United States Of America (The)	US Dollar		73,038,075	73,038,075	0.67%		
12/29/23	Calamos Market Neutral Income Fund	Johnson & Johnson	JNJ US	Common Stocks	Health Care	United States Of America (The)	US Dollar	435,909	68,324,377	68,324,377	0.63%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Chevron Corp. Salesforce, Inc.	CVX US CRM US	Common Stocks Common Stocks	Energy Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	414,046 220,716	61,759,101 58.079,208	61,759,101 58.079.208	0.57% 0.53%		
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Salestorce, Inc. Linde, PLC	LIN US	Common Stocks Common Stocks	Information Technology Materials	United States Of America (The) United States Of America (The)	US Dollar US Dollar		58,079,208	58,079,208 57.427.526	0.53%		
12/29/23	Calamos Market Neutral Income Fund	Advanced Micro Devices. Inc.	AMD US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	381.268	56.202.716	56.202.716	0.51%		
12/29/23	Calamos Market Neutral Income Fund	Walmart, Inc.	WMTUS	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar		55.830.013	55.830.013	0.51%		
12/29/23	Calamos Market Neutral Income Fund	Procter & Gamble Company	PG US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	374,427	54,868,533	54,868,533	0.50%		
12/29/23	Calamos Market Neutral Income Fund	AbbVie, Inc.	ABBV US	Common Stocks	Health Care	United States Of America (The)	US Dollar		53,800,470	53,800,470	0.49%		
12/29/23	Calamos Market Neutral Income Fund	Merck & Company, Inc.	MRK US	Common Stocks	Health Care	United States Of America (The)	US Dollar		52,544,696	52,544,696	0.48%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Cisco Systems, Inc. Union Pacific Corp.	CSCO US UNP US	Common Stocks Common Stocks	Information Technology Industrials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	1,014,975 204,302	51,276,537 50,180,657	51,276,537 50,180,657	0.47% 0.46%		
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Thermo Fisher Scientific, Inc.	TMO US	Common Stocks	Health Care	United States Of America (The)	US Dollar	94,408	50,110,822	50,180,657	0.46%		
12/29/23	Calamos Market Neutral Income Fund	Adobe Inc	ADREUS	Common Stocks	Information Technology	United States Of America (The)	US Dollar		49 847 720	49 847 720	0.46%		
12/29/23	Calamos Market Neutral Income Fund	Wells Fargo & Company	WFC US	Common Stocks	Financials	United States Of America (The)	US Dollar	1.011.580	49,789,968	49.789.968	0.46%		
12/29/23	Calamos Market Neutral Income Fund	Exxon Mobil Corp.	XOM US	Common Stocks	Energy	United States Of America (The)	US Dollar	488,005	48,790,740	48,790,740	0.45%		
12/29/23	Calamos Market Neutral Income Fund	Caterpillar, Inc.	CAT US	Common Stocks	Industrials	United States Of America (The)	US Dollar		45,589,062	45,589,062	0.42%		
12/29/23	Calamos Market Neutral Income Fund	Goldman Sachs Group, Inc.	GS US	Common Stocks	Financials	United States Of America (The)	US Dollar		44,697,241	44,697,241	0.41%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Intuit, Inc. Netflix, Inc.	INTU US NFLX US	Common Stocks Common Stocks	Information Technology Communication Services	United States Of America (The) United States Of America (The)	US Dollar US Dollar	70,486 89.384	44,055,865 43,519,282	44,055,865 43,519,282	0.40%		
12/29/23	Calamos Market Neutral Income Fund	Marathon Petroleum Corp.	MPC US	Common Stocks	Energy	United States Of America (The)	US Dollar		43,519,282	43,519,282	0.40%		
12/29/23	Calamos Market Neutral Income Fund	Costco Wholesale Corp.	COST US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar		42.163.270	42.163.270	0.39%		
12/29/23	Calamos Market Neutral Income Fund	Coca-Cola Company	KO US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	692,123	40,786,808	40,786,808	0.37%		
12/29/23	Calamos Market Neutral Income Fund	McDonald's Corp.	MCD US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	137,145	40,664,864	40,664,864	0.37%		
12/29/23	Calamos Market Neutral Income Fund	Comcast Corp Class A	CMCSA US	Common Stocks	Communication Services	United States Of America (The)	US Dollar		38,953,490	38,953,490	0.36%		
12/29/23	Calamos Market Neutral Income Fund	Lowe's Companies, Inc.	LOW US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar		38,651,149	38,651,149	0.35%		
12/29/23	Calamos Market Neutral Income Fund	Honeywell International, Inc.	HON US	Common Stocks	Industrials	United States Of America (The)	US Dollar		37,875,723 37,476,837	37,875,723 37,476,837	0.35%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Accenture, PLC - Class A Oracle Corp.	ACN US ORCL US	Common Stocks Common Stocks	Information Technology Information Technology	Ireland United States Of America (The)	US Dollar US Dollar	106,799 354,763	37,476,837	37,476,837 37,402,663	0.34% 0.34%		
12/29/23	Calamos Market Neutral Income Fund	Danaher Corp.	DHR US	Common Stocks	Health Care	United States Of America (The)	US Dollar		37,189,756	37,189,756	0.34%		
12/29/23	Calamos Market Neutral Income Fund	Walt Disney Company	DIS US	Common Stocks	Communication Services	United States Of America (The)	US Dollar	401,069	36,212,520	36,212,520	0.33%		
12/29/23	Calamos Market Neutral Income Fund	PepsiCo, Inc.	PEP US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar		36,145,349	36,145,349	0.33%		
12/29/23	Calamos Market Neutral Income Fund	Boston Scientific Corp.	BSX US	Common Stocks	Health Care	United States Of America (The)	US Dollar	623,747	36,058,814	36,058,814	0.33%		
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Philip Morris International, Inc.	PM US AXP US	Common Stocks Common Stocks	Consumer Staples Financials	United States Of America (The) United States Of America (The)	US Dollar US Dollar		35,866,965	35,866,965 35,282,117	0.33% 0.32%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	American Express Company ServiceNow, Inc.	NOW US	Common Stocks Common Stocks	Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar		35,282,117 34.685.833	35,282,117 34 685 833	0.32%		
12/29/23	Calamos Market Neutral Income Fund	QUALCOMM. Inc.	QCOM US	Common Stocks	Information Technology	United States Of America (The)	US Dollar		33.610.710	33.610.710	0.31%		
12/29/23	Calamos Market Neutral Income Fund	Mondelez International, Inc Class A	MDLZ US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar		33.044.087	33.044.087	0.30%		
12/29/23	Calamos Market Neutral Income Fund	Raytheon Technologies Corp.	RTX US	Common Stocks	Industrials	United States Of America (The)	US Dollar	385,605	32,444,805	32,444,805	0.30%		
12/29/23	Calamos Market Neutral Income Fund	NIKE, Inc Class B	NKE US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar		31,590,613	31,590,613	0.29%		
12/29/23	Calamos Market Neutral Income Fund	Verizon Communications, Inc.	VZ US	Common Stocks	Communication Services	United States Of America (The)	US Dollar		31,173,565	31,173,565	0.29%		
12/29/23	Calamos Market Neutral Income Fund	ConocoPhillips	COP US	Common Stocks	Energy	United States Of America (The)	US Dollar	265,746	30,845,138	30,845,138	0.28%		05/15/24
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Tesla, Inc. Intuitive Surgical, Inc.	ZS4501020 ISRG US	Convertible Bonds Common Stocks	Consumer Discretionary Health Care	United States Of America (The) United States Of America (The)	US Dollar US Dollar	2,564,000 90,605	30,806,768 30,566,503	30,806,768 30,566,503	0.28%	2.000%	05/15/24
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Abbott Laboratories	ABT US	Common Stocks	Health Care	United States Of America (The)	US Dollar	276,760	30,462,973	30,566,503	0.28% 0.28%		
12/29/23	Calamos Market Neutral Income Fund	Pfizer, Inc.	PFE US	Common Stocks	Health Care	United States Of America (The)	US Dollar	1,050,792	30.252.302	30.252.302	0.28%		
12/29/23	Calamos Market Neutral Income Fund	Bristol-Myers Squibb Company	BMY US	Common Stocks	Health Care	United States Of America (The)	US Dollar	562,821	28,878,346	28,878,346	0.26%		
12/29/23	Calamos Market Neutral Income Fund	Intel Corp.	INTC US	Common Stocks	Information Technology	United States Of America (The)	US Dollar		28,789,029	28,789,029	0.26%		
12/29/23	Calamos Market Neutral Income Fund	Prologis, Inc.	PLD US	Common Stocks	Real Estate	United States Of America (The)	US Dollar		28,655,501	28,655,501	0.26%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Vertex Pharmaceuticals, Inc. CSX Corp.	VRTX US CSX US	Common Stocks Common Stocks	Health Care Industrials	United States Of America (The) United States Of America (The)	US Dollar US Dollar		28,098,196 28,066,613	28,098,196 28,066,613	0.26%		
12/29/23	Calamos Market Neutral Income Fund	Applied Materials, Inc.	AMAT US	Common Stocks	Information Technology	United States Of America (The)	US Dollar US Dollar		28,000,013	28,066,613	0.26%		
12/29/23	Calamos Market Neutral Income Fund	Marsh & McLennan Cos Inc	MMCUS	Common Stocks	Financials	United States Of America (The)	US Dollar		27 947 204	27 947 204	0.26%		
12/29/23	Calamos Market Neutral Income Fund	Micron Technology, Inc.	MU US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	326,057	27,825,704	27,825,704	0.25%		
12/29/23	Calamos Market Neutral Income Fund	Chubb, Ltd.	CB US	Common Stocks	Financials	Switzerland	US Dollar		27,793,706	27,793,706	0.25%		
12/29/23	Calamos Market Neutral Income Fund	Analog Devices, Inc.	ADI US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	135,265	26,858,218	26,858,218	0.25%		
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Hess Corp. American International Group, Inc.	HES US AIG US	Common Stocks	Energy Financials	United States Of America (The)	US Dollar US Dollar	185,829 390,292	26,789,109	26,789,109 26,442,283	0.25%		
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	American International Group, Inc. Booking Holdings, Inc.	AIG US BKNG US	Common Stocks Common Stocks	Financials Consumer Discretionary	United States Of America (The) United States Of America (The)	US Dollar US Dollar		26,442,283	26,442,283	0.24%		
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Booking Holdings, Inc. General Electric Company	GE US	Common Stocks Common Stocks	Consumer Discretionary Industrials	United States Of America (The) United States Of America (The)	US Dollar US Dollar		26,412,600	26,412,600	0.24%		
12/29/23	Calamos Market Neutral Income Fund	DR Horton, Inc.	DHI US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar		26,208,191	26,208,191	0.24%		
12/29/23	Calamos Market Neutral Income Fund	Charles Schwab Corp.	SCHW US	Common Stocks	Financials	United States Of America (The)	US Dollar	374,353	25,755,486	25,755,486	0.24%		
12/29/23	Calamos Market Neutral Income Fund	Zoetis, Inc.	ZTS US	Common Stocks	Health Care	United States Of America (The)	US Dollar	130,391	25,735,272	25,735,272	0.24%		
12/29/23	Calamos Market Neutral Income Fund	Palo Alto Networks, Inc.	PANW US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	86,550	25,521,864	25,521,864	0.23%		
12/29/23	Calamos Market Neutral Income Fund	Agilent Technologies, Inc.	A US	Common Stocks	Health Care	United States Of America (The)	US Dollar		25,475,301	25,475,301	0.23%		
12/29/23	Calamos Market Neutral Income Fund	Morgan Stanley	MS US	Common Stocks	Financials	United States Of America (The)	US Dollar		25,300,310	25,300,310	0.23%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	TJX Cos., Inc. Pioneer Natural Resources Company	TJX US PXD US	Common Stocks	Consumer Discretionary Energy	United States Of America (The) United States Of America (The)	US Dollar US Dollar		25,271,007 25,133,488	25,271,007 25,133,488	0.23% 0.23%		
12/29/23	Calamos Market Neutral Income Fund	Automatic Data Processing, Inc.	ADP US	Common Stocks	Industrials	United States Of America (The)	US Dollar US Dollar		25,133,488 25,008,398	25,133,488 25,008,398	0.23%		
12/29/23	Calamos Market Neutral Income Fund	S&P Global, Inc.	SPGI US	Common Stocks	Financials	United States Of America (The)	US Dollar		24,472,208	24,472,208	0.22%		
12/29/23	Calamos Market Neutral Income Fund	Medtronic, PLC	MDT US	Common Stocks	Health Care	Ireland	US Dollar	289,667	23,862,767	23,862,767	0.22%		
12/29/23	Calamos Market Neutral Income Fund	T-Mobile U.S., Inc.	TMUS US	Common Stocks	Communication Services	United States Of America (The)	US Dollar	143,090	22,941,620	22,941,620	0.21%		
12/29/23	Calamos Market Neutral Income Fund	Starbucks Corp.	SBUX US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar		22,856,525	22,856,525	0.21%		
12/29/23	Calamos Market Neutral Income Fund	Amgen, Inc.	AMGN US	Common Stocks	Health Care	United States Of America (The)	US Dollar		22,414,004	22,414,004	0.21%		
12/29/23	Calamos Market Neutral Income Fund	Deere & Company	DE US	Common Stocks	Industrials	United States Of America (The)	US Dollar		22,241,169	22,241,169	0.20%		
12/29/23	Calamos Market Neutral Income Fund	Waste Management, Inc.	WM US	Common Stocks	Industrials	United States Of America (The)	US Dollar		21,684,533	21,684,533 21.625,494	0.20%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Chipotle Mexican Grill, Inc. Arthur J Gallagher & Company	CMG US AJG US	Common Stocks Common Stocks	Consumer Discretionary Financials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	9,456 95.418	21,625,494 21.457.600	21,625,494 21.457.600	0.20%		
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Arthur J Gallagher & Company Texas Instruments, Inc.	TXN US	Common Stocks Common Stocks	Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar		21,457,600	21,457,600	0.20%		
12/29/23	Calamos Market Neutral Income Fund	Gartner. Inc.	ITUS	Common Stocks	Information Technology	United States Of America (The)	US Dollar		21,265,325	21,265,325	0.19%		
12/29/23	Calamos Market Neutral Income Fund	Freeport-McMoRan, Inc.	FCX US	Common Stocks	Materials	United States Of America (The)	US Dollar		21,217,995	21,217,995	0.19%		

Month March Stand Stand Published Stand March Stand	Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value L			Percent of Investments	Interest Rate Maturity Date
Column			Emerson Electric Company		Common Stocks	Industrials	United States Of America (The)				21,128,007		
Column													
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Column C													
Control Cont	12/29/23			AMP US			United States Of America (The)		53,485		20,315,208		
March Marc				ETN US					81,900				
Column													
Description													
Color Color Security Security Color Security Security Color Security Securit			CVS Health Corp.										
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Commonweal or any many content or any many c										18.150.256			
Manusche March M	12/29/23	Calamos Market Neutral Income Fund	Illinois Tool Works, Inc.		Common Stocks	Industrials		US Dollar				0.16%	
Manushin M													
Month March Marc													
Second									76,462				
Description from the property of the control of t													
Order March Anderson March Mar													
Manus Manus Manus and Manus			PACCAR, Inc.	PCAR US					169,531	16,554,702			
Column C													03/28/2
Month March Anderson March Anderso													
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1905 Johnson March March Warm For Comman Proceed State Comman Proceed State Comman Comman Proceed State Comman Comma	12/29/23	Calamos Market Neutral Income Fund	Cigna Group		Common Stocks	Health Care	United States Of America (The)	US Dollar	53,627	16,058,605	16,058,605	0.15%	
1000 Component work with any form from 1 and													
1-000 Common bear word word and part Common part C				C US		Financials			301,873				
Description of Communication and Marked Communication Marked Com				TGT US					107,696				
Month March Ma													
2007 Commitment of many com													
1,000 1,00	12/29/23	Calamos Market Neutral Income Fund	Southern Company	SO US	Common Stocks	Utilities	United States Of America (The)	US Dollar	214,068	15,010,448	15,010,448	0.14%	
Company Comp													
1,000 1,00													
Description Comment between the control of the comment Comme													
Digital Communication of the state of the communication of the commu													
1909 Communication and water the animate manufact of the property of the p													
1907 Common found with an analysis of the common found of the				APTV LIS									
1925 Column Month of the Manch State				TRV US						13.589.176			
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1925 1925													
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1,20 Column Mean Harmon From Johnson From Johnson From Johnson March (1998) 1,20 1,2													02/29/2
137/20 Career Meant Fuency Learn Fund Chee Cert Fund 137/20 137/			Schlumberger, NV										
12/9/2 Claims Machine March Secure Force Claim Secure March Secure Force Force Claim Secure March Secure Force Fo			IQVIA Holdings, Inc.			Health Care							
13/27/2 Column Market House From Force Column Market House From Force Column Fr													
127/27/2 Column Month Provider Found Provider F													
12/20 Column Morte Front Stander Hunt II Source Must Black Front Front Stander Hunt II Source Must Black Front Front Front Stander Hunt II Source Must Black Front Front II Source Must Black Front II Source				GDUS					47 710				
137/20 Camer Market Marchail Recent Food 128 12			American Electric Power Company, Inc.										
137/7/7/7/7/7/7/7/7/7/7/7/7/7/7/7/7/7/7/	12/29/23	Calamos Market Neutral Income Fund	Skyworks Solutions, Inc.	SWKS US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	108,981	12,251,644	12,251,644	0.11%	
127/27/27 Calmens Market North Recome Found 128/27/28 128/													
1279/27 Claims Market Natural Income Found Carnine Cope. Carnine Cope													
12/9/10 Calmon Marken Herber Internal Excenter Found Authoria, Inc. ASS US Cammon Stocks Mermans Devices Mercans Devices													
1279/27 Calmon Market Newsord Incomer Food Pfo Industries, No. Pfo Industries, N													
12/29/20 Calmon Market Heurier Incomer Fund Schember Van Carpus Mail US Cammon Stocks Cammune Stapple United States Of America (Title) United States Of Ameri													
12/29/23 Calmons Market Hunder in Komme Fund			Kimberly-Clark Corp.	KMB US					96,640	11,742,726	11,742,726		
12/29/29 Calmon Marte Neural Income Fund Equin, Inc. CORUND STOCK Real State United States () America (Tibe) U. Stock 11,106,475 11,066,475 1	12/29/23	Calamos Market Neutral Income Fund	Archer-Daniels-Midland Company	ADM US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	162,316	11,722,462	11,722,462	0.11%	
12/9/2/3 Calmon Market Neutral Income Fund Wellbown; Inc. Well Lis Cammon Stocks Red Edate United States of America (Tibe) U. Stock U. S			Equinix, Inc.						14,411	11,606,475			
12/29/23 Calmon Market Neutral Income Fund Well LUS Cammon Stocks Real State United States of America (The) U.S. Dollar 17,322 11,495,35 14,69,35 0,11% 12/29/23 Calmon Market Neutral Income Fund Alls, Inc. All													
12/93/32 Calmon Market Neuril Income Fund General Mills, Inc. AFL IS Common Stocks Common Stocks Financials United States Of America (The) U.S. Dollar 135,327 11,495,599 1,495,597 10,00% 136,217 12,00% 12,00													
12/93/3 Calamos Marker Neural Income Fund Allsc, Inc. Calamos Marker Neural Income Fund Cala													
12/29/32 Calmons Market Neutral Incomer Fund General Mortes Campun Gen													
12/93/3 Calarnos Market Neutrial Incomer Furd Liborator Company Library Composition Library Composit													
12/39/32 Calamos Market Notrial Incomer Fund Digital Realty Trust, Inc. Digital Realty Trust, I	12/29/23	Calamos Market Neutral Income Fund	General Motors Company	GM US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	309,960	11,133,763	11,133,763	0.10%	
12/99/3 Calamos Market Neutral Income Fund Deline Storage Pable Storage Pable Storage Pable Storage Pable Storage Pable Storage Deline Storage Deline States Deline Stat													
12/39/32 Calamon Market Neutral Income Faud Johnson Controls International, PLC JC S Common Stocks Industrials United States of America (The) US Dollar 10/78/36 10/772,340 0.10% 12/78/32 Calamon Market Neutral Income Faud Celemes Corp. Common Stocks Industrials United States of America (The) US Dollar 10/78/36													
12/9/9/3 Calamon Market Neutral Income Faud									35,787	10,915,035		0.10%	
12/39/32 Calamon Market Neutral Incomer Fund Condidented Edition, Inc. MET US Common Stocks Utilities United States of America (The) US Dollar 117,25 10,711,308 0.010%			Johnson Controls International, PLC						186,890	10,772,340	10,772,340		
12/9/23 Calamos Market Neutral Income Fund Mettle, fin.													
12/99/3 Calamos Market Neutral Income Fund Mettle, Inc. Mettle, Inc. Common Stocks Utilities United States of America (The) US Dollar 17,12/2 10,627,855 0,10% 12/93/3 12/													
12/99/23 Calamos Market Neutral Income Fund 17-1342 10,607/783 10,607/783 10,607/783 10,607/783 10,607/783 10,707/783													
12/9/9/3 Calamon Market Notatial Incomer Fund Avery Company KR US Common Stocks Consumer Staples United States Of America (The) US Dollar 231,645 10,588,493 10,588,493 10,788,4	12/29/23	Calamos Market Neutral Income Fund	Xcel Energy, Inc.	XEL US	Common Stocks	Utilities	United States Of America (The)	US Dollar	171,342	10,607,783	10,607,783	0.10%	
12/9/2/3 Calamon Market Neutral Incomer Fund Cognitant Technology Solutions Corp Class A CTSH US Common Stocks Information Technology United States Of America (The) US Dollar 139,595 10,548,510 10,148,	12/29/23	Calamos Market Neutral Income Fund	Kroger Company	KR US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	231,645	10,588,493	10,588,493	0.10%	
12/39/3 Calamos Market Neutral Income Faud Bark New York Melon Corp. GNO US Common Stocks Information Technology United States () America (The) US Dollar 92,353 10,399,371 10,399													
12/29/32 Calarons Market Neutrial Incomer Fund Bank of New York Mellon Corp. Br.U.S Common Stocks Financials United States of America (The) U.S Dollar 199,195 10,388,100 0.09%													
12/92/32 Calamos Market Neutrial Incomer Fund 19/98 55 57 57 57 57 57 57 5													
12/29/32 Calarnos Market Nextria Incomer Fund Biogen, Inc. Bill BUS Common Stocks Health Care United States of America (The) US Dollar 39,798 10,298,528 10,298,528 0,0996 10,298,000 10,													
12/29/23 Calamon Market Northal Income Fund Southwest Alfriting Company ULV US Common Stocks Industrials United States Of America (The III US Dollar 35-2.98 10,280-98 0.09% 12/29/23 Calamon Market Northal Income Fund Octable Petroleum Corp. 0XY US Common Stocks Energy United States Of America (The III US Dollar 170-84 10,020-095									39,798				
12/29/3 Calarnos Market Neutral Incomer Fund Us Dollar 170,844 10,200,295 10,207,505 0,095 12/29/3 Calarnos Market Neutral Incomer Fund X/mm, Inc. 10,143,615 10,095 10,207,505													
12/29/23 Calamos Marte Neutral Income Fund Norfolk Southern Corp. NSC US Common Stocks Industrials United States Of America (The) US Dollar 42.818 10.121,319 0.09% 12/29/33 Calamos Marte Neutral Income Fund Fund Most Company F US Common Stocks Consumer Discretionary United States Of America (The) US Dollar 82.5394 10,063,991 0.09% 12/29/32 Calamos Marte Neutral Income Fund ON Semiconductor Corp. ON US Common Stocks Information Technology United States Of America (The) US Dollar 119,561 9,966,330 0.09% 12/29/32 Calamos Marte Neutral Income Fund Dow, Inc. DOW US Common Stocks Materials United States Of America (The) US Dollar 181,897 9,975,221 0.09% 12/29/32 Calamos Marte Neutral Income Fund Dow, Inc. ON US Common Stocks Materials United States Of America (The) US Dollar 181,897 9,975,221 0.09% 12/29/32 Calamos Marte Neutral Income Fund Calamos Marte Neutral Income Fund States Of America (The) US Dollar 104,313 9,863,337 0,99% 12/29/32 0.09%	12/29/23	Calamos Market Neutral Income Fund		OXY US			United States Of America (The)	US Dollar	170,844	10,201,095	10,201,095	0.09%	
12/29/23 Calamon Market Neutral Incomer Fund Ford Motor Company F.U.S Common Stocks Consumer Discretionary United States of America (The) US Dollar 825,594 10,063,991 0,095 12/29/23 Calamon Market Neutral Incomer Fund US Dollar 119,561 9,986,303 0,996,303 0,996,503 12/29/23 Calamon Market Neutral Incomer Fund Dow, Inc. DOW US Common Stocks Materials United States of America (The) US Dollar 181,897 9,975,231 0,09% 12/29/23 Calamon Market Neutral Incomer Fund Church Row Common Stocks Materials United States of America (The) US Dollar 181,897 9,975,231 0,09% 4 Calamon Market Neutral Incomer Fund Church Row Common Stocks Common Stocks United States of America (The) US Dollar 181,897 9,975,231 0,09%	12/29/23	Calamos Market Neutral Income Fund	Xylem, Inc.	XYL US	Common Stocks	Industrials	United States Of America (The)	US Dollar	89,147	10,194,851	10,194,851	0.09%	
12/29/3 Calamos Market Neutral Income Fund ON Semiconductor Corp. ON US Common Stocks Information Technology United States Of America (The) US Dollar 119.561 9,986,930 9,986,930 0,09% 12/29/23 Calamos Market Neutral Income Fund Dow, Inc. DOW US Common Stocks Matérials United States Of America (The) US Dollar 181,897 9,975,221 0,09% 12/29/23 Calamos Market Neutral Income Fund Church & Dowlft Company, Inc. OHO US Common Stocks Consumer Staples United States of America (The) US Dollar 104,313 9,863,337 9,863,337 0,99% 12/29/23 10/29% 12/29	12/29/23												
12/79/73 Calamon Market Notrial Income Fund Dow, Inc. DOW U.S. Common Stocks Materials United States Of America (The) U.S Dollur 181.897 9.75.231 9.975.231 0.09% 12/79/73 (Calamon Market Notrial Income Fund Church & Dowlin Company, Inc. OII U.S. Common Stocks Company Rapels United States Of America (The) U.S Dollur 104.131 8.863.837 0.89% 5.75.231 0.09%													
12/29/23 Caliamos Market Neutral Income Fund Church & Dwight Company, Inc. CHO US Common Stocks Consumer Staples United States Of America (The) US Dollar 104,313 9,863,837 9,863,837 0.09%													
14/27/23 Canonisso manikes reverse on incurring reviews Unified States Of America (The) US Dollar 104,313 9,863,837 9,863,837 0.09%													
17/29/73 Calamos Market Neutral Income Fund TF Connectivity Ltd TFI IS Common Storks Information Technology United States of America (That II Couling Ages 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.	12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Church & Dwight Company, Inc. TE Connectivity, Ltd.	CHD US TEL US	Common Stocks Common Stocks	Consumer Staples Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	104,313 69,955	9,863,837 9,828,678	9,863,837 9,828,678	0.09% n.nge/	

Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value Lo	ocal Market Value E	Base Market Value	Percent of Investments	Interest Rate	Maturity Date
12/29/23	Calamos Market Neutral Income Fund	Valero Energy Corp.	VLO US	Common Stocks	Energy	United States Of America (The)	US Dollar	74,929	9,740,770	9,740,770	0.09%		
12/29/23	Calamos Market Neutral Income Fund	Kinder Morgan, Inc.	KMI US WMR US	Common Stocks	Energy	United States Of America (The)	US Dollar US Dollar	550,461 277 743	9,710,132 9,673,789	9,710,132	0.09%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Williams Companies, Inc. EOG Resources, Inc.	WMB US EOG US	Common Stocks Common Stocks	Energy Energy	United States Of America (The) United States Of America (The)	US Dollar US Dollar	277,743 79.537	9,673,789 9.620.000	9,673,789 9.620.000	0.09%		
12/29/23	Calamos Market Neutral Income Fund	Caesars Entertainment, Inc.	CZR US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	202,601	9,497,935	9,497,935	0.09%		
12/29/23	Calamos Market Neutral Income Fund	AvalonBay Communities, Inc.	AVB US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	50,149	9,388,896	9,388,896	0.09%		
12/29/23	Calamos Market Neutral Income Fund	Centene Corp.	CNC US	Common Stocks	Health Care	United States Of America (The)	US Dollar	126,019	9,351,870	9,351,870	0.09%		
12/29/23	Calamos Market Neutral Income Fund	Darden Restaurants, Inc.	DRI US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	56,765	9,326,490	9,326,490	0.09%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Public Service Enterprise Group, Inc.	PEG US GPN US	Common Stocks	Utilities Financials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	149,755 71,878	9,157,518 9,128,506	9,157,518 9,128,506	0.08%		
12/29/23	Calamos Market Neutral Income Fund	Global Payments, Inc. Las Vegas Sands Corp.	LVS US	Common Stocks Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar US Dollar	184,465	9,077,523	9,128,506	0.08%		
12/29/23	Calamos Market Neutral Income Fund	CME Group, Inc.	CME US	Common Stocks	Financials	United States Of America (The)	US Dollar	42.984	9,052,430	9.052.430	0.08%		
12/29/23	Calamos Market Neutral Income Fund	Quest Diagnostics, Inc.	DGX US	Common Stocks	Health Care	United States Of America (The)	US Dollar	65,031	8,966,474	8,966,474	0.08%		
12/29/23	Calamos Market Neutral Income Fund	Estee Lauder Companies, Inc Class A	EL US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	61,197	8,950,061	8,950,061	0.08%		
12/29/23	Calamos Market Neutral Income Fund	PayPal Holdings, Inc.	PYPL US	Common Stocks	Financials	United States Of America (The)	US Dollar	145,180	8,915,504	8,915,504	0.08%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Norwegian Cruise Line Holdings, Ltd. 3M Company	NCLH US MMM US	Common Stocks Common Stocks	Consumer Discretionary Industrials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	441,142 80,183	8,840,486 8,765,606	8,840,486 8,765,606	0.08%		
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	3M Company Mid-America Apartment Communities, Inc.	MMM US MAA US	Common Stocks Common Stocks	Industrials Real Estate	United States Of America (The) United States Of America (The)	US Dollar US Dollar	80,183 64.985	8,765,606 8,737,883	8,765,606 8,737,883	0.08%		
12/29/23	Calamos Market Neutral Income Fund	Corteva. Inc.	CTVALIS	Common Stocks	Materials	United States Of America (The)	US Dollar	181.897	8.716.504	8.716.504	0.08%		
12/29/23	Calamos Market Neutral Income Fund	Entergy Corp.	ETR US	Common Stocks	Utilities	United States Of America (The)	US Dollar	86.103	8.712.763	8,712,763	0.08%		
12/29/23	Calamos Market Neutral Income Fund	Lululemon Athletica, Inc.	LULU US	Common Stocks	Consumer Discretionary	Canada	US Dollar	16,795	8,587,116	8,587,116	0.08%		
12/29/23	Calamos Market Neutral Income Fund	Weyerhaeuser Company	WY US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	243,168	8,454,951	8,454,951	0.08%		
12/29/23	Calamos Market Neutral Income Fund	MGM Resorts International	MGM US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	188,354	8,415,657	8,415,657	0.08%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Paycom Software, Inc. Kraft Heinz Company	PAYC US KHC US	Common Stocks Common Stocks	Industrials Consumer Staples	United States Of America (The) United States Of America (The)	US Dollar US Dollar	40,204 223,494	8,310,971 8,264,808	8,310,971 8,264,808	0.08%		
12/29/23	Calamos Market Neutral Income Fund	HP Inc	HPO US	Common Stocks	Information Technology	United States Of America (The)	US Dollar US Dollar	223,494	8,264,808	8,264,808	0.08%		
12/29/23	Calamos Market Neutral Income Fund	CMS Energy Corp.	CMS US	Common Stocks	Utilities	United States Of America (The)	US Dollar	140.636	8.166.733	8.166.733	0.07%		
12/29/23	Calamos Market Neutral Income Fund	United Airlines Holdings, Inc.	UALUS	Common Stocks	Industrials	United States Of America (The)	US Dollar	195,963	8,085,433	8.085.433	0.07%		
12/29/23	Calamos Market Neutral Income Fund	Crown Castle, Inc.	CCI US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	69,488	8,004,323	8,004,323	0.07%		
12/29/23	Calamos Market Neutral Income Fund	Baxter International, Inc.	BAX US	Common Stocks	Health Care	United States Of America (The)	US Dollar	204,812	7,918,032	7,918,032	0.07%		
12/29/23	Calamos Market Neutral Income Fund	Jack Henry & Associates, Inc.	JKHY US	Common Stocks	Financials	United States Of America (The)	US Dollar	47,918	7,830,280	7,830,280	0.07%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	ONEOK, Inc. Generac Holdings, Inc.	OKE US GNRC US	Common Stocks Common Stocks	Energy	United States Of America (The) United States Of America (The)	US Dollar US Dollar	110,346 59,205	7,748,496 7,651,654	7,748,496 7,651,654	0.07%		
12/29/23	Calamos Market Neutral Income Fund	Delta Air Lines, Inc.	DAL US	Common Stocks	Industrials Industrials	United States Of America (The)	US Dollar	186,929	7,520,154	7,520,154	0.07%		
12/29/23	Calamos Market Neutral Income Fund	AES Corp.	AFS US	Common Stocks	Utilities	United States Of America (The)	US Dollar	387 339	7,320,134	7,320,134	0.07%		
12/29/23	Calamos Market Neutral Income Fund	Match Group, Inc.	MTCH US	Common Stocks	Communication Services	United States Of America (The)	US Dollar	200.062	7.302.263	7.302.263	0.07%		
12/29/23	Calamos Market Neutral Income Fund	M&T Bank Corp.	MTB US	Common Stocks	Financials	United States Of America (The)	US Dollar	53,167	7,288,132	7,288,132	0.07%		
12/29/23	Calamos Market Neutral Income Fund	Kellogg Company	K US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	129,665	7,249,570	7,249,570	0.07%		
12/29/23	Calamos Market Neutral Income Fund	Northern Trust Corp.	NTRS US	Common Stocks	Financials	United States Of America (The)	US Dollar	85,161	7,185,885	7,185,885	0.07%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	FirstEnergy Corp. Allegion, PLC	FE US ALLE US	Common Stocks Common Stocks	Utilities Industrials	United States Of America (The) Ireland	US Dollar US Dollar	194,911 56.292	7,145,437 7.131.633	7,145,437 7,131,633	0.07%		
12/29/23	Calamos Market Neutral Income Fund	Realty Income Corp.	O US	Common Stocks	Real Estate	United States Of America (The)	US Dollar US Dollar	124.066	7,131,633	7,131,633	0.07%		
12/29/23	Calamos Market Neutral Income Fund	eBay, Inc.	EBAY US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	161,708	7,053,703	7,053,703	0.06%		
12/29/23	Calamos Market Neutral Income Fund	US Bancorp	USB US	Common Stocks	Financials	United States Of America (The)	US Dollar	162,652	7,039,579	7,039,579	0.06%		
12/29/23	Calamos Market Neutral Income Fund	Alexandria Real Estate Equities, Inc.	ARE US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	54,512	6,910,486	6,910,486	0.06%		
12/29/23	Calamos Market Neutral Income Fund	NetApp, Inc.	NTAP US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	77,504	6,832,753	6,832,753	0.06%		
12/29/23	Calamos Market Neutral Income Fund	Regency Centers Corp.	REG US	Common Stocks	Real Estate	United States Of America (The)	US Dollar	101,193	6,779,931	6,779,931	0.06%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund	Dollar General Corp. Prudential Financial, Inc.	DG US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	49,238	6,693,906 6,637,336	6,693,906 6,637,336	0.06% 0.06%		
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Prudential Financial, Inc. Edison International	PRU US EIX US	Common Stocks Common Stocks	Financials Utilities	United States Of America (The) United States Of America (The)	US Dollar US Dollar	63,999 92,444	6,608,822	6,608,822	0.06%		
12/29/23	Calamos Market Neutral Income Fund	Dominion Energy, Inc.	DUS	Common Stocks	Utilities	United States Of America (The)	US Dollar	139,180	6,541,460	6,541,460	0.06%		
12/29/23	Calamos Market Neutral Income Fund	Otis Worldwide Corp.	OTIS US	Common Stocks	Industrials	United States Of America (The)	US Dollar	71,837	6,427,256	6,427,256	0.06%		
12/29/23	Calamos Market Neutral Income Fund	NiSource, Inc.	NIUS	Common Stocks	Utilities	United States Of America (The)	US Dollar	238,560	6,333,768	6,333,768	0.06%		
12/29/23	Calamos Market Neutral Income Fund	State Street Corp.	STT US	Common Stocks	Financials	United States Of America (The)	US Dollar	80,432	6,230,263	6,230,263	0.06%		
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Zimmer Biomet Holdings, Inc.	ZBH US UDR US	Common Stocks	Health Care Real Estate	United States Of America (The) United States Of America (The)	US Dollar US Dollar	50,945 157,434	6,200,007	6,200,007 6,028,148	0.06%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	UDR, Inc. Huntington Bancshares, Inc.	UDR US HRAN US	Common Stocks	Real Estate Financials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	157,434 453.017	6,028,148 5.762.376	6,028,148 5.762.376	0.06%		
12/29/23	Calamos Market Neutral Income Fund	GE Healthcare. Inc.	GEHC US	Common Stocks	Health Care	United States Of America (The)	US Dollar	68,696	5.311.575	5.311.575	0.05%		
12/29/23	Calamos Market Neutral Income Fund	Fox Corp Class A	FOXA US	Common Stocks	Communication Services	United States Of America (The)	US Dollar	160,573	4.764.201	4,764,201	0.04%		
12/29/23	Calamos Market Neutral Income Fund	Exelon Corp.	EXC US	Common Stocks	Utilities	United States Of America (The)	US Dollar	129,435	4,646,717	4,646,717	0.04%		
12/29/23	Calamos Market Neutral Income Fund	Veralto Corp.	VLTO US	Common Stocks	Utilities	United States Of America (The)	US Dollar	53,585	4,407,902	4,407,902	0.04%		
12/29/23	Calamos Market Neutral Income Fund	Enphase Energy, Inc.	ENPH US	Common Stocks	Information Technology	United States Of America (The)	US Dollar	29,169	3,854,392	3,854,392	0.04%		
12/29/23	Calamos Market Neutral Income Fund	Hubbell, Inc. S&P 500 Index	HUBB US	Common Stocks	Industrials	United States Of America (The)	US Dollar	9,277	3,051,484	3,051,484	0.03%		12/29/23
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	S&P SOU Index SPDR S&P 500 ETF Trust		Purchased Options Written Options	Other Other	United States Of America (The) United States Of America (The)	US Dollar US Dollar	850,000 (500,000)	21,250 (1,900,000)	21,250 (1,900,000)	0.00% -0.02%		12/29/23 02/29/24
12/29/23	Calamos Market Neutral Income Fund	S&P 500 Index		Written Options	Other	United States Of America (The)	US Dollar	(650,000)	(2,470,000)	(2,470,000)	-0.02%		03/28/24
12/29/23	Calamos Market Neutral Income Fund	S&P 500 Index		Written Options	Other	United States Of America (The)	US Dollar	(100.000)	(48,980,000)	(48,980,000)	-0.45%		03/28/24
12/29/23	Calamos Market Neutral Income Fund	SPDR S&P 500 ETF Trust		Written Options	Other	United States Of America (The)	US Dollar	(100,000)	(77,245,000)	(77,245,000)	-0.71%		12/29/23
12/29/23	Calamos Market Neutral Income Fund	SPDR S&P 500 ETF Trust		Written Options	Other	United States Of America (The)	US Dollar	(300,000)	(172,650,000)	(172,650,000)	-1.58%		12/29/23
12/29/23	Calamos Market Neutral Income Fund	S&P 500 Index		Written Options	Other	United States Of America (The)	US Dollar	(400,000)	(214,340,000)	(214,340,000)	-1.96%		03/28/24
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	SPDR S&P 500 Index Calamos Short-Term Bond Fund	CSTIX US	Written Options Investments In Affiliated Funds	Other Other	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(625,000) 35,117,150	(297,187,500) 332,559,409	(297,187,500) 332,559,409	-2.72% 3.05%		12/29/23
12/29/23	Calamos Market Neutral Income Fund	Palo Alto Networks, Inc.	RIR487222	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar US Dollar	100.000.000	296.609.000	296.609.000	2.72%	0.375%	06/01/25
12/29/23	Calamos Market Neutral Income Fund	Pioneer Natural Resources Company	BI4501802	Convertible Bonds	Energy	United States Of America (The)	US Dollar	71 500 000	174 303 415	174 303 415	1 60%	0.37376	05/15/25
12/29/23	Calamos Market Neutral Income Fund	MongoDB, Inc.	ZP4369549	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	65,500,000	129,547,210	129,547,210	1.19%	0.250%	01/15/26
12/29/23	Calamos Market Neutral Income Fund	ON Semiconductor Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	70,000,000	114,612,400	114,612,400	1.05%		05/01/27
12/29/23	Calamos Market Neutral Income Fund	Akamai Technologies, Inc.	ZR1125411	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	83,500,000	93,616,025	93,616,025	0.86%	0.375%	09/01/27
12/29/23	Calamos Market Neutral Income Fund	Airbnb, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	91,893,000	82,769,863	82,769,863	0.76%		03/15/26
12/29/23	Calamos Market Neutral Income Fund	Royal Caribbean Cruises, Ltd.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	30,000,000	79,950,000	79,950,000	0.73%	6.000%	08/15/25
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Akamai Technologies, Inc. Wayfair, Inc.	AS6844730	Convertible Bonds Convertible Bonds	Information Technology Consumer Discretionary	United States Of America (The) United States Of America (The)	US Dollar US Dollar	55,000,000 45,000,000	70,000,150 69,751,350	70,000,150 69,751,350	0.64% 0.64%	0.125% 3.500%	05/01/25 11/15/28
12/29/23	Calamos Market Neutral Income Fund	Spotify USA, Inc.		Convertible Bonds Convertible Bonds	Information Technology	United States Of America (The)	US Dollar US Dollar	75,000,000	66,273,750	66,273,750	0.64%	3.500%	03/15/26
12/29/23	Calamos Market Neutral Income Fund	Sea, Ltd.	BR3834909	Convertible Bonds	Communication Services	Singapore	US Dollar	80.040.000	65,804,086	65.804.086	0.60%	0.250%	09/15/26
12/29/23	Calamos Market Neutral Income Fund	Unity Software, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	77,574,000	64,672,668	64,672,668	0.59%		11/15/26
12/29/23	Calamos Market Neutral Income Fund	DraftKings Holdings, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	75,956,000	61,664,119	61,664,119	0.56%		03/15/28
12/29/23	Calamos Market Neutral Income Fund	Southern Company		Convertible Bonds	Utilities	United States Of America (The)	US Dollar	60,000,000	60,096,600	60,096,600	0.55%	3.875%	12/15/25
12/29/23	Calamos Market Neutral Income Fund	Block, Inc.	BG4814151	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	60,000,000	58,737,600	58,737,600	0.54%	0.125%	03/01/25
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Confluent, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar US Dollar	69,700,000 70.897.000	58,294,989	58,294,989 56,957,941	0.53% 0.52%		01/15/27 05/01/27
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Snap, Inc.	BO2399141	Convertible Bonds Convertible Bonds	Communication Services	United States Of America (The) Netherlands (The)	US Dollar Euro Currency	70,897,000 50,000,000	56,957,941 50.240,000	56,957,941 55 462 456	0.52%	0.010%	05/01/27
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	America Movil, BV Cloudflare, Inc.	BU2399141	Convertible Bonds Convertible Bonds	Information Technology	Netherlands (The) United States Of America (The)	US Dollar	60.000,000	50,240,000	55,462,456 54.327.600	0.51%	0.010%	03/02/24
12/29/23	Calamos Market Neutral Income Fund	Rivian Automotive, Inc.		Convertible Bonds Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	37,500,000	52,870,500	54,327,600	0.50%	4.625%	03/15/29
12/29/23	Calamos Market Neutral Income Fund	Etsy, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	60,000,000	48,111,000	48,111,000	0.44%	0.250%	06/15/28
12/29/23	Calamos Market Neutral Income Fund	Nice Systems, Inc.	AM1410472	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	20,000,000	47,770,400	47,770,400	0.44%	1.250%	01/15/24
12/29/23	Calamos Market Neutral Income Fund	BILL Holdings, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	50,000,000	46,833,000	46,833,000	0.43%		12/01/25
12/29/23	Calamos Market Neutral Income Fund	Coinbase Global, Inc.		Convertible Bonds	Financials	United States Of America (The)	US Dollar	50,000,000	45,663,000	45,663,000	0.42%	0.500%	06/01/26
12/29/23	Calamos Market Neutral Income Fund	Sarepta Therapeutics, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	45,000,000	45,628,650	45,628,650	0.42%	1.250%	09/15/27
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Lumentum Holdings, Inc. Blackline, Inc.	ZQ9901401	Convertible Bonds Convertible Bonds	Information Technology Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	50,500,000 50,000,000	45,025,800 44,395,500	45,025,800 44,395,500	0.41% 0.41%	0.500%	12/15/26 03/15/26
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Blackline, Inc. Fastly, Inc.		Convertible Bonds Convertible Bonds	Information Technology Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	50,000,000 50,000,000	44,395,500 43,540,500	44,395,500 43.540.500	0.41%		03/15/26 03/15/26
12/29/23	Calamos Market Neutral Income Fund	Rivian Automotive. Inc.		Convertible Bonds Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar US Dollar	35,000,000	43,540,500	43,540,500	0.40%	3.625%	10/15/30
12/29/23	Calamos Market Neutral Income Fund	Carnival Corp.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	22,500,000	42,871,275	42,871,275	0.39%	5.750%	10/01/24

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 each equivalents and excludes forwards, futures, and swaps. Unlike the fund's regulatory flings, 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) required unaudited. Therefore, this information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form N-Q. This information coverained in the annual and semi-annual reports to shareholders filed with the SEC on Form N-Q. This information cover and the semi-annual reports to shareholders filed with the SEC on Form N-Q. This information cover and the semi-annual reports to shareholders filed with the SEC on Form N-Q. This information cover and the semi-annual reports to shareholders filed with the SEC on Form N-Q. This information cover and the semi-annual reports to shareholders filed with the SEC on Form N-Q. This information cover and the semi-annual reports to shareholders filed with the SEC on Form N-Q. This information cover and the semi-annual reports to shareholders filed with the SEC on Form N-Q. This information cover and the semi-annual reports to shareholders filed with the SEC on Form N-Q. This information cover and the semi-annual reports to shareholders filed with the SEC on Form N-Q. This information cover and the semi-annual reports to shareholders filed with the SEC on Form N-Q. This information cover and the semi-annual reports to shareholders filed with the SEC on Form N-Q. This information cover and the semi-annual reports to shareholders filed with the SEC on Form N-Q. This information is shareholders filed with the SEC on Form N-Q. This information is shareholders filed with the SEC on Form N-Q. This information is shareholders filed with the SEC on Form N-Q. This information is shareholders

Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value I	ocal Market Value Base Market	/alue Percent of	Interest Rate	Maturity Date
12/29/23	Calamos Market Neutral Income Fund	Western Digital Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	35,000,000		5,550 0.3	9% 3.000%	11/15/28
12/29/23	Calamos Market Neutral Income Fund	ON Semiconductor Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	40,000,000	42,138,000 42,1			03/01/29
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	DigitalOcean Holdings, Inc. Dexcom, Inc.		Convertible Bonds Convertible Bonds	Information Technology Health Care	United States Of America (The) United States Of America (The)	US Dollar US Dollar	50,000,000 40,000,000	41,368,000 41,3 41,023,200 41,0	8,000 0.3 3,200 0.3		12/01/26 05/15/28
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Duke Energy Corp.		Convertible Bonds	Utilities	United States Of America (The)	US Dollar US Dollar	40,000,000		9,200 0.3		
12/29/23	Calamos Market Neutral Income Fund	American Water Capital Corp.		Convertible Bonds	Utilities	United States Of America (The)	US Dollar	39,542,000	39,551,886 39,5	1,886 0.3		
12/29/23	Calamos Market Neutral Income Fund	Peloton Interactive, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	47,500,000		2,350 0.3		02/15/26
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	NCL Corp., Ltd. Splunk. Inc.	AUS706968	Convertible Bonds Convertible Bonds	Information Technology Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	40,000,000 32,500,000	36,866,400 36,8 35,857,575 35.8	6,400 0.3 7.575 0.3		02/15/27
12/29/23	Calamos Market Neutral Income Fund	RingCentral, Inc.	ZO4412995	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	41,100,000		9,596 0.3		03/15/26
12/29/23	Calamos Market Neutral Income Fund	Chart Industries, Inc.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	15,000,000		4,800 0.3		11/15/24
12/29/23	Calamos Market Neutral Income Fund	Etsy, Inc.	ZR6981883	Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	30,000,000		5,100 0.3		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Halozyme Therapeutics, Inc. Okta, Inc.	BJ9416386	Convertible Bonds Convertible Bonds	Health Care Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	37,000,000 38,500,000		7,730 0.3 4,960 0.3		08/15/28 06/15/26
12/29/23	Calamos Market Neutral Income Fund	Apollo Global Management, Inc.		Convertible Preferred Stocks	Financials	United States Of America (The)	US Dollar	599,428	33,801,745 33,8	1,745 0.3	1%	
12/29/23	Calamos Market Neutral Income Fund	Insight Enterprises, Inc.	ZR1033607	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	13,000,000	33,781,930 33,7	1,930 0.3		02/15/25
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Carnival Corp. Tesla. Inc.	ZS4501020	Convertible Bonds Convertible Bonds	Consumer Discretionary Consumer Discretionary	United States Of America (The) United States Of America (The)	US Dollar US Dollar	20,000,000	32,798,800 32,7 32,224,552 32,2	8,800 0.3 4.552 0.3		
12/29/23	Calamos Market Neutral Income Fund	Insulet Corp.	ZR4595172	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	27.500.000		7.900 0.3		
12/29/23	Calamos Market Neutral Income Fund	Snap, Inc.		Convertible Bonds	Communication Services	United States Of America (The)	US Dollar	40,000,000	31,535,200 31,5			
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Upwork, Inc.		Convertible Bonds	Industrials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	35,000,000 30,000,000		3,300 0.2 1.100 0.2		08/15/26 05/01/26
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Firstenergy Corp. Alnylam Pharmaceuticals. Inc.		Convertible Bonds Convertible Bonds	Utilities Health Care	United States Of America (The) United States Of America (The)	US Dollar US Dollar	30,000,000		1,100 0.2 5.400 0.2		05/01/26
12/29/23	Calamos Market Neutral Income Fund	ATI, Inc.	BK1294796	Convertible Bonds	Materials	United States Of America (The)	US Dollar	10,000,000	29,634,600 29,6	4,600 0.2		06/15/25
12/29/23	Calamos Market Neutral Income Fund	Delivery Hero, SE	BK4237768	Convertible Bonds	Consumer Discretionary	Germany	Euro Currency	35,000,000		2,253 0.2		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Wayfair, Inc. Datadog, Inc.	BJ7698316	Convertible Bonds Convertible Bonds	Consumer Discretionary Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	23,055,000 20,000,000		8,949 0.2 9,600 0.2		09/15/27 06/15/25
12/29/23	Calamos Market Neutral Income Fund	Dropbox, Inc.	87/030310	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	27,750,000		6.183 0.2		03/01/28
12/29/23	Calamos Market Neutral Income Fund	Box, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	25,000,000	27,925,750 27,9	5,750 0.2	6%	01/15/26
12/29/23	Calamos Market Neutral Income Fund	Q2 Holdings, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	30,625,000		1,713 0.2		11/15/25
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Safran, SA Fiverr International, Ltd.	208503609	Convertible Bonds Convertible Bonds	Industrials Consumer Discretionary	France Israel	Euro Currency US Dollar	15,000,000 30.000,000		6,733 0.2 7.600 0.2		05/15/27 11/01/25
12/29/23	Calamos Market Neutral Income Fund	Lucid Group, Inc.	208303009	Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	50,000,000		6,000 0.2		
12/29/23	Calamos Market Neutral Income Fund	MicroStrategy, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	29,523,000	25,672,906 25,6		4%	02/15/27
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	CenterPoint Energy, Inc. CONMED Corp.		Convertible Bonds Convertible Bonds	Utilities Health Care	United States Of America (The) United States Of America (The)	US Dollar	25,000,000 25,000,000		0,000 0.2 5.250 0.2		
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	CONMED Corp. Alliant Energy Corp.		Convertible Bonds Convertible Bonds	Health Care Utilities	United States Of America (The)	US Dollar US Dollar	25,000,000		5,250 0.2 8.250 0.2		
12/29/23	Calamos Market Neutral Income Fund	Affirm Holdings, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	30,056,000		2,751 0.2		11/15/26
12/29/23	Calamos Market Neutral Income Fund	Blackline, Inc.	ZR0331721	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	24,000,000		3,360 0.2		08/01/24
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Zillow Group, Inc. Seagate HDD Cayman	ZR4552116	Convertible Bonds Convertible Bonds	Communication Services Information Technology	United States Of America (The) Cayman Islands (The)	US Dollar US Dollar	18,000,000 20,000,000		9,880 0.2 4,000 0.2		09/01/24 06/01/28
12/29/23	Calamos Market Neutral Income Fund	Uber Technologies, Inc.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	22,000,000		5,480 0.2		12/01/28
12/29/23	Calamos Market Neutral Income Fund	PG&E Corp.		Convertible Bonds	Utilities	United States Of America (The)	US Dollar	22,752,000	23,890,510 23,8	0,510 0.2		12/01/27
12/29/23	Calamos Market Neutral Income Fund	PDD Holdings, Inc.	ZR7993846	Convertible Bonds	Consumer Discretionary	Ireland	US Dollar	6,750,000	23,206,433 23,2			10/01/24
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Evergy, Inc. Redfin Corp.		Convertible Bonds Convertible Bonds	Utilities Real Estate	United States Of America (The) United States Of America (The)	US Dollar US Dollar	22,500,000 35,000,000	23,136,075 23,1 22,674,400 22,6	6,075 0.2 4,400 0.2		
12/29/23	Calamos Market Neutral Income Fund	Dropbox, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	23,000,000	22,651,780 22,6	1,780 0.2	1%	03/01/26
12/29/23	Calamos Market Neutral Income Fund	Guidewire Software, Inc.	AR6992127	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	20,000,000		5,600 0.2		
12/29/23	Calamos Market Neutral Income Fund	Welltower OP, LLC Wayfair, Inc.	7R1168171	Convertible Bonds Convertible Bonds	Real Estate Consumer Discretionary	United States Of America (The)	US Dollar US Dollar	20,000,000		0,200 0.2 9.500 0.2		05/15/28
12/29/23	Calamos Market Neutral Income Fund	Wayrair, Inc. Li Auto. Inc.	ZR11081/1	Convertible Bonds	Consumer Discretionary Consumer Discretionary	Cayman Islands (The)	US Dollar US Dollar	15,000,000		9,500 0.2 2.400 0.2		
12/29/23	Calamos Market Neutral Income Fund	ANLLIAN Capital, Ltd.	ZP4808231	Convertible Bonds	Real Estate	Virgin Islands, British	Euro Currency	20,000,000	19,859,600 21,9	4,008 0.2	0%	02/05/25
12/29/23	Calamos Market Neutral Income Fund	Akamai Technologies, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	20,000,000	21,703,000 21,7			02/15/29
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	PPL Capital Funding, Inc. CyberArk Software, Ltd.	706199850	Convertible Bonds Convertible Bonds	Utilities Information Technology	United States Of America (The)	US Dollar US Dollar	21,922,000 15,000,000	21,296,127 21,2 21,264,300 21,2	6,127 0.2 4,300 0.1		03/15/28 11/15/24
12/29/23	Calamos Market Neutral Income Fund	Pegasystems, Inc.	BG1883688	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	22,500,000		1,175 0.1		03/01/25
12/29/23	Calamos Market Neutral Income Fund	Okta, Inc.	ZR4552009	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	22,500,000		1,750 0.1		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Zillow Group, Inc. Middleby Corp.	ZR4552140 ZO0856591	Convertible Bonds Convertible Bonds	Communication Services	United States Of America (The) United States Of America (The)	US Dollar US Dollar	15,000,000 16,467,000	20,414,100 20,4 20,094,351 20,0	4,100 0.1 4,351 0.1		09/01/26 09/01/25
12/29/23	Calamos Market Neutral Income Fund	Ocado Group, PLC	BJ9936037	Convertible Bonds	Industrials Consumer Discretionary	United Kingdom	Pound Sterling	20,000,000	15,749,400 20,0			01/18/27
12/29/23	Calamos Market Neutral Income Fund	Ionis Pharmaceuticals, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	17,366,000		8,034 0.1		06/15/28
12/29/23	Calamos Market Neutral Income Fund	Wolfspeed, Inc.	BH9221814 BI9318616	Convertible Bonds Convertible Bonds	Information Technology Health Care	United States Of America (The)	US Dollar	17,500,000 19,500,000		0,175 0.1 4.415 0.1		
12/29/23	Calamos Market Neutral Income Fund	American Airlines Group, Inc.	BJ9318616 BK1889660	Convertible Bonds	Industrials	United States Of America (The)	US Dollar US Dollar	17,500,000		4,415 0.1 3,750 0.1		
12/29/23	Calamos Market Neutral Income Fund	Singapore Airlines, Ltd.		Convertible Bonds	Industrials	Singapore	Singapore Dollar	20,000,000	25,418,600 19,2	0,163 0.1	8% 1.625%	12/03/25
12/29/23	Calamos Market Neutral Income Fund	Lyft, Inc.	BJ4508484	Convertible Bonds	Communication Services	United States Of America (The)	US Dollar	20,000,000		4,000 0.1		05/15/25
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Fluor Corp. Ziff Davis, Inc.		Convertible Bonds Convertible Bonds	Industrials Communication Services	United States Of America (The) United States Of America (The)	US Dollar US Dollar	17,500,000		1,025 0.1		08/15/29 11/01/26
12/29/23	Calamos Market Neutral Income Fund	DISH Network Corp.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	30,000,000		3,600 0.1		
12/29/23	Calamos Market Neutral Income Fund	Nova, Ltd.	ZO9575317	Convertible Bonds	Information Technology	Israel	US Dollar	10,000,000		9,800 0.1		10/15/25
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Meituan Workiva, Inc.	BP1720617	Convertible Bonds Convertible Bonds	Consumer Discretionary Information Technology	China United States Of America (The)	US Dollar US Dollar	20,000,000 17,862,000	18,328,400 18,3 18,171,727 18,1	8,400 0.1 1,727 0.1		04/27/27 08/15/28
12/29/23	Calamos Market Neutral Income Fund	John Bean Technologies Corp.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	20,000,000	18,119,000 18,1	9,000 0.1	7% 0.250%	05/15/26
12/29/23	Calamos Market Neutral Income Fund	Ceridian HCM Holding, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	20,000,000	18,027,000 18,0	7,000 0.1	7% 0.250%	03/15/26
12/29/23	Calamos Market Neutral Income Fund	Natera, Inc.	BH7872865	Convertible Bonds Convertible Bonds	Health Care Communication Services	United States Of America (The)	US Dollar	10,000,000	17,105,900 17,1 17,042,400 17,0	5,900 0.1 2,400 0.1		05/01/27
12/29/23	Calamos Market Neutral Income Fund	Shift4 Payments, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar US Dollar	15,000,000		2,400 0.1 0,750 0.1		12/15/25
12/29/23	Calamos Market Neutral Income Fund	Guess?, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	15,000,000	16,671,000 16,6	1,000 0.1	5% 3.750%	04/15/28
12/29/23	Calamos Market Neutral Income Fund	BILL Holdings, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	20,000,000		4,400 0.1		04/01/27
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	TechTarget, Inc. Block, Inc.		Convertible Bonds Convertible Bonds	Communication Services	United States Of America (The) United States Of America (The)	US Dollar US Dollar	20,000,000		4,200 0.1 1.800 0.1		12/15/26 11/01/27
12/29/23	Calamos Market Neutral Income Fund	Bentley Systems, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	16,398,000	16,302,892 16,3	2,892 0.1		
12/29/23	Calamos Market Neutral Income Fund	Snap, Inc.	AZ9915408	Convertible Bonds	Communication Services	United States Of America (The)	US Dollar	14,970,000		4,637 0.1		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	NIO, Inc. Ventas Realty, LP		Convertible Bonds Convertible Bonds	Consumer Discretionary Financials	China United States Of America (The)	US Dollar US Dollar	15,000,000 15,000,000	15,968,250 15,9 15,909,750 15,9	8,250 0.1 9,750 0.1		10/15/29 06/01/26
12/29/23	Calamos Market Neutral Income Fund	NIO, Inc.		Convertible Bonds	Consumer Discretionary	China China	US Dollar	15,000,000		8,400 0.1		10/15/30
12/29/23	Calamos Market Neutral Income Fund	Varonis Systems, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	10,000,000	15,264,900 15,2	4,900 0.1	4% 1.250%	
12/29/23	Calamos Market Neutral Income Fund	NextEra Energy, Inc.		Convertible Preferred Stocks	Utilities	United States Of America (The)	US Dollar	400,000		8,000 0.1		08/15/27
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Post Holdings, Inc. Block, Inc.		Convertible Bonds Convertible Bonds	Consumer Staples Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	15,000,000 17,000,000		4,100 0.1 2,660 0.1		08/15/27 05/01/26
12/29/23	Calamos Market Neutral Income Fund	CMS Energy Corp.		Convertible Bonds	Utilities	United States Of America (The)	US Dollar	15,040,000	14,913,062 14,9	3,062 0.1	4% 3.375%	05/01/28
12/29/23	Calamos Market Neutral Income Fund	Infinera Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	15,000,000	14,826,600 14,8	6,600 0.1	4% 3.750%	08/01/28
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Interdigital, Inc. Five9. Inc.	BJ6707910	Convertible Bonds Convertible Bonds	Information Technology Information Technology	United States Of America (The) United States Of America (The)	US Dollar	10,000,000 15,000,000		2,400 0.1 1.650 0.1		
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Five9, Inc. Enghase Energy, Inc.	810101910	Convertible Bonds Convertible Bonds	Information Technology Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	15,000,000		1,650 0.1 9.280 0.1		05/01/25
12/29/23	Calamos Market Neutral Income Fund	Shopify, Inc.	205164462	Convertible Bonds	Information Technology	Canada	US Dollar	15,000,000	14,171,550 14,1	1,550 0.1	3% 0.125%	11/01/25
12/29/23	Calamos Market Neutral Income Fund	Itron, Inc.	704005704	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	15,000,000		7,900 0.1		03/15/26
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Stride, Inc. Chart Industries, Inc.	ZO1896794	Convertible Bonds Convertible Preferred Stocks	Consumer Discretionary Industrials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	10,833,000 246,461	13,752,385 13,7 13,698,302 13,6	2,385 0.1 8,302 0.1		09/01/27
12/29/23	Calamos Market Neutral Income Fund	Match Group Financeco 2, Inc.	ZS8087711	Convertible Bonds	Communication Services	United States Of America (The)	US Dollar	15,000,000	13,515,750 13,5	5,750 0.1	2% 0.875%	
12/29/23	Calamos Market Neutral Income Fund	Wolfspeed, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	20,000,000	13,495,600 13,4			12/01/29
12/29/23	Calamos Market Neutral Income Fund	Teladoc Health, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	16,250,000	13,406,250 13,4	6,250 0.1	2% 1.250%	06/01/27

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) require unaudited. Therefore, this information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information cortained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information cortained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information cortained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual repo

Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value L	ocal Market Value Base	Market Value		Interest M	laturity Date
12/29/23	Calamos Market Neutral Income Fund	Progress Software Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	12.500.000	13.220.000	13.220.000	Investments 0.12%	1.000%	04/15/26
12/29/23	Calamos Market Neutral Income Fund	TripAdvisor, Inc.		Convertible Bonds	Communication Services	United States Of America (The)	US Dollar	15,000,000	13,203,750	13,203,750	0.12%	0.250%	04/01/26
12/29/23	Calamos Market Neutral Income Fund	Match Group Financeco 3, Inc.	ZS8102197	Convertible Bonds	Communication Services	United States Of America (The)	US Dollar	15,000,000	13,052,100	13,052,100	0.12%	2.000%	01/15/30
12/29/23	Calamos Market Neutral Income Fund	Altair Engineering, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	10,000,000 15.000.000	12,958,700	12,958,700	0.12%	1.750%	06/15/27
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Jamf Holding Corp. Axon Enterprise, Inc.		Convertible Bonds Convertible Bonds	Information Technology Industrials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	15,000,000	12,835,950 12.656.300	12,835,950 12,656,300	0.12% 0.12%	0.125%	09/01/26 12/15/27
12/29/23	Calamos Market Neutral Income Fund	Amphastar Pharmaceuticals, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	10,000,000	12,139,300	12,139,300	0.11%	2.000%	03/15/29
12/29/23	Calamos Market Neutral Income Fund	NextEra Energy Partners, LP	BQ0907114	Convertible Bonds	Utilities	United States Of America (The)	US Dollar	12,500,000	12,118,000	12,118,000	0.11%	0.010%	06/15/24
12/29/23	Calamos Market Neutral Income Fund	BigCommerce Holdings, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	15,000,000	12,095,700	12,095,700	0.11%	0.250%	10/01/26
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Bridgebio Pharma, Inc. Bloom Energy Corp.	BG5760254	Convertible Bonds Convertible Bonds	Health Care Industrials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	10,000,000 11.000.000	12,087,200 11.843.040	12,087,200 11.843.040	0.11% 0.11%	2.500% 3.000%	03/15/27 06/01/28
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Bloom Energy Corp. Bilibili, Inc.	AX9909703	Convertible Bonds Convertible Bonds	Communication Services	United States Of America (The) China	US Dollar US Dollar	11,000,000	11,843,040	11,843,040	0.11% 0.11%	1.375%	04/01/28
12/29/23	Calamos Market Neutral Income Fund	Evolent Health, Inc.	200000	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	10,000,000	11,711,000	11,711,000	0.11%	3.500%	12/01/29
12/29/23	Calamos Market Neutral Income Fund	LivePerson, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	17,500,000	11,610,725	11,610,725	0.11%		12/15/26
12/29/23	Calamos Market Neutral Income Fund	Freshpet, Inc.	706057640	Convertible Bonds	Consumer Staples	United States Of America (The)	US Dollar	8,000,000	11,522,000	11,522,000	0.11%	3.000%	04/01/28
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Omnicell, Inc. Wayfair, Inc.	206057640 BK8924817	Convertible Bonds Convertible Bonds	Health Care Consumer Discretionary	United States Of America (The) United States Of America (The)	US Dollar US Dollar	12,500,000 12,590,000	11,473,250 11,417,619	11,473,250 11,417,619	0.11% 0.10%	0.250%	09/15/25 10/01/25
12/29/23	Calamos Market Neutral Income Fund	Rapid7, Inc.	BK0324017	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	10,000,000	11,165,900	11,165,900	0.10%	1.250%	03/15/29
12/29/23	Calamos Market Neutral Income Fund	Merit Medical Systems, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	10,000,000	11,095,500	11,095,500	0.10%	3.000%	02/01/29
12/29/23	Calamos Market Neutral Income Fund	Lenovo Group, Ltd.		Convertible Bonds	Information Technology	China	US Dollar	8,000,000	10,871,680	10,871,680	0.10%	2.500%	08/26/29
12/29/23	Calamos Market Neutral Income Fund	Integer Holdings Corp.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	8,501,000	10,871,079	10,871,079	0.10%	2.125%	02/15/28
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	PagerDuty, Inc. Snap, Inc.	BJ1228938	Convertible Bonds Convertible Bonds	Information Technology Communication Services	United States Of America (The) United States Of America (The)	US Dollar US Dollar	10,000,000	10,838,400 10.602,700	10,838,400	0.10% 0.10%	1.500% 0.250%	10/15/28 05/01/25
12/29/23	Calamos Market Neutral Income Fund	Veradigm, Inc.	ZQ9334850	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	10,500,000	10,571,505	10,571,505	0.10%	0.875%	01/01/27
12/29/23	Calamos Market Neutral Income Fund	Ironwood Pharmaceuticals, Inc.	BA0081337	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	9,500,000	10,347,590	10,347,590	0.09%	1.500%	06/15/26
12/29/23	Calamos Market Neutral Income Fund	Workiva, Inc.	ZR1145245	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	7,516,000	10,341,114	10,341,114	0.09%	1.125%	08/15/26
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Insmed, Inc. Sea. Ltd.	BP4720705 ZQ6206051	Convertible Bonds Convertible Bonds	Health Care Communication Services	United States Of America (The) Singapore	US Dollar US Dollar	9,000,000 9.614,000	10,314,720 10.271.117	10,314,720	0.09%	0.750%	06/01/28 12/01/24
12/29/23	Calamos Market Neutral Income Fund	Wolfspeed, Inc.	2Q6206051	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar US Dollar	15,000,000	10,271,117	10,271,117	0.09%	0.250%	02/15/28
12/29/23	Calamos Market Neutral Income Fund	CSG Systems International, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	10,000,000	10,101,600	10,101,600	0.09%	3.875%	09/15/28
12/29/23	Calamos Market Neutral Income Fund	Lumentum Holdings, Inc.	AM7203350	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	10,000,000	10,075,100	10,075,100	0.09%	0.250%	03/15/24
12/29/23	Calamos Market Neutral Income Fund	Lumentum Holdings, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	10,000,000	10,014,000	10,014,000	0.09%	1.500%	12/15/29
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Ford Motor Company Envestnet. Inc.		Convertible Bonds Convertible Bonds	Consumer Discretionary Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	10,000,000	9,961,300 9,948,900	9,961,300 9,948,900	0.09%	2.625%	03/15/26 12/01/27
12/29/23	Calamos Market Neutral Income Fund	NIO, Inc.		Convertible Bonds	Consumer Discretionary	China	US Dollar	10,000,000	9,923,100	9,923,100	0.09%	2.02370	02/01/26
12/29/23	Calamos Market Neutral Income Fund	Liberty Broadband Corp.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	10,000,000	9,921,600	9,921,600	0.09%	3.125%	03/31/53
12/29/23	Calamos Market Neutral Income Fund	Lumentum Holdings, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	12,500,000	9,887,375	9,887,375	0.09%	0.500%	06/15/28
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Link CB, Ltd. Vishay Intertechnology, Inc.		Convertible Bonds Convertible Bonds	Financials Information Technology	Hong Kong United States Of America (The)	Hong Kong Dollar US Dollar	75,000,000 10.000.000	76,986,750 9.847.800	9,859,352 9.847,800	0.09%	4.500% 2.250%	12/12/27 09/15/30
12/29/23	Calamos Market Neutral Income Fund	Alteryx. Inc.	BA0081402	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	10,000,000	9,735,700	9.735.700	0.09%	1.000%	08/01/26
12/29/23	Calamos Market Neutral Income Fund	Alteryx, Inc.	BA0081410	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	10,000,000	9,732,400	9,732,400	0.09%	0.500%	08/01/24
12/29/23	Calamos Market Neutral Income Fund	JOYY, Inc.	AZ2248815	Convertible Bonds	Communication Services	Singapore	US Dollar	10,000,000	9,711,100	9,711,100	0.09%	1.375%	06/15/26
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	NIO, Inc. Nutanix Inc		Convertible Bonds Convertible Bonds	Consumer Discretionary	China United States Of America (The)	US Dollar US Dollar	10,199,000 8 960 000	9,370,229	9,370,229	0.09%	0.500%	02/01/27
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Nutanix, Inc. Enphase Energy, Inc.		Convertible Bonds Convertible Bonds	Information Technology	United States Of America (The)	US Dollar US Dollar	8,960,000 10,000,000	9,330,765	9,330,765	0.09%	0.250%	10/01/27
12/29/23	Calamos Market Neutral Income Fund	Rapid7, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	10,000,000	9,049,100	9,049,100	0.08%	0.250%	03/15/27
12/29/23	Calamos Market Neutral Income Fund	Granite Construction, Inc.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	7,000,000	8,907,570	8,907,570	0.08%	3.750%	05/15/28
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Marriott Vacations Worldwide Corp.		Convertible Bonds	Consumer Discretionary Information Technology	United States Of America (The)	US Dollar US Dollar	10,000,000 10,000,000	8,901,700 8.855.000	8,901,700 8.855,000	0.08%	3.250%	12/15/27
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Verint Systems, Inc.		Convertible Bonds Convertible Bonds	Information Technology Health Care	United States Of America (The)	US Dollar US Dollar	10,000,000	8,855,000 8 793 300	8,855,000 8 793 300	0.08%	0.250%	04/15/26
12/29/23	Calamos Market Neutral Income Fund	Ascendis Pharma, A/S		Convertible Bonds	Health Care	Denmark	US Dollar	8,500,000	8,739,360	8,739,360	0.08%	2.250%	04/01/28
12/29/23	Calamos Market Neutral Income Fund	Sphere Entertainment Company		Convertible Bonds	Communication Services	United States Of America (The)	US Dollar	7,500,000	8,668,650	8,668,650	0.08%	3.500%	12/01/28
12/29/23	Calamos Market Neutral Income Fund	Beauty Health Company	BR3826491	Convertible Bonds	Consumer Staples	United States Of America (The)	US Dollar	11,500,000	8,604,300	8,604,300	0.08%	1.250%	10/01/26
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Marathon Digital Holdings, Inc. SoFi Technologies, Inc.	BR7010266	Convertible Bonds Convertible Bonds	Information Technology Financials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	10,000,000	8,579,900 8,523,700	8,579,900 8,523,700	0.08%	1.000%	12/01/26 10/15/26
12/29/23	Calamos Market Neutral Income Fund	Bridgebio Pharma. Inc.	BK/010200	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	10,000,000	8,489,300	8,489,300	0.08%	2.250%	02/01/29
12/29/23	Calamos Market Neutral Income Fund	Shake Shack, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	10,245,000	8,320,989	8,320,989	0.08%		03/01/28
12/29/23	Calamos Market Neutral Income Fund	Envista Holdings Corp.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	9,000,000	8,208,180	8,208,180	0.08%	1.750%	08/15/28
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Tetra Tech, Inc. Shockwave Medical, Inc.		Convertible Bonds Convertible Bonds	Industrials Health Care	United States Of America (The) United States Of America (The)	US Dollar US Dollar	7,500,000 8,000,000	7,870,800 7,824,560	7,870,800 7,824,560	0.07%	2.250% 1.000%	08/15/28 08/15/28
12/29/23	Calamos Market Neutral Income Fund	3D Systems Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	10.000,000	7,625,300	7,625,300	0.07%	1.000%	11/15/26
12/29/23	Calamos Market Neutral Income Fund	NeoGenomics, Inc.	BN3975339	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	10,000,000	7,582,100	7,582,100	0.07%	0.250%	01/15/28
12/29/23	Calamos Market Neutral Income Fund	Upstart Holdings, Inc.		Convertible Bonds	Other	United States Of America (The)	US Dollar	10,000,000	7,429,000	7,429,000	0.07%	0.250%	08/15/26
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Wynn Macau, Ltd. Beyond Meat, Inc.		Convertible Bonds Convertible Bonds	Consumer Discretionary Consumer Staples	Macao United States Of America (The)	US Dollar US Dollar	7,029,000 36,755,000	7,180,194 7,078,278	7,180,194 7,078,278	0.07%	4.500%	03/07/29 03/15/27
12/29/23	Calamos Market Neutral Income Fund	Shift4 Payments, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	7.500.000	7,029,975	7.029.975	0.06%	0.500%	08/01/27
12/29/23	Calamos Market Neutral Income Fund	CyberAgent, Inc.	AR0497321	Convertible Bonds	Communication Services	Japan	Japanese Yen	1,000,000,000	984,540,000	6,982,553	0.06%	0.010%	02/19/25
12/29/23	Calamos Market Neutral Income Fund	Everbridge, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	8,000,000	6,932,000	6,932,000	0.06%		03/15/26
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Clarivate, PLC	EP0598771 BJ8089432	Convertible Preferred Stocks	Industrials	United Kingdom United States Of America (The)	US Dollar US Dollar	178,572 7,250,000	6,839,308 6,785,638	6,839,308 6,785,638	0.06%	0.875%	06/01/25
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Livongo Health, Inc. Virgin Galactic Holdings, Inc.	818089432	Convertible Bonds Convertible Bonds	Health Care Industrials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	7,250,000 15,000,000	6,785,638	6,785,638	0.06%	2.500%	05/01/25
12/29/23	Calamos Market Neutral Income Fund	Vail Resorts, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	7,500,000	6,696,150	6,696,150	0.06%	0.010%	01/01/26
12/29/23	Calamos Market Neutral Income Fund	Enovis Corp.		Convertible Bonds	Consumer Staples	United States Of America (The)	US Dollar	5,500,000	6,623,265	6,623,265	0.06%	3.875%	10/15/28
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Cracker Barrel Old Country Store, Inc. Model N, Inc.		Convertible Bonds Convertible Bonds	Consumer Discretionary Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	7,500,000 7,000,000	6,530,925 6,529,110	6,530,925 6,529,110	0.06%	0.625% 1.875%	06/15/26 03/15/28
12/29/23	Calamos Market Neutral Income Fund	Greenbrier Companies, Inc.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	6,600,000	6,529,110	6,529,110	0.06%	2.875%	03/15/28
12/29/23	Calamos Market Neutral Income Fund	Perficient, Inc.		Convertible Bonds	Communication Services	United States Of America (The)	US Dollar	7,707,000	6,403,900	6,403,900	0.06%	0.125%	11/15/26
12/29/23	Calamos Market Neutral Income Fund	Repay Holdings Corp.	BN5375736	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	7,500,000	6,401,400	6,401,400	0.06%		02/01/26
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Marriott Vacations Worldwide Corp. RBC Bearings, Inc.	EP0599845	Convertible Bonds Convertible Preferred Stocks	Consumer Discretionary Industrials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	7,000,000 47.143	6,178,830 6.119.633	6,178,830 6,119,633	0.06%		01/15/26
12/29/23	Calamos Market Neutral Income Fund	Luminar Technologies, Inc.	EP0599845	Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	13,000,000	6,119,633	6.081.010	0.06%	1.250%	12/15/26
12/29/23	Calamos Market Neutral Income Fund	World Kinect Corp.		Convertible Bonds	Energy	United States Of America (The)	US Dollar	6,000,000	6,078,360	6,078,360	0.06%	3.250%	07/01/28
12/29/23	Calamos Market Neutral Income Fund	Infinera Corp.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	6,000,000	5,908,620	5,908,620	0.05%	3.750%	08/01/28
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Northern Oil & Gas, Inc. Yaoko Company, Ltd.	ZS9881476	Convertible Bonds Convertible Bonds	Energy Consumer Staples	United States Of America (The)	US Dollar Japanese Yen	5,000,000 610,000,000	5,906,750 818.796.900	5,906,750 5.807.070	0.05%	3.625% 0.010%	04/15/29 06/20/24
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Yaoko Company, Ltd. Lantheus Holdings, Inc.	2398814/6	Convertible Bonds Convertible Bonds	Consumer Staples Health Care	Japan United States Of America (The)	Japanese Yen US Dollar	5.000,000	818,796,900 5.613.700	5,807,070	0.05%	2.625%	12/15/27
12/29/23	Calamos Market Neutral Income Fund	Envestnet, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	6,000,000	5,599,200	5,599,200	0.05%	0.750%	08/15/25
12/29/23	Calamos Market Neutral Income Fund	Impinj, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	5,000,000	5,461,350	5,461,350	0.05%	1.125%	05/15/27
12/29/23	Calamos Market Neutral Income Fund	Starwood Property Trust, Inc.		Convertible Bonds	Financials	United States Of America (The)	US Dollar US Dollar	5,000,000	5,431,750	5,431,750 5,360,960	0.05%	6.750%	07/15/27
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Sunnova Energy International, Inc. Advanced Energy Industries, Inc.		Convertible Bonds Convertible Bonds	Utilities Industrials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	8,000,000 5.000.000	5,360,960 5.312.550	5,360,960 5.312.550	0.05%	2.625%	02/15/28 09/15/28
12/29/23	Calamos Market Neutral Income Fund	Booking Holdings, Inc.	BH7443964	Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	2,800,000	5,290,488	5,290,488	0.05%	0.750%	05/01/25
12/29/23	Calamos Market Neutral Income Fund	Ironwood Pharmaceuticals, Inc.	BA0081345	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	5,000,000	5,248,550	5,248,550	0.05%	0.750%	06/15/24
12/29/23	Calamos Market Neutral Income Fund	State Street Corp.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	5,000,000	5,068,850	5,068,850	0.05%	5.751%	11/04/26
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	UnitedHealth Group, Inc. National Rural Utilities Cooperative Finance Corp.		Corporate Bonds Corporate Bonds	Health Care Utilities	United States Of America (The) United States Of America (The)	US Dollar US Dollar	5,000,000	5,061,450 5,054,350	5,061,450	0.05%	5.150% 5.450%	10/15/25 10/30/25
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	National Rural Utilities Cooperative Finance Corp. Truist Financial Corp.		Corporate Bonds Corporate Bonds	Utilities Financials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	5,000,000	5,054,350	5,054,350	0.05%	5.450%	10/30/25
12/29/23	Calamos Market Neutral Income Fund	Enterprise Products Operating, LLC		Corporate Bonds	Energy	United States Of America (The)	US Dollar	5,000,000	5,051,100	5,051,100	0.05%	5.050%	01/10/26
12/29/23	Calamos Market Neutral Income Fund	Diageo Capital, PLC		Corporate Bonds	Other	United Kingdom	US Dollar	5,000,000	5,047,100	5,047,100	0.05%	5.200%	10/24/25
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Zoetis, Inc. Elevance Health, Inc.		Corporate Bonds Corporate Bonds	Health Care Health Care	United States Of America (The) United States Of America (The)	US Dollar US Dollar	5,000,000 5,000,000	5,043,700 5,037,450	5,043,700 5,037,450	0.05%	5.400% 5.350%	11/14/25 10/15/25
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	US Bancorp		Corporate Bonds Corporate Bonds	Health Care Financials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	5,000,000	5,037,450	5,037,450	0.05%	5.350%	10/15/25
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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) require unaudited. Therefore, this information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information cortained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information cortained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information cortained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual repo

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 B	Base Market Value	Percent of	Interest	Maturity Date
12/29/23	Calamos Market Neutral Income Fund	AutoZone, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	5,000,000	5.031.400	5.031.400	Investments 0.05%	Rate ** 5.050%	07/15/26
12/29/23	Calamos Market Neutral Income Fund	CVS Health Corp.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	5,000,000	5,024,000	5,024,000	0.05%	5.000%	02/20/26
12/29/23	Calamos Market Neutral Income Fund	Cargill, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	5,000,000	5,023,900	5,023,900	0.05%	4.875%	10/10/25
12/29/23	Calamos Market Neutral Income Fund	Take-Two Interactive Software, Inc.		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	5,000,000	5,021,100	5,021,100	0.05%	5.000%	03/28/26
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Southern Company American Honda Finance Corp.		Corporate Bonds Corporate Bonds	Utilities Consumer Discretionary	United States Of America (The) United States Of America (The)	US Dollar US Dollar	5,000,000 5,000,000	5,018,000 5.014.850	5,018,000 5.014.850	0.05% 0.05%	5.150% 4.750%	10/06/25 01/12/26
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	American Honda Finance Corp. Amgen, Inc.		Corporate Bonds Corporate Bonds	Health Care	United States Of America (The)	US Dollar	5,000,000	5,014,850	5,014,850	0.05%	5.250%	03/02/25
12/29/23	Calamos Market Neutral Income Fund	General Mills, Inc.		Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	5,000,000	5,001,100	5.001.100	0.05%	5.241%	11/18/25
12/29/23	Calamos Market Neutral Income Fund	PNC Financial Services Group, Inc.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	5,000,000	4,998,700	4,998,700	0.05%	5.671%	10/28/25
12/29/23	Calamos Market Neutral Income Fund	WEC Energy Group, Inc.		Corporate Bonds	Utilities	United States Of America (The)	US Dollar	5,000,000	4,997,200	4,997,200	0.05%	5.000%	09/27/25
12/29/23	Calamos Market Neutral Income Fund	MPLX, LP		Corporate Bonds	Energy	United States Of America (The)	US Dollar	5,000,000	4,971,250	4,971,250	0.05%	4.875%	06/01/25
12/29/23	Calamos Market Neutral Income Fund	Lowe's Companies, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	5,000,000	4,969,100	4,969,100	0.05%	4.400%	09/08/25
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Huntington National Bank Bank of Montreal		Corporate Bonds Corporate Bonds	Financials Financials	United States Of America (The) Canada	US Dollar US Dollar	5,000,000	4,961,600 4.958.100	4,961,600 4.958.100	0.05%	5.699%	11/18/25 09/14/24
12/29/23	Calamos Market Neutral Income Fund	Bank of NY Mellon Corn		Corporate Bonds Corporate Bonds	Financials Financials	United States Of America (The)	US Dollar	5,000,000	4,958,100	4,958,100	0.05%	4.250%	09/14/24
12/29/23	Calamos Market Neutral Income Fund	Toyota Motor Credit Corp.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	5,000,000	4,944,950	4,944,950	0.05%	3.950%	06/30/25
12/29/23	Calamos Market Neutral Income Fund	Mondelez International Holdings Netherlands, BV		Corporate Bonds	Financials	Netherlands (The)	US Dollar	5,000,000	4,939,800	4,939,800	0.05%	4.250%	09/15/25
12/29/23	Calamos Market Neutral Income Fund	Dollar General Corp.		Corporate Bonds	Consumer Staples	United States Of America (The)	US Dollar	5,000,000	4,921,200	4,921,200	0.05%	4.150%	11/01/25
12/29/23	Calamos Market Neutral Income Fund	Toronto-Dominion Bank		Corporate Bonds	Financials	Canada	US Dollar	5,000,000	4,920,400	4,920,400	0.05%	3.766%	06/06/25
12/29/23	Calamos Market Neutral Income Fund	Siemens Financieringsmaatschappij, NV	EK9227043	Corporate Bonds	Industrials	Netherlands (The)	US Dollar	5,000,000	4,898,850	4,898,850	0.04%	3.250%	05/27/25
12/29/23	Calamos Market Neutral Income Fund	JPMorgan Chase & Company		Corporate Bonds	Financials	United States Of America (The)	US Dollar	5,000,000	4,846,100	4,846,100	0.04%	2.595%	02/24/26
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Bank of America Corp. Bandwidth, Inc.		Corporate Bonds Convertible Bonds	Financials Communication Services	United States Of America (The) United States Of America (The)	US Dollar US Dollar	5,000,000 7,500,000	4,806,450 4.779.150	4,806,450 4,779,150	0.04%	1.530%	12/06/25 04/01/28
12/29/23	Calamos Market Neutral Income Fund	PayPal Holdings, Inc.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	5,000,000	4,775,150	4,775,750	0.04%	2.650%	10/01/26
12/29/23	Calamos Market Neutral Income Fund	Baxter International. Inc.		Corporate Bonds	Health Care	United States Of America (The)	US Dollar	4,860,000	4,684,700	4,684,700	0.04%	1.322%	11/29/24
12/29/23	Calamos Market Neutral Income Fund	General Motors Financial Company, Inc.		Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	5,000,000	4,628,300	4,628,300	0.04%	1.250%	01/08/26
12/29/23	Calamos Market Neutral Income Fund	Mesa Laboratories, Inc.	BA0081527	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	5,000,000	4,606,000	4,606,000	0.04%	1.375%	08/15/25
12/29/23	Calamos Market Neutral Income Fund	Air Transport Services Group, Inc.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	5,000,000	4,474,750	4,474,750	0.04%	3.875%	08/15/29
12/29/23	Calamos Market Neutral Income Fund	Weibo Corp.		Convertible Bonds	Communication Services	China	US Dollar	4,000,000	4,321,760	4,321,760	0.04%	1.375%	12/01/30
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Gilead Sciences, Inc. Total Return Swap 1 Month OBFR		Corporate Bonds Total Return Swap	Health Care Health Care	United States Of America (The) United States Of America (The)	US Dollar US Dollar	4,283,000 4,161,155	4,216,999 4,161,155	4,216,999 4,161,155	0.04%	3.500% 5.320%	02/01/25 01/09/24
12/29/23	Calamos Market Neutral Income Fund	Groupon, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	6,500,000	4.087.655	4,087,655	0.04%	1.125%	03/15/26
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	BorgWarner, Inc.		Corporate Bonds	Consumer Discretionary Consumer Discretionary	United States Of America (The)	US Dollar US Dollar	4,000,000	3,976,040	3,976,040	0.04%	5.000%	10/01/25
12/29/23	Calamos Market Neutral Income Fund	RTX Corp.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	3,830,000	3,776,189	3,776,189	0.03%	3.950%	08/16/25
12/29/23	Calamos Market Neutral Income Fund	Vroom, Inc.		Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	6,632,000	3,555,150	3,555,150	0.03%	0.750%	07/01/26
12/29/23	Calamos Market Neutral Income Fund	Citizens Bank NA		Corporate Bonds	Financials	United States Of America (The)	US Dollar	3,500,000	3,421,285	3,421,285	0.03%	6.064%	10/24/25
12/29/23	Calamos Market Neutral Income Fund	Sherwin-Williams Company		Corporate Bonds	Materials	United States Of America (The)	US Dollar US Dollar	3,417,000	3,385,837	3,385,837 3,378,095	0.03%	4.050%	08/08/24
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Broadridge Financial Solutions, Inc. Comcast Corp.		Corporate Bonds Corporate Bonds	Communication Services	United States Of America (The) United States Of America (The)	US Dollar US Dollar	3,500,000	3,378,095	3,378,095	0.03%	3.400%	06/27/26
12/29/23	Calamos Market Neutral Income Fund	Netflix. Inc.	BJ0644226	Corporate Bonds	Communication Services	United States Of America (The)	US Dollar	3,214,000	3,158,076	3,158,076	0.03%	3.625%	06/15/25
12/29/23	Calamos Market Neutral Income Fund	Revance Therapeutics, Inc.	BG0424328	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	4,000,000	3,049,800	3,049,800	0.03%	1.750%	02/15/27
12/29/23	Calamos Market Neutral Income Fund	Comcast Corp.		Corporate Bonds	Communication Services	United States Of America (The)	US Dollar	3,000,000	3,034,380	3,034,380	0.03%	5.250%	11/07/25
12/29/23	Calamos Market Neutral Income Fund	Williams Companies, Inc.		Corporate Bonds	Energy	United States Of America (The)	US Dollar	3,000,000	3,032,520	3,032,520	0.03%	5.400%	03/02/26
12/29/23	Calamos Market Neutral Income Fund	Mercedes-Benz Finance North America, LLC		Corporate Bonds	Information Technology	United States Of America (The)	US Dollar	3,000,000	3,031,260	3,031,260	0.03%	5.375%	11/26/25
12/29/23	Calamos Market Neutral Income Fund	Takashimaya Company, Ltd. ANA Holdings, Inc.		Purchased Options	Consumer Discretionary	Japan	Japanese Yen	20,000,000	408,072,920	2,894,134	0.03%		12/06/28
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	ANA Holdings, Inc. Kyoritsu Maintenance Company, Ltd.		Purchased Options Purchased Options	Industrials Consumer Discretionary	Japan	Japanese Yen	1,000,000,000	381,984,860 375,771,140	2,709,112 2.665.044	0.02%		12/08/28 01/29/26
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Cheesecake Factory, Inc.	BO0432931	Convertible Bonds	Consumer Discretionary Consumer Discretionary	United States Of America (The)	Japanese Yen US Dollar	3,009,000	2,607,960	2,665,044	0.02%	0.375%	06/15/26
12/29/23	Calamos Market Neutral Income Fund	Nippon Steel Corp.		Purchased Options	Materials	Japan	Japanese Yen	1,000,000,000	365,227,160	2,590,264	0.02%		10/04/24
12/29/23	Calamos Market Neutral Income Fund	CryoPort, Inc.		Convertible Bonds	Health Care	United States Of America (The)	US Dollar	3,188,000	2,584,416	2,584,416	0.02%	0.750%	12/01/26
12/29/23	Calamos Market Neutral Income Fund	Lockheed Martin Corp.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	2,500,000	2,524,225	2,524,225	0.02%	4.950%	10/15/25
12/29/23	Calamos Market Neutral Income Fund	Bandwidth, Inc.	BG3140897	Convertible Bonds	Communication Services	United States Of America (The)	US Dollar	3,000,000	2,495,850	2,495,850	0.02%	0.250%	03/01/26
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Verizon Communications, Inc. PROS Holdings, Inc.	704602710	Corporate Bonds Convertible Bonds	Communication Services Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	2,500,000 2,000,000	2,329,325 2,265,560	2,329,325 2,265,560	0.02% 0.02%	1.450% 2.250%	03/20/26 09/15/27
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	RingCentral, Inc.	8G3642223	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	2,000,000	2,265,560	2,265,560	0.02%	0.010%	03/01/25
12/29/23	Calamos Market Neutral Income Fund	Coherus Biosciences. Inc.	BH8407349	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	3,759,000	2,125,790	2,125,790	0.02%	1.500%	04/15/26
12/29/23	Calamos Market Neutral Income Fund	Mileage Plus Holdings, LLC / Mileage Plus Intellectual Property Assets, Ltd.		Corporate Bonds	Airlines	United States Of America (The)	US Dollar	2,100,000	2,107,056	2,107,056	0.02%	6.500%	06/20/27
12/29/23	Calamos Market Neutral Income Fund	Stem, Inc.		Convertible Bonds	Industrials	United States Of America (The)	US Dollar	4,000,000	2,087,640	2,087,640	0.02%	0.500%	12/01/28
12/29/23	Calamos Market Neutral Income Fund	Lithium Americas Corp.		Convertible Bonds	Materials	Canada	US Dollar	3,124,000	1,986,333	1,986,333	0.02%	1.750%	01/15/27
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Intercontinental Exchange, Inc.		Corporate Bonds Purchased Options	Financials Industrials	United States Of America (The) Japan	US Dollar Japanese Yen	2,000,000 1.600.000.000	1,962,980 258.638.096	1,962,980 1.834.313	0.02%	3.650%	05/23/25 03/31/26
12/29/23	Calamos Market Neutral Income Fund	Seino Holdings Company, Ltd. EDION Corp.		Purchased Options Purchased Options	Consumer Discretionary	Japan	Japanese Yen Japanese Yen	600,000,000	258,638,096	1,834,313	0.02%		06/19/25
12/29/23	Calamos Market Neutral Income Fund	VF Corp.	BI0270156	Corporate Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	1.859.000	1,776,851	1,776.851	0.02%	2.400%	04/23/25
12/29/23	Calamos Market Neutral Income Fund	EDION Corp.		Purchased Options	Consumer Discretionary	Japan	Japanese Yen	5,000,000	243,794,100	1,729,036	0.02%		06/19/25
12/29/23	Calamos Market Neutral Income Fund	Roper Technologies, Inc.		Corporate Bonds	Industrials	United States Of America (The)	US Dollar	1,750,000	1,714,283	1,714,283	0.02%	2.350%	09/15/24
12/29/23	Calamos Market Neutral Income Fund	EDION Corp.		Purchased Options	Consumer Discretionary	Japan	Japanese Yen	500,000,000	238,044,100	1,688,256	0.02%		06/19/25
12/29/23	Calamos Market Neutral Income Fund	Porch Group, Inc.	BR4251764	Convertible Bonds	Consumer Discretionary	United States Of America (The)	US Dollar	5,000,000	1,517,150	1,517,150	0.01%	0.750%	09/15/26
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Veritone, Inc. Schlumberger Holdings Corp.		Convertible Bonds Corporate Bonds	Information Technology Other	United States Of America (The) United States Of America (The)	US Dollar US Dollar	5,000,000 1,457,000	1,510,400 1.448.025	1,510,400 1.448.025	0.01%	1.750% 3.750%	11/15/26 05/01/24
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Nippon Steel Corp.		Purchased Options	Materials	United States Of America (The)	Japanese Yen	500,000,000	1,448,025	1,374,204	0.01%	3./50%	10/05/26
12/29/23	Calamos Market Neutral Income Fund	Bank of Montreal		Corporate Bonds	Financials	Canada	US Dollar	1,000,000	998,940	998,940	0.01%	5.200%	12/12/24
12/29/23	Calamos Market Neutral Income Fund	Beyond Meat, Inc.		Purchased Options	Consumer Staples	United States Of America (The)	US Dollar	550,000	984,500	984,500	0.01%		01/19/24
12/29/23	Calamos Market Neutral Income Fund	DISH Network Corp.		Purchased Options	Consumer Discretionary	United States Of America (The)	US Dollar	500,000	975,000	975,000	0.01%		12/19/25
12/29/23	Calamos Market Neutral Income Fund	Nippon Steel Corp.		Purchased Options	Materials	Japan	Japanese Yen	340,000,000	128,985,494	914,791	0.01%		10/05/26
12/29/23	Calamos Market Neutral Income Fund	Relo Group, Inc.		Purchased Options	Real Estate	Japan	Japanese Yen	1,000,000,000	93,075,650 89,294,022	660,111 633.291	0.01%		12/17/27
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	CyberAgent, Inc. Park24 Company		Purchased Options Purchased Options	Communication Services Other	Japan Japan	Japanese Yen Japanese Yen	900,000,000	89,294,022 75,985,975	633,291 538,908	0.01%		11/16/29 02/24/28
12/29/23	Calamos Market Neutral Income Fund	Amyris, Inc.		Convertible Bonds	Materials	United States Of America (The)	US Dollar	15,000,000	515,700	515,700	0.00%	1.500%	11/15/26
12/29/23	Calamos Market Neutral Income Fund	Kypritsu Maintenance Company, Ltd.		Purchased Options	Consumer Discretionary	Japan	Japanese Yen	200,000,000	71,617,628	507,926	0.00%		01/29/26
12/29/23	Calamos Market Neutral Income Fund	Nippn Corp.		Purchased Options	Consumer Staples	Japan	Japanese Yen	500,000,000	54,597,600	387,217	0.00%		06/20/25
12/29/23	Calamos Market Neutral Income Fund	Chesapeake Energy Corp.	QZ7523975	Convertible Bonds	Energy	United States Of America (The)	US Dollar	15,000,000	337,500	337,500	0.00%	5.500%	09/15/26
12/29/23	Calamos Market Neutral Income Fund	CyberAgent, Inc.	BJ1595153	Purchased Options	Communication Services	Japan	Japanese Yen	500,000,000 18,500,000	46,020,150	326,384 296.555	0.00%		11/16/29
12/29/23	Calamos Market Neutral Income Fund	Farfetch, Ltd.	BJ1595153	Convertible Bonds	Consumer Discretionary Industrials	United Kingdom	US Dollar	18,500,000	296,555 35.202.790	296,555 249.665	0.00%	3.750%	05/01/27 09/19/24
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	ANA Holdings, Inc. Koei Tecmo Holdings Company, Ltd.		Purchased Options Purchased Options	Industrials Communication Services	Japan Japan	Japanese Yen Japanese Yen	1,650,000,000	35,202,790 32.561.942	249,665	0.00%		12/20/24
12/29/23	Calamos Market Neutral Income Fund	Nasdag, Inc.		Corporate Bonds	Financials	United States Of America (The)	US Dollar	208.000	210.130	210.130	0.00%	5.650%	06/28/25
12/29/23	Calamos Market Neutral Income Fund	Ezaki Glico Company, Ltd.		Purchased Options	Consumer Staples	Japan	Japanese Yen	10,000,000	23,493,010	166,617	0.00%		01/30/24
12/29/23	Calamos Market Neutral Income Fund	Kyoritsu Maintenance Company, Ltd.		Purchased Options	Consumer Discretionary	Japan	Japanese Yen	50,000,000	18,366,607	130,260	0.00%		01/29/26
12/29/23	Calamos Market Neutral Income Fund	SmileDirectClub, Inc.	BN9458967	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	12,500,000	112,750	112,750	0.00%	0.010%	02/01/26
12/29/23	Calamos Market Neutral Income Fund	Ezaki Glico Company, Ltd.		Purchased Options	Consumer Staples	Japan	Japanese Yen	5,000,000	15,156,225	107,491	0.00%		01/30/24
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Cyberagent, Inc. Maeda Kosen Company, Ltd.		Purchased Options Purchased Options	Communication Services Materials	Japan Japan	Japanese Yen Japanese Yen	300,000,000 450,000,000	14,644,326 6.425.271	103,860 45.569	0.00%		02/19/25
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Maeda Kosen Company, Ltd. H.I.S. Company, Ltd.		Purchased Options Purchased Options	Materials Consumer Discretionary	Japan Janan	Japanese Yen Japanese Yen	450,000,000 1.000.000.000	6,425,271 2.885.980	45,569 20.468	0.00%		11/15/24
12/29/23	Calamos Market Neutral Income Fund	Asashi Refining US, Inc.		Purchased Options	Industrials	United States Of America (The)	US Dollar	10,000,000	10	10,-00	0.00%		03/16/26
12/29/23	Calamos Market Neutral Income Fund	Revance Therapeutics, Inc.	RVNC US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(29,000)	(254,910)	(254,910)	0.00%		
12/29/23	Calamos Market Neutral Income Fund	Perficient, Inc.	PRFT US	Common Stocks Sold Short	Communication Services	United States Of America (The)	US Dollar	(4,500)	(296,190)	(296,190)	0.00%		
12/29/23	Calamos Market Neutral Income Fund	Lithium Americas Argentina Corp.	LAAC US	Common Stocks Sold Short	Materials	Canada	US Dollar	(48,870)	(308,858)	(308,858)	0.00%		
12/29/23	Calamos Market Neutral Income Fund	3D Systems Corp.	DDD US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(50,000)	(317,500)	(317,500)	0.00%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	ARE Holdings, Inc. Koei Tecmo Holdings Company, Ltd.	5857 JP 3635 JP	Common Stocks Sold Short Common Stocks Sold Short	Materials Communication Services	Japan	Japanese Yen Japanese Yen	(25,000) (32,000)	(48,775,000) (51,472,000)	(345,922)	0.00%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Koei Tecmo Holdings Company, Ltd. Affirm Holdings, Inc.	3635 JP AFRM US	Common Stocks Sold Short Common Stocks Sold Short	Communication Services Information Technology	Japan United States Of America (The)	Japanese Yen US Dollar	(32,000)	(51,472,000) (491,400)	(365,050)	0.00%		
12/29/23	Calamos Market Neutral Income Fund	NeoGenomics, Inc.	NEO US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar US Dollar	(35,000)	(566.300)	(566,300)	-0.01%		
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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 Loc			Investments	Interest Rate Maturity Date
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Cheesecake Factory, Inc. TripAdvisor, Inc.	CAKE US TRIP LIS	Common Stocks Sold Short Common Stocks Sold Short	Consumer Discretionary Communication Services	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(17,000) (32,170)	(595,170) (692,620)	(595,170) (692,620)	-0.01% -0.01%	
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	I ripAdvisor, Inc. Mesa Laboratories Inc.	MIARUS	Common Stocks Sold Short Common Stocks Sold Short	Communication Services Health Care	United States Of America (The)	US Dollar US Dollar	(32,170)	(692,620)	(692,620)	-0.01%	
12/29/23	Calamos Market Neutral Income Fund	Merit Medical Systems, Inc. Merit Medical Systems. Inc.	MMSI US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(10.000)	(759,600)	(759,600)	-0.01%	
12/29/23	Calamos Market Neutral Income Fund	Virgin Galactic Holdings, Inc.	SPCE US	Common Stocks Sold Short	Industrials	United States Of America (The)	US Dollar	(340,000)	(833,000)	(833,000)	-0.01%	
12/29/23	Calamos Market Neutral Income Fund	Cracker Barrel Old Country Store, Inc.	CBRL US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(11,323)	(872,777)	(872,777)	-0.01%	
12/29/23	Calamos Market Neutral Income Fund	Verint Systems, Inc.	VRNT US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(33,300)	(900,099)	(900,099)	-0.01%	
12/29/23	Calamos Market Neutral Income Fund	DigitalOcean Holdings, Inc.	DOCN US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(25,750)	(944,768)	(944,768)	-0.01%	
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Park24 Company, Ltd. Relo Group, Inc.	4666 JP 8876 JP	Common Stocks Sold Short Common Stocks Sold Short	Industrials Real Estate	Japan Japan	Japanese Yen	(78,700) (88,000)	(142,171,550)	(1,008,309)	-0.01% -0.01%	
12/29/23	Calamos Market Neutral Income Fund	Lvft. Inc Class A	LYFT US	Common Stocks Sold Short	Communication Services	United States Of America (The)	Japanese Yen US Dollar	(71,000)	(1.064.290)	(1,060,681)	-0.01%	
12/29/23	Calamos Market Neutral Income Fund	Maeda Kosen Company, Ltd.	7821 JP	Common Stocks Sold Short	Materials	lanan	Japanese Yen	(51,200)	(155,392,000)	(1,102,071)	-0.01%	
12/29/23	Calamos Market Neutral Income Fund	Omnicell, Inc.	OMCL US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(35,000)	(1,317,050)	(1,317,050)	-0.01%	
12/29/23	Calamos Market Neutral Income Fund	Delivery Hero, SE	DHER GR	Common Stocks Sold Short	Consumer Discretionary	Germany	Euro Currency	(49,178)	(1,229,942)	(1,357,794)	-0.01%	
12/29/23	Calamos Market Neutral Income Fund	Vail Resorts, Inc.	MTN US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(6,600)	(1,408,902)	(1,408,902)	-0.01%	
12/29/23	Calamos Market Neutral Income Fund	Marathon Digital Holdings, Inc.	MARA US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(60,000)	(1,409,400)	(1,409,400)	-0.01%	
12/29/23	Calamos Market Neutral Income Fund	PROS Holdings, Inc. Pegasystems, Inc.	PRO US PEGA US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar US Dollar	(36,500)	(1,415,835)	(1,415,835)	-0.01% -0.01%	
12/29/23	Calamos Market Neutral Income Fund	Air Transport Services Group, Inc.	ATSG US	Common Stocks Sold Short	Information rechnology Industrials	United States Of America (The)	US Dollar	(90,200)	(1,490,230)	(1,490,230)	-0.01%	
12/29/23	Calamos Market Neutral Income Fund	Bilibili, Inc. (ADR)	BILLUS	Common Stocks Sold Short	Communication Services	China	US Dollar	(130.848)	(1,592,420)	(1,592,420)	-0.01%	
12/29/23	Calamos Market Neutral Income Fund	TechTarget, Inc.	TTGT US	Common Stocks Sold Short	Communication Services	United States Of America (The)	US Dollar	(45,992)	(1,603,281)	(1,603,281)	-0.01%	
12/29/23	Calamos Market Neutral Income Fund	Shake Shack, Inc Class A	SHAK US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(23,700)	(1,756,644)	(1,756,644)	-0.02%	
12/29/23	Calamos Market Neutral Income Fund	SoFi Technologies, Inc.	SOFIUS	Common Stocks Sold Short	Financials	United States Of America (The)	US Dollar	(177,000)	(1,761,150)	(1,761,150)	-0.02%	
12/29/23	Calamos Market Neutral Income Fund	Ceridian HCM Holding, Inc.	CDAY US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(27,900)	(1,872,648)	(1,872,648)	-0.02%	
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Upwork, Inc.	UPWK US 2001 JP	Common Stocks Sold Short	Industrials Consumer Staples	United States Of America (The)	US Dollar	(130,305) (124,000)	(1,937,635)	(1,937,635)	-0.02% -0.02%	
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Nippn Corp. Wynn Macau, Ltd.	2001 JP 1128 HK	Common Stocks Sold Short Common Stocks Sold Short	Consumer Staples Consumer Discretionary	Japan Macao	Japanese Yen Hong Kong Dollar	(124,000)	(2/5,652,000)	(1,954,979) (2,042,185)	-0.02%	
12/29/23	Calamos Market Neutral Income Fund	Jamf Holding Corp.	JAMF US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(115,000)	(2,076,900)	(2,076,900)	-0.02%	
12/29/23	Calamos Market Neutral Income Fund	Confluent, Inc Class A	CFLT US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(91,800)	(2,148,120)	(2,148,120)	-0.02%	
12/29/23	Calamos Market Neutral Income Fund	Weibo Corp.	WB US	Common Stocks Sold Short	Communication Services	China	US Dollar	(206,448)	(2,260,606)	(2,260,606)	-0.02%	
12/29/23	Calamos Market Neutral Income Fund	Envista Holdings Corp.	NVST US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(94,406)	(2,271,408)	(2,271,408)	-0.02%	
12/29/23	Calamos Market Neutral Income Fund	Impinį, Inc.	PIUS	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(25,500)	(2,295,765)	(2,295,765)	-0.02%	
12/29/23	Calamos Market Neutral Income Fund	Advanced Energy Industries, Inc.	AEIS US	Common Stocks Sold Short	Industrials	United States Of America (The)	US Dollar US Dollar	(21,800)	(2,374,456)	(2,374,456) (2,468,975)	-0.02% -0.02%	
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Sunnova Energy International, Inc. JOYY, Inc. (ADR)	NOVA US YY US	Common Stocks Sold Short Common Stocks Sold Short	Utilities Communication Services	United States Of America (The) Singapore	US Dollar US Dollar	(161,900) (62,800)	(2,468,975)	(2,468,975) (2,493,160)	-0.02% -0.02%	
12/29/23	Calamos Market Neutral Income Fund	CyberAgent, Inc.	4751 JP	Common Stocks Sold Short	Communication Services	Ianan	Japanese Yen	(62,800)	(354.040.000)	(2,493,160)	-0.02%	
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Lyberagent, Inc. Lantheus Holdings, Inc.	LNTH US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(40,580)	(2,515,960)	(2,510,922)	-0.02%	
12/29/23	Calamos Market Neutral Income Fund	Marriott Vacations Worldwide Corp.	VAC US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(30,217)	(2,565,121)	(2,565,121)	-0.02%	
12/29/23	Calamos Market Neutral Income Fund	Model N, Inc.	MODN US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(98,800)	(2,660,684)	(2,660,684)	-0.02%	
12/29/23	Calamos Market Neutral Income Fund	Five9, Inc.	FIVN US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(36,000)	(2,832,840)	(2,832,840)	-0.03%	
12/29/23	Calamos Market Neutral Income Fund	Sea, Ltd. (ADR)	SE US	Common Stocks Sold Short	Communication Services	Singapore	US Dollar	(74,000)	(2,997,000)	(2,997,000)	-0.03%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	World Kinect Corp. Shockwave Medical, Inc.	WKC US SWAV US	Common Stocks Sold Short Common Stocks Sold Short	Energy Health Care	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(133,200) (16,462)	(3,034,296) (3,136,999)	(3,034,296) (3,136,999)	-0.03% -0.03%	
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Greenbrier Companies, Inc.	GBX US	Common Stocks Sold Short	Industrials	United States Of America (The)	US Dollar	(74,380)	(3,286,108)	(3,136,999)	-0.03%	
12/29/23	Calamos Market Neutral Income Fund	Link REIT	823 HK	Common Stocks Sold Short	Real Estate	Hong Kong	Hong Kong Dollar	(605,000)	(26,529,250)	(3,397,484)	-0.03%	
12/29/23	Calamos Market Neutral Income Fund	CMS Energy Corp.	CMS US	Common Stocks Sold Short	Utilities	United States Of America (The)	US Dollar	(60,500)	(3,513,235)	(3,513,235)	-0.03%	
12/29/23	Calamos Market Neutral Income Fund	Innoviva, Inc.	INVA US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(220,900)	(3,543,236)	(3,543,236)	-0.03%	
12/29/23	Calamos Market Neutral Income Fund	Northern Oil & Gas, Inc.	NOG US	Common Stocks Sold Short	Energy	United States Of America (The)	US Dollar	(96,468)	(3,576,069)	(3,576,069)	-0.03%	
12/29/23	Calamos Market Neutral Income Fund	Itron, Inc.	ITRI US CHTR US	Common Stocks Sold Short	Information Technology Communication Services	United States Of America (The)	US Dollar US Dollar	(47,916)	(3,618,137)	(3,618,137)	-0.03% -0.03%	
12/29/23	Calamos Market Neutral Income Fund	Charter Communications, Inc Class A Enphase Energy, Inc.	CHIRUS ENPHUS	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar US Dollar	(9,500) (28,734)	(3,692,460)	(3,692,460)	-0.03%	
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Enphase Energy, Inc. Enovis Corp.	ENOV US	Common Stocks Sold Short	Consumer Staples	United States Of America (The)	US Dollar	(68,200)	(3,820,564)	(3,820,564)	-0.03%	
12/29/23	Calamos Market Neutral Income Fund	Alliant Energy Corp.	LNT US	Common Stocks Sold Short	Utilities	United States Of America (The)	US Dollar	(77,700)	(3,986,010)	(3,986,010)	-0.04%	
12/29/23	Calamos Market Neutral Income Fund	Tetra Tech, Inc.	TTEK US	Common Stocks Sold Short	Industrials	United States Of America (The)	US Dollar	(23,994)	(4,005,318)	(4,005,318)	-0.04%	
12/29/23	Calamos Market Neutral Income Fund	Ascendis Pharma, A/S (ADR)	ASND US	Common Stocks Sold Short	Health Care	Denmark	US Dollar	(32,400)	(4,080,780)	(4,080,780)	-0.04%	
12/29/23	Calamos Market Neutral Income Fund	Okta, Inc.	OKTA US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(45,662)	(4,133,781)	(4,133,781)	-0.04%	
12/29/23	Calamos Market Neutral Income Fund	Ford Motor Company	F US ENV US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(340,000)	(4,144,600)	(4,144,600) (4,243,864)	-0.04% -0.04%	
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Envestnet, Inc. CSG Systems International. Inc.	CSGS 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	(85,700) (84,439)	(4,243,864)	(4,243,864)	-0.04%	
12/29/23	Calamos Market Neutral Income Fund	CenterPoint Energy, Inc.	CNP US	Common Stocks Sold Short	Utilities	United States Of America (The)	US Dollar	(163,000)	(4,656,910)	(4,656,910)	-0.04%	
12/29/23	Calamos Market Neutral Income Fund	Nutanix. Inc Class A	NTNY US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(99 587)	(4,749,304)	(4,749,304)	-0.04%	
12/29/23	Calamos Market Neutral Income Fund	Clarivate, PLC	CLVT US	Common Stocks Sold Short	Industrials	United Kingdom	US Dollar	(513,000)	(4,750,380)	(4,750,380)	-0.04%	
12/29/23	Calamos Market Neutral Income Fund	Total Return Swap Merit Medical Systems Inc.		Total Return Swap	Health Care	United States Of America (The)	US Dollar	(63,500)	(4,823,460)	(4,823,460)	-0.04%	
12/29/23	Calamos Market Neutral Income Fund	John Bean Technologies Corp.	JBT US	Common Stocks Sold Short	Industrials	United States Of America (The)	US Dollar	(49,800)	(4,952,610)	(4,952,610)	-0.05%	
12/29/23	Calamos Market Neutral Income Fund	Booking Holdings, Inc.	BKNG US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(1,450)	(5,143,469)	(5,143,469)	-0.05%	
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Veradigm, Inc. ANA Holdings. Inc.	MDRX US 9202 JP	Common Stocks Sold Short Common Stocks Sold Short	Health Care Industrials	United States Of America (The)	US Dollar Japanese Yen	(492,149) (238.100)	(5,162,643) (728.586.000)	(5,162,643) (5.167,277)	-0.05% -0.05%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	ANA Holdings, Inc. Vishay Intertechnology, Inc.	9202 JP VSH US	Common Stocks Sold Short Common Stocks Sold Short	Industrials Information Technology	Japan United States Of America (The)	Japanese Yen US Dollar	(238,100) (216,646)	(728,586,000) (5,193,005)	(5,167,277) (5,193,005)	-0.05% -0.05%	
12/29/23	Calamos Market Neutral Income Fund	Granite Construction, Inc.	GVA US	Common Stocks Sold Short	Information rechnology Industrials	United States Of America (The)	US Dollar	(216,646)	(5,193,005)	(5,193,005)	-0.05%	
12/29/23	Calamos Market Neutral Income Fund	PagerDuty, Inc.	PD US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(227,709)	(5,271,463)	(5,271,463)	-0.05%	
12/29/23	Calamos Market Neutral Income Fund	Insmed, Inc.	INSM US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(170,531)	(5,284,756)	(5,284,756)	-0.05%	
12/29/23	Calamos Market Neutral Income Fund	Ventas, Inc.	VTR US	Common Stocks Sold Short	Real Estate	United States Of America (The)	US Dollar	(107,500)	(5,357,800)	(5,357,800)	-0.05%	
12/29/23	Calamos Market Neutral Income Fund	RBC Bearings, Inc.	RBC US	Common Stocks Sold Short	Industrials	United States Of America (The)	US Dollar	(19,000)	(5,412,910)	(5,412,910)	-0.05%	
12/29/23	Calamos Market Neutral Income Fund	Seino Holdings Company, Ltd.	9076 JP	Common Stocks Sold Short	Industrials	Japan	Japanese Yen	(365,200)	(780,797,600)	(5,537,572)	-0.05%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Yaoko Company, Ltd. Match Group, Inc.	8279 JP MTCH US	Common Stocks Sold Short Common Stocks Sold Short	Consumer Staples Communication Services	Japan United States Of America (The)	Japanese Yen US Dollar	(101,500) (159,347)	(819,003,500) (5,816,166)	(5,808,535) (5,816,166)	-0.05% -0.05%	
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Match Group, Inc. Sohere Entertainment Company	MICH US SPHR US	Common Stocks Sold Short Common Stocks Sold Short	Communication Services Communication Services	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(159,347)	(5,816,166) (5,835,686)	(5,816,166)	-0.05%	
12/29/23	Calamos Market Neutral Income Fund	Sphere Entertainment Company FirstEnergy Corp.	FE US	Common Stocks Sold Short	Utilities	United States Of America (The)	US Dollar	(1/1,840)	(5,835,686)	(5,835,686)	-0.05%	
12/29/23	Calamos Market Neutral Income Fund	Bentley Systems, Inc Class B	BSY US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(119,700)	(6,245,946)	(6,245,946)	-0.06%	
12/29/23	Calamos Market Neutral Income Fund	Bloom Energy Corp Class A	BE US	Common Stocks Sold Short	Industrials	United States Of America (The)	US Dollar	(422,400)	(6,251,520)	(6,251,520)	-0.06%	
12/29/23	Calamos Market Neutral Income Fund	Ziff Davis, Inc.	ZD US	Common Stocks Sold Short	Communication Services	United States Of America (The)	US Dollar	(94,929)	(6,378,280)	(6,378,280)	-0.06%	
12/29/23	Calamos Market Neutral Income Fund	Nice, Ltd. (ADR)	NICE US	Common Stocks Sold Short	Information Technology	Israel	US Dollar	(32,140)	(6,412,251)	(6,412,251)	-0.06%	
12/29/23	Calamos Market Neutral Income Fund	Takashimaya Company, Ltd.	8233 JP	Common Stocks Sold Short	Consumer Discretionary	Japan	Japanese Yen	(475,800)	(914,249,700)	(6,484,040)	-0.06%	
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Ironwood Pharmaceuticals, Inc. Evolent Health. Inc Class A	IRWD US EVH US	Common Stocks Sold Short Common Stocks Sold Short	Health Care Health Care	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(567,630) (202.000)	(6,493,687) (6,672,060)	(6,493,687) (6,672,060)	-0.06% -0.06%	
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Evolent Health, Inc Class A Progress Software Corp.	EVH US PRGS US	Common Stocks Sold Short Common Stocks Sold Short	Health Care Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(202,000)	(6,672,060)	(6,672,060) (6,733,200)	-0.06% -0.06%	
12/29/23	Calamos Market Neutral Income Fund	PPL Corp. PPL Corp.	PRGS US PPL US	Common Stocks Sold Short	Utilities	United States Of America (The)	US Dollar	(255,000)	(6,910,500)	(6,733,200)	-0.06%	
12/29/23	Calamos Market Neutral Income Fund	MicroStrategy, Inc Class A	MSTR US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(11,253)	(7,107,620)	(7,107,620)	-0.07%	
12/29/23	Calamos Market Neutral Income Fund	ANTA Sports Products, Ltd.	2020 HK	Common Stocks Sold Short	Consumer Discretionary	China	Hong Kong Dollar	(756,400)	(57,297,300)	(7,337,811)	-0.07%	
12/29/23	Calamos Market Neutral Income Fund	Lenovo Group, Ltd.	992 HK	Common Stocks Sold Short	Information Technology	China	Hong Kong Dollar	(5,269,000)	(57,537,480)	(7,368,570)	-0.07%	
12/29/23	Calamos Market Neutral Income Fund	Evergy, Inc.	EVRG US	Common Stocks Sold Short	Utilities	United States Of America (The)	US Dollar	(142,000)	(7,412,400)	(7,412,400)	-0.07%	
12/29/23	Calamos Market Neutral Income Fund	Amphastar Pharmaceuticals, Inc.	AMPH US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(120,580)	(7,457,873)	(7,457,873)	-0.07%	
	Calamos Market Neutral Income Fund	Integer Holdings Corp.	ITGR US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(75,560)	(7,486,485)	(7,486,485)	-0.07%	
12/29/23	Calamos Market Neutral Income Fund	Cloudflare, Inc Class A	NET US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(93,594)	(7,792,636)	(7,792,636)	-0.07%	
12/29/23 12/29/23		Post Holdings, Inc.	POST US	Common Stocks Sold Short Common Stocks Sold Short	Consumer Staples Consumer Discretionary	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(92,400) (242.300)	(8,136,744)	(8,136,744) (8,541.075)	-0.07% -0.08%	
12/29/23 12/29/23 12/29/23	Calamos Market Neutral Income Fund	Destilifiant Inc. Class A					O2 DOUGE					
12/29/23 12/29/23 12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	DraftKings, Inc Class A	DKNG US			United States Of Assessor (TD. 1	HE Dellar		10 552 505			
12/29/23 12/29/23 12/29/23 12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Freshpet, Inc.	FRPT US	Common Stocks Sold Short	Consumer Staples	United States Of America (The)	US Dollar	(98,589)	(8,553,582)	(8,553,582)	-0.08%	
12/29/23 12/29/23 12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	DraftKings, Inc Class A Freshpet, Inc. American Airlines Group, Inc. Guidewire Software Inc				United States Of America (The) United States Of America (The) United States Of America (The)	US Dollar US Dollar US Dollar		(8,553,582) (8,689,176) (8,704,990)			
12/29/23 12/29/23 12/29/23 12/29/23 12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Freshpet, Inc. American Airlines Group, Inc.	FRPT US AAL US	Common Stocks Sold Short Common Stocks Sold Short	Consumer Staples Industrials	United States Of America (The)	US Dollar	(98,589) (632,400)	(8,689,176)	(8,553,582) (8,689,176)	-0.08% -0.08%	
12/29/23 12/29/23 12/29/23 12/29/23 12/29/23 12/29/23 12/29/23	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	Freshpet, Inc. American Airlines Group, Inc. Guidewire Software, Inc.	FRPT US AAL US GWRE US	Common Stocks Sold Short Common Stocks Sold Short Common Stocks Sold Short	Consumer Staples Industrials Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(98,589) (632,400) (79,833)	(8,689,176) (8,704,990)	(8,553,582) (8,689,176) (8,704,990)	-0.08% -0.08% -0.08%	

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) require unaudited. Therefore, this information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information cortained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information cortained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information cortained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual reports to shareholders filed with the SEC on Form IN-Q. This information contained in the annual and semi-annual repo

Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value Lo	cal Market Value	Base Market Value	Percent of	Interest Ma	aturity Date
12/29/23	Calamos Market Neutral Income Fund	Duke Energy Corp.	DUK US	Common Stocks Sold Short	Utilities	United States Of America (The)	US Dollar	(96,500)	(9,364,360)	(9,364,360)	-0.09%	Kate	
12/29/23	Calamos Market Neutral Income Fund	Guess?, Inc.	GES US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(409,736)	(9,448,512)	(9,448,512)	-0.09%		
12/29/23	Calamos Market Neutral Income Fund	Stride, Inc.	LRN US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(160,355)	(9,520,276)	(9,520,276)	-0.09%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Rapid7, Inc. Axon Enterprise, Inc.	RPD US AXON US	Common Stocks Sold Short Common Stocks Sold Short	Information Technology Industrials	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(166,800)	(9,524,280) (9,546,585)	(9,524,280) (9.546.585)	-0.09% -0.09%		
12/29/23	Calamos Market Neutral Income Fund	Axon Enterprise, Inc. Altair Engineering, Inc Class A	ALTR US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar US Dollar	(114.250)	(9,546,585)	(9,546,585)	-0.09%		
12/29/23	Calamos Market Neutral Income Fund	American Water Works Company, Inc.	AWK US	Common Stocks Sold Short	Utilities	United States Of America (The)	US Dollar	(73,500)	(9,701,265)	(9,701,265)	-0.09%		
12/29/23	Calamos Market Neutral Income Fund	Live Nation Entertainment, Inc.	LYV US	Common Stocks Sold Short	Communication Services	United States Of America (The)	US Dollar	(103,913)	(9,726,257)	(9,726,257)	-0.09%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Jazz Pharmaceuticals, PLC Carnival Corp.	JAZZ US	Common Stocks Sold Short Written Options	Health Care Consumer Discretionary	Ireland United States Of America (The)	US Dollar US Dollar	(79,920) (1,100,000)	(9,830,160) (9.845,000)	(9,830,160) (9.845.000)	-0.09% -0.09%		06/21/24
12/29/23	Calamos Market Neutral Income Fund	Infinera Corp.	INFN US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(2,113,399)	(10.038.645)	(10.038.645)	-0.09%		06/21/24
12/29/23	Calamos Market Neutral Income Fund	Welltower, Inc.	WELL US	Common Stocks Sold Short	Real Estate	United States Of America (The)	US Dollar	(112,800)	(10,171,176)	(10,171,176)	-0.09%		
12/29/23	Calamos Market Neutral Income Fund	Coinbase Global, Inc Class A	COIN US	Common Stocks Sold Short	Financials	United States Of America (The)	US Dollar	(59,500)	(10,348,240)	(10,348,240)	-0.09%		
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Shift4 Payments, Inc Class A Fluor Corp.	FOUR US FIR US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar US Dollar	(143,000)	(10,630,620)	(10,630,620)	-0.10% -0.10%		
12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Bridgebio Pharma, Inc.	BBIO US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar US Dollar	(272,933)	(10,690,786)	(10,690,786)	-0.10%		
12/29/23	Calamos Market Neutral Income Fund	NextEra Energy, Inc.	NEE US	Common Stocks Sold Short	Utilities	United States Of America (The)	US Dollar	(180,000)	(10,933,200)	(10,933,200)	-0.10%		
12/29/23	Calamos Market Neutral Income Fund	Airbnb, Inc Class A	ABNB US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(84,000)	(11,435,760)	(11,435,760)	-0.10%		
12/29/23	Calamos Market Neutral Income Fund	Alnylam Pharmaceuticals, Inc.	ALNY US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar US Dollar	(61,000)	(11,676,010)	(11,676,010) (12,045,009)	-0.11%		
12/29/23	Calamos Market Neutral Income Fund	InterDigital, Inc.	IDCC US	Common Stocks Sold Short	Information Technology Health Care	United States Of America (The)	US Dollar US Dollar	(110,973)	(12,045,009)	(12,045,009)	-0.11% -0.11%		
12/29/23	Calamos Market Neutral Income Fund	Blackline, Inc.	BLUS	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(200,341)	(12,509,292)	(12,509,292)	-0.11%		
12/29/23	Calamos Market Neutral Income Fund	Uber Technologies, Inc.	UBER US	Common Stocks Sold Short	Industrials	United States Of America (The)	US Dollar	(207,000)	(12,744,990)	(12,744,990)	-0.12%		
12/29/23	Calamos Market Neutral Income Fund	CONMED Corp.	CNMD US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(117,619)	(12,880,457)	(12,880,457)	-0.12%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Norwegian Cruise Line Holdings, Ltd. Varonis Systems, Inc.	NCLH US VRNS 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	(657,200)	(13,170,288) (13,584,000)	(13,170,288) (13,584,000)	-0.12% -0.12%		
12/29/23	Calamos Market Neutral Income Fund	Seagate Technology Holdings, PLC	STX US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(164,400)	(14.034.828)	(14.034.828)	-0.12%		
12/29/23	Calamos Market Neutral Income Fund	Middleby Corp.	MIDD US	Common Stocks Sold Short	Industrials	United States Of America (The)	US Dollar	(95,700)	(14,084,169)	(14,084,169)	-0.13%		
12/29/23	Calamos Market Neutral Income Fund	Natera, Inc.	NTRA US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(227,500)	(14,250,600)	(14,250,600)	-0.13%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Nippon Steel Corp. Snap, Inc Class A	5401 JP SNAP US	Common Stocks Sold Short Common Stocks Sold Short	Materials Communication Services	Japan United States Of America (The)	Japanese Yen US Dollar	(643,100) (886,267)	(2,077,213,000) (15,004,500)	(14,732,007) (15,004,500)	-0.13% -0.14%		
12/29/23	Calamos Market Neutral Income Fund	Shap, Inc Class A EDION Corp.	2730 JP	Common Stocks Sold Short	Consumer Discretionary	lanan	Japanese Yen	(1,350,100)	(2,122,357,200)	(15,004,500)	-0.14%		
12/29/23	Calamos Market Neutral Income Fund	Halozyme Therapeutics, Inc.	HALO US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(415,224)	(15,346,679)	(15,346,679)	-0.14%		
12/29/23	Calamos Market Neutral Income Fund	Block, Inc.	SQ US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(203,000)	(15,702,050)	(15,702,050)	-0.14%		
12/29/23	Calamos Market Neutral Income Fund	CyberArk Software, Ltd.	CYBR US	Common Stocks Sold Short	Information Technology	Israel	US Dollar	(74,900)	(16,406,845)	(16,406,845)	-0.15%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Wolfspeed, Inc. Li Auto. Inc. (ADR)	WOLF US LI US	Common Stocks Sold Short Common Stocks Sold Short	Information Technology Consumer Discretionary	United States Of America (The) China	US Dollar US Dollar	(380,700)	(16,564,257) (16,633,892)	(16,564,257) (16,633,892)	-0.15% -0.15%		
12/29/23	Calamos Market Neutral Income Fund	Singapore Airlines, Ltd.	SIA SP	Common Stocks Sold Short	Industrials	Singapore	Singapore Dollar	(3.374.000)	(22.133.440)	(16,770,934)	-0.15%		
12/29/23	Calamos Market Neutral Income Fund	Workiva, Inc.	WK US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(169,100)	(17,168,723)	(17,168,723)	-0.16%		
12/29/23	Calamos Market Neutral Income Fund	Southern Company	SO US	Common Stocks Sold Short	Utilities	United States Of America (The)	US Dollar	(246,600)	(17,291,592)	(17,291,592)	-0.16%		
12/29/23	Calamos Market Neutral Income Fund	Box, Inc Class A	BOX US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(690,000)	(17,670,900)	(17,670,900)	-0.16%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Nova, Ltd. Insulet Corp.	NVMI US PODD US	Common Stocks Sold Short Common Stocks Sold Short	Information Technology Health Care	United States Of America (The)	US Dollar US Dollar	(130,350) (82,881)	(17,908,787) (17,983,519)	(17,908,787) (17,983,519)	-0.16% -0.16%		
12/29/23	Calamos Market Neutral Income Fund	Dexcom, Inc.	DXCM US	Common Stocks Sold Short	Health Care	United States Of America (The)	US Dollar	(150,300)	(18,650,727)	(18,650,727)	-0.17%		
12/29/23	Calamos Market Neutral Income Fund	NIO, Inc. (ADR)	NIO US	Common Stocks Sold Short	Consumer Discretionary	China	US Dollar	(2,124,400)	(19,268,308)	(19,268,308)	-0.18%		
12/29/23	Calamos Market Neutral Income Fund	Splunk, Inc.	SPLK US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(127,498)	(19,424,320)	(19,424,320)	-0.18%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Sarepta Therapeutics, Inc. Lumentum Holdings, Inc.	SRPT US LITE US	Common Stocks Sold Short Common Stocks Sold Short	Health Care Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(202,663) (387,323)	(19,542,793) (20,303,472)	(19,542,793) (20,303,472)	-0.18% -0.19%		
12/29/23	Calamos Market Neutral Income Fund	Datadog, Inc Class A	DDOG US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(179,100)	(21,739,158)	(21,739,158)	-0.20%		
12/29/23	Calamos Market Neutral Income Fund	Safran, SA	SAF FP	Common Stocks Sold Short	Industrials	France	Euro Currency	(129,000)	(20,570,340)	(22,708,630)	-0.21%		
12/29/23	Calamos Market Neutral Income Fund	PDD Holdings, Inc.	PDD US	Common Stocks Sold Short	Consumer Discretionary	Ireland	US Dollar	(158,409)	(23,176,821)	(23,176,821)	-0.21%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Dropbox, Inc Class A Etsv. Inc.	DBX US ETSY 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	(862,200) (319,959)	(25,417,656) (25,932,677)	(25,417,656) (25,932,677)	-0.23% -0.24%		
12/29/23	Calamos Market Neutral Income Fund	Apollo Global Management, Inc.	APO US	Common Stocks Sold Short	Financials	United States Of America (The)	US Dollar	(283,567)	(26,425,609)	(26,425,609)	-0.24%		
12/29/23	Calamos Market Neutral Income Fund	Western Digital Corp.	WDC US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(518,900)	(27,174,793)	(27,174,793)	-0.25%		
12/29/23	Calamos Market Neutral Income Fund	ATI, Inc.	ATI US	Common Stocks Sold Short	Materials	United States Of America (The)	US Dollar	(642,997)	(29,237,074)	(29,237,074)	-0.27%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Koninklijke KPN, NV Zillow Group, Inc Class C	KPN NA Z US	Common Stocks Sold Short Common Stocks Sold Short	Communication Services Real Estate	Netherlands (The) United States Of America (The)	Euro Currency US Dollar	(8,884,169) (557,000)	(27,700,839)	(30,580,345)	-0.28% -0.30%		
12/29/23	Calamos Market Neutral Income Fund	Tesla Inc.	TSLA US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(129.842)	(32,263,140)	(32,263,140)	-0.30%		
12/29/23	Calamos Market Neutral Income Fund	Insight Enterprises, Inc.	NSIT US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(190,288)	(33,717,131)	(33,717,131)	-0.31%		
12/29/23	Calamos Market Neutral Income Fund	Chart Industries, Inc.	GTLS US	Common Stocks Sold Short	Industrials	United States Of America (The)	US Dollar	(315,700)	(43,039,381)	(43,039,381)	-0.39%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Carnival Corp. Rivian Automotive. Inc Class A	CCL US RIVN US	Common Stocks Sold Short Common Stocks Sold Short	Consumer Discretionary Consumer Discretionary	United States Of America (The) United States Of America (The)	US Dollar US Dollar	(2,451,000)	(45,441,540) (70,539,528)	(45,441,540) (70,539,528)	-0.42% -0.65%		
12/29/23	Calamos Market Neutral Income Fund	Royal Caribbean Cruises, Ltd.	RCL US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(592.832)	(76,765,816)	(76,765,816)	-0.70%		
12/29/23	Calamos Market Neutral Income Fund	Wayfair, Inc Class A	W US	Common Stocks Sold Short	Consumer Discretionary	United States Of America (The)	US Dollar	(1,296,902)	(80,018,853)	(80,018,853)	-0.73%		
12/29/23	Calamos Market Neutral Income Fund	MongoDB, Inc.	MDB US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(290,779)	(118,884,994)	(118,884,994)	-1.09%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	ON Semiconductor Corp. Akamai Technologies, Inc.	ON US AKAM 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	(1,436,700)	(120,007,551)	(120,007,551) (137,392,515)	-1.10% -1.26%		
12/29/23	Calamos Market Neutral Income Fund	Pioneer Natural Resources Company	PXD US	Common Stocks Sold Short	Energy	United States Of America (The)	US Dollar	(776,490)	(174.617.071)	(174.617.071)	-1.60%		
12/29/23	Calamos Market Neutral Income Fund	Palo Alto Networks, Inc.	PANW US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(1,007,986)	(297,234,912)	(297,234,912)	-2.72%		
12/29/23	Calamos Market Neutral Income Fund	Pioneer Natural Resources Company	PXD US	Common Stocks	Energy	United States Of America (The)	US Dollar	226,000	50,822,880	50,822,880	0.47%		
12/29/23	Calamos Market Neutral Income Fund	Hess Corp. PNM Resources Inc.	HES US PNM US	Common Stocks	Energy Utilities	United States Of America (The)	US Dollar US Dollar	291,877 991,028	42,076,988 41,226,765	42,076,988 41,226,765	0.39%		
12/29/23	Calamos Market Neutral Income Fund	Sovos Brands Inc	SOVOUS	Common Stocks	Consumer Stanles	United States Of America (The)	US Dollar	1 780 530	39 225 076	39 225 076	0.36%		
12/29/23	Calamos Market Neutral Income Fund	Albertsons Companies, Inc Class A	ACI US	Common Stocks	Consumer Staples	United States Of America (The)	US Dollar	1,504,264	34,598,072	34,598,072	0.32%		
12/29/23	Calamos Market Neutral Income Fund	Splunk, Inc.	BJ8187533	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	35,000,000	33,963,300	33,963,300	0.31%	1.125%	06/15/27
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Capri Holdings, Ltd. Alteryx, Inc.	CPRI US RADDR1402	Common Stocks Convertible Bonds	Consumer Discretionary Information Technology	United Kingdom United States Of America (The)	US Dollar US Dollar	553,387 26,018,000	27,802,163 25,330,344	27,802,163 25,330,344	0.25% 0.23%	1.000%	08/01/26
12/29/23	Calamos Market Neutral Income Fund	Alteryx, Inc.	AMED US	Common Stocks	Health Care	United States Of America (The)	US Dollar US Dollar	26,018,000	23,330,344	25,330,344	0.23%	1.000%	08/01/26
12/29/23	Calamos Market Neutral Income Fund	Spirit Airlines, Inc.	SAVE US	Common Stocks	Industrials	United States Of America (The)	US Dollar	1,310,734	21,482,930	21,482,930	0.20%		
12/29/23	Calamos Market Neutral Income Fund	Splunk, Inc.	AU5706968	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	19,196,000	21,179,139	21,179,139	0.19%	1.125%	09/15/25
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Mirati Therapeutics, Inc. Cerevel Therapeutics Holdings, Inc.	MRTX US CERE US	Common Stocks Common Stocks	Health Care Health Care	United States Of America (The) United States Of America (The)	US Dollar US Dollar	277,808 305,303	16,321,220 12.944.847	16,321,220 12,944,847	0.15% 0.12%		
12/29/23	Calamos Market Neutral Income Fund	Wix.com. Ltd.	BK8807186	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	12,466,000	11,349,545	11,349,545	0.12%	0.010%	08/15/25
12/29/23	Calamos Market Neutral Income Fund	iRobot Corp.	IRBT US	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	276,798	10,712,083	10,712,083	0.10%	0.010%	00/13/13
12/29/23	Calamos Market Neutral Income Fund	Cellnex Telecom, SA		Convertible Bonds	Communication Services	Spain	Euro Currency	10,000,000	8,353,000	9,221,296	0.08%	0.750%	11/20/31
12/29/23	Calamos Market Neutral Income Fund	QIAGEN, NV		Convertible Bonds	Other	Netherlands (The)	US Dollar	10,000,000	9,047,000	9,047,000	0.08%		12/17/27
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	PDC Energy, Inc. Rapid7, Inc.		Corporate Bonds Convertible Bonds	Energy Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	9,000,000 9,500,000	8,994,150 8,596,645	8,994,150 8,596,645	0.08%	5.750% 0.250%	05/15/26 03/15/27
12/29/23	Calamos Market Neutral Income Fund	TEGNA. Inc.	TGNA US	Common Stocks	Communication Services	United States Of America (The)	US Dollar	500,000	7.650.000	7.650.000	0.08%	3.23076	03/13/27
12/29/23	Calamos Market Neutral Income Fund	Blackline, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	8,467,000	7,517,934	7,517,934	0.07%		03/15/26
12/29/23	Calamos Market Neutral Income Fund	Nutanix, Inc.		Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	6,024,000	6,273,273	6,273,273	0.06%	0.250%	10/01/27
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Unity Software, Inc. United States Steel Corp.	x us	Convertible Bonds Common Stocks	Information Technology	United States Of America (The) United States Of America (The)	US Dollar US Dollar	7,500,000 118,051	6,252,675 5,743,181	6,252,675 5,743,181	0.06%		11/15/26
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	United States Steel Corp. ImmunoGen, Inc.	X US IMGN US	Common Stocks Common Stocks	Materials Consumer Staples	United States Of America (The) United States Of America (The)	US Dollar US Dollar	118,051 191,117	5,743,181 5,666,619	5,743,181 5,666,619	0.05%		
12/29/23	Calamos Market Neutral Income Fund	Intercept Pharmaceuticals, Inc.	ZS6002209	Convertible Bonds	Health Care	United States Of America (The)	US Dollar	5,000,000	4,997,000	4,997,000	0.05%	2.000%	05/15/26
12/29/23	Calamos Market Neutral Income Fund	RingCentral, Inc.	ZO4412995	Convertible Bonds	Information Technology	United States Of America (The)	US Dollar	4,483,000	3,892,858	3,892,858	0.04%		03/15/26
12/29/23	Calamos Market Neutral Income Fund	Macy's, Inc.	MUS	Common Stocks	Consumer Discretionary	United States Of America (The)	US Dollar	144,838	2,914,141	2,914,141	0.03%		
12/29/23 12/29/23	Calamos Market Neutral Income Fund Calamos Market Neutral Income Fund	Playtika Holding Corp. Silicon Motion Technology Corp. (ADR)	BO3756034 SIMO US	Corporate Bonds Common Stocks	Information Technology Information Technology	Israel Taiwan (Province Of China)	US Dollar US Dollar	2,974,000 29,528	2,609,626 1,809,181	2,609,626 1,809,181	0.02%	4.250%	03/15/29
12/29/23	Calamos Market Neutral Income Fund	Spirit Airlines, Inc.	SIMIO 03	Purchased Options	Information Technology	United States Of America (The)	US Dollar	1,540,000	300.300	300,300	0.02%		01/19/24
12/29/23	Calamos Market Neutral Income Fund	iRobot Corp.		Purchased Options	Consumer Discretionary	United States Of America (The)	US Dollar	20,400	1,530	1,530	0.00%		01/19/24

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 forwards, futures, and swaps. Unlike the fund's requised to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) requirements and are unaudited. Therefore, this information contained in the annual and semi-annual reports to shareholders filled with the SEC on Form N-Q. This information cortained in the annual and semi-annual reports to shareholders filled with the SEC on Form N-Q. This information cortained in the annual and semi-annual reports to shareholders filled with the SEC on Form N-Q. This information cortained in the annual and semi-annual reports to shareholders filled with the SEC on Form N-Q. This information to buy or sell securities or other investments.

Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value Lo	cal Market Value Ba	se Market Value	Percent of Investments	Interest Rate Maturity Date
12/29/23	Calamos Market Neutral Income Fund	Tegna, Inc.		Written Options	Other	United States Of America (The)	US Dollar	(250,000)	(25,000)	(25,000)	0.00%	01/19/24
12/29/23	Calamos Market Neutral Income Fund	iRobot Corp.		Written Options	Consumer Discretionary	United States Of America (The)	US Dollar	(6,800)	(31,280)	(31,280)	0.00%	01/19/24
12/29/23	Calamos Market Neutral Income Fund	Nutanix, Inc Class A	NTNX US	Common Stocks Sold Short	Information Technology	United States Of America (The)	US Dollar	(42,000)	(2,002,980)	(2,002,980)	-0.02%	
12/29/23	Calamos Market Neutral Income Fund	Chevron Corp.	CVX US	Common Stocks Sold Short	Energy	United States Of America (The)	US Dollar	(299,174)	(44,624,794)	(44,624,794)	-0.41%	
12/29/23	Calamos Market Neutral Income Fund	Exxon Mobil Corp.	XOM US	Common Stocks Sold Short	Energy	United States Of America (The)	US Dollar	(525,087)	(52,498,198)	(52,498,198)	-0.48%	