

Calamos Funds Portfolio Data as of 06/30/19 (unaudited)

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Important Legal Information

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Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value	Local Market Value	Base Market Value	Percent of Investments	Interest Rate	Maturity Date
06/28/19	Calamos Market Neutral Income Fund	Microsoft Corp.	MSFT US	Common Stocks	Information Technology	United States of America (The)	US Dollar	1,262,792	169,163,616	169,163,616	3.21%		
06/28/19	Calamos Market Neutral Income Fund	Apple, Inc.	AAPL US	Common Stocks	Information Technology	United States of America (The)	US Dollar	801,434	158,619,817	158,619,817	3.11%		
06/28/19	Calamos Market Neutral Income Fund	Amazon.com, Inc.	AMZN US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	70,633	133,752,768	133,752,768	2.54%		
06/28/19	Calamos Market Neutral Income Fund	Facebook, Inc. - Class A	FB US	Common Stocks	Communication Services	United States of America (The)	US Dollar	480,296	92,697,128	92,697,128	1.76%		
06/28/19	Calamos Market Neutral Income Fund	Morgan Stanley Institutional Liquidity Funds - Government Portfolio, 2.330%	MRIX US	Short Term Investments	Other	United States of America (The)	US Dollar	92,004,316	92,004,316	92,004,316	1.74%		
06/28/19	Calamos Market Neutral Income Fund	Fidelity Prime Money Market Fund - Institutional Class, 2.510%	FIPXX US	Short Term Investments	Other	United States of America (The)	US Dollar	91,652,281	91,688,942	91,688,942	1.74%		
06/28/19	Calamos Market Neutral Income Fund	JPMorgan Chase & Company	JPM US	Common Stocks	Financials	United States of America (The)	US Dollar	608,336	68,011,965	68,011,965	1.29%		
06/28/19	Calamos Market Neutral Income Fund	Berkshire Hathaway, Inc. - Class B	BRK.B US	Common Stocks	Financials	United States of America (The)	US Dollar	302,782	64,544,039	64,544,039	1.22%		
06/28/19	Calamos Market Neutral Income Fund	Johnson & Johnson	JNJ US	Common Stocks	Health Care	United States of America (The)	US Dollar	437,139	60,884,720	60,884,720	1.15%		
06/28/19	Calamos Market Neutral Income Fund	Via, Inc. - Class A	V US	Common Stocks	Information Technology	United States of America (The)	US Dollar	334,416	58,937,897	58,937,897	1.10%		
06/28/19	Calamos Market Neutral Income Fund	Bank of America Corp.	BAK US	Common Stocks	Financials	United States of America (The)	US Dollar	1,861,743	53,990,547	53,990,547	1.02%		
06/28/19	Calamos Market Neutral Income Fund	Alphabet, Inc. - Class C	GOOG US	Common Stocks	Communication Services	United States of America (The)	US Dollar	495,501	53,506,126	53,506,126	1.01%		
06/28/19	Calamos Market Neutral Income Fund	Alphabet, Inc. - Class A	GOOGL US	Common Stocks	Communication Services	United States of America (The)	US Dollar	47,823	51,782,744	51,782,744	0.98%		
06/28/19	Calamos Market Neutral Income Fund	SPDR S&P 500 ETF Trust	SPY US	Exchange-Traded Funds	Other	United States of America (The)	US Dollar	17,100	50,103,000	50,103,000	0.95%		
06/28/19	Calamos Market Neutral Income Fund	GoCo Systems, Inc.	GOCC US	Common Stocks	Information Technology	United States of America (The)	US Dollar	910,174	49,813,803	49,813,803	0.94%		
06/28/19	Calamos Market Neutral Income Fund	UnitedHealth Group, Inc.	UNH US	Common Stocks	Health Care	United States of America (The)	US Dollar	195,448	47,691,266	47,691,266	0.90%		
06/28/19	Calamos Market Neutral Income Fund	Exxon Mobil Corp.	XOM US	Common Stocks	Energy	United States of America (The)	US Dollar	601,264	46,074,860	46,074,860	0.87%		
06/28/19	Calamos Market Neutral Income Fund	Procter & Gamble Company	PG US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	412,934	45,728,213	45,728,213	0.86%		
06/28/19	Calamos Market Neutral Income Fund	Walt Disney Company	DIS US	Common Stocks	Communication Services	United States of America (The)	US Dollar	311,497	43,497,441	43,497,441	0.82%		
06/28/19	Calamos Market Neutral Income Fund	Chevron Corp.	CVX US	Common Stocks	Energy	United States of America (The)	US Dollar	346,899	43,168,112	43,168,112	0.82%		
06/28/19	Calamos Market Neutral Income Fund	Home Depot, Inc.	HD US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	203,533	42,328,758	42,328,758	0.80%		
06/28/19	Calamos Market Neutral Income Fund	Verizon Communications, Inc.	VZ US	Common Stocks	Communication Services	United States of America (The)	US Dollar	709,674	40,543,676	40,543,676	0.77%		
06/28/19	Calamos Market Neutral Income Fund	AT&T, Inc.	T US	Common Stocks	Communication Services	United States of America (The)	US Dollar	40,426,028	40,426,028	40,426,028	0.77%		
06/28/19	Calamos Market Neutral Income Fund	Pfizer, Inc.	PFE US	Common Stocks	Health Care	United States of America (The)	US Dollar	923,315	39,998,006	39,998,006	0.76%		
06/28/19	Calamos Market Neutral Income Fund	MasterCard, Inc. - Class A	MA US	Common Stocks	Information Technology	United States of America (The)	US Dollar	149,500	39,547,235	39,547,235	0.75%		
06/28/19	Calamos Market Neutral Income Fund	Merck & Company, Inc.	MRK US	Common Stocks	Health Care	United States of America (The)	US Dollar	438,667	36,782,228	36,782,228	0.70%		
06/28/19	Calamos Market Neutral Income Fund	Medtronic, PLC	MOT US	Common Stocks	Health Care	Ireland	US Dollar	356,652	34,734,338	34,734,338	0.66%		
06/28/19	Calamos Market Neutral Income Fund	McDonald's Corp.	MCD US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	154,732	34,208,242	34,208,242	0.65%		
06/28/19	Calamos Market Neutral Income Fund	Comcast Corp. - Class A	CMCSA US	Common Stocks	Communication Services	United States of America (The)	US Dollar	371,609	33,716,609	33,716,609	0.64%		
06/28/19	Calamos Market Neutral Income Fund	Walmart, Inc.	WMT US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	303,942	33,582,552	33,582,552	0.64%		
06/28/19	Calamos Market Neutral Income Fund	Boeing Company	BA US	Common Stocks	Aerospace	United States of America (The)	US Dollar	89,294	32,503,989	32,503,989	0.62%		
06/28/19	Calamos Market Neutral Income Fund	United Parcel Services of America, Inc.	INTC US	Common Stocks	Information Technology	United States of America (The)	US Dollar	89,294	32,503,989	32,503,989	0.62%		
06/28/19	Calamos Market Neutral Income Fund	Coca-Cola Company	KO US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	671,166	32,128,716	32,128,716	0.61%		
06/28/19	Calamos Market Neutral Income Fund	PepsiCo, Inc.	PEP US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	612,509	31,188,958	31,188,958	0.59%		
06/28/19	Calamos Market Neutral Income Fund	Wells Fargo & Company	WFC US	Common Stocks	Financials	United States of America (The)	US Dollar	231,188	30,315,420	30,315,420	0.57%		
06/28/19	Calamos Market Neutral Income Fund	Phil Morris International, Inc.	PM US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	607,826	28,720,826	28,720,826	0.55%		
06/28/19	Calamos Market Neutral Income Fund	Netflix, Inc.	NFLX US	Common Stocks	Communication Services	United States of America (The)	US Dollar	342,956	26,932,335	26,932,335	0.51%		
06/28/19	Calamos Market Neutral Income Fund	Homebrew International, Inc.	HBNL US	Common Stocks	Information Technology	United States of America (The)	US Dollar	70,247	25,803,128	25,803,128	0.49%		
06/28/19	Calamos Market Neutral Income Fund	Adobe, Inc.	ADBE US	Common Stocks	Information Technology	United States of America (The)	US Dollar	25,803,128	25,803,128	25,803,128	0.48%		
06/28/19	Calamos Market Neutral Income Fund	Salesforce.com, Inc.	CRM US	Common Stocks	Information Technology	United States of America (The)	US Dollar	79,576	23,447,068	23,447,068	0.44%		
06/28/19	Calamos Market Neutral Income Fund	Citigroup, Inc.	C US	Common Stocks	Financials	United States of America (The)	US Dollar	154,412	23,428,933	23,428,933	0.44%		
06/28/19	Calamos Market Neutral Income Fund	Union Pacific Corp.	UNP US	Common Stocks	Financials	United States of America (The)	US Dollar	313,510	22,375,285	22,375,285	0.42%		
06/28/19	Calamos Market Neutral Income Fund	Air Products & Chemicals, Inc.	APD US	Common Stocks	Materials	United States of America (The)	US Dollar	129,777	21,946,588	21,946,588	0.42%		
06/28/19	Calamos Market Neutral Income Fund	Capital One Financial Corp.	COF US	Common Stocks	Financials	United States of America (The)	US Dollar	96,042	21,741,028	21,741,028	0.41%		
06/28/19	Calamos Market Neutral Income Fund	Goldman Sachs Group, Inc.	GS US	Common Stocks	Financials	United States of America (The)	US Dollar	237,364	21,538,409	21,538,409	0.41%		
06/28/19	Calamos Market Neutral Income Fund	Abbott Laboratories	ABT US	Common Stocks	Health Care	United States of America (The)	US Dollar	99,444	20,346,242	20,346,242	0.39%		
06/28/19	Calamos Market Neutral Income Fund	NVIDIA Corp.	NVDA US	Common Stocks	Information Technology	United States of America (The)	US Dollar	237,527	19,976,021	19,976,021	0.38%		
06/28/19	Calamos Market Neutral Income Fund	Paycom Software, Inc.	PCOR US	Common Stocks	Information Technology	United States of America (The)	US Dollar	120,835	19,844,732	19,844,732	0.38%		
06/28/19	Calamos Market Neutral Income Fund	US Bancorp	USB US	Common Stocks	Financials	United States of America (The)	US Dollar	173,150	19,818,749	19,818,749	0.38%		
06/28/19	Calamos Market Neutral Income Fund	Edwards Lifesciences Corp.	EW US	Common Stocks	Health Care	United States of America (The)	US Dollar	193,916	19,391,196	19,391,196	0.37%		
06/28/19	Calamos Market Neutral Income Fund	Caterpillar, Inc.	CAT US	Common Stocks	Health Care	United States of America (The)	US Dollar	103,888	19,192,269	19,192,269	0.36%		
06/28/19	Calamos Market Neutral Income Fund	Nike, Inc. - Class B	NKE US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	140,819	19,192,222	19,192,222	0.36%		
06/28/19	Calamos Market Neutral Income Fund	Accenture, PLC - Class A	ACN US	Common Stocks	Information Technology	Ireland	US Dollar	20,270	18,493,667	18,493,667	0.35%		
06/28/19	Calamos Market Neutral Income Fund	Oracle Corp.	ORCL US	Common Stocks	Information Technology	United States of America (The)	US Dollar	98,944	18,279,817	18,279,817	0.34%		
06/28/19	Calamos Market Neutral Income Fund	CGI Inc.	CGI US	Common Stocks	Health Care	United States of America (The)	US Dollar	317,129	18,066,839	18,066,839	0.34%		
06/28/19	Calamos Market Neutral Income Fund	ABBV, Inc.	ABBV US	Common Stocks	Health Care	United States of America (The)	US Dollar	194,749	18,002,922	18,002,922	0.34%		
06/28/19	Calamos Market Neutral Income Fund	CSX Corp.	CSX US	Common Stocks	Industrials	United States of America (The)	US Dollar	246,985	17,960,749	17,960,749	0.34%		
06/28/19	Calamos Market Neutral Income Fund	Applied Materials, Inc.	AMAT US	Common Stocks	Information Technology	United States of America (The)	US Dollar	231,195	17,918,505	17,918,505	0.34%		
06/28/19	Calamos Market Neutral Income Fund	American International Group, Inc.	AIG US	Common Stocks	Financials	United States of America (The)	US Dollar	397,462	17,850,019	17,850,019	0.34%		
06/28/19	Calamos Market Neutral Income Fund	Baxter International, Inc.	BAX US	Common Stocks	Health Care	United States of America (The)	US Dollar	178,407	17,847,095	17,847,095	0.34%		
06/28/19	Calamos Market Neutral Income Fund	Mondelez International, Inc. - Class A	MZLZ US	Common Stocks	Health Care	United States of America (The)	US Dollar	215,163	17,621,850	17,621,850	0.33%		
06/28/19	Calamos Market Neutral Income Fund	Starbucks Corp.	SBUX US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	172,560	17,266,434	17,266,434	0.33%		
06/28/19	Calamos Market Neutral Income Fund	Northrop Grumman Corp.	NOC US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	204,317	17,127,894	17,127,894	0.32%		
06/28/19	Calamos Market Neutral Income Fund	Lowe's Companies, Inc.	LOW US	Common Stocks	Industrials	United States of America (The)	US Dollar	52,929	17,101,889	17,101,889	0.32%		
06/28/19	Calamos Market Neutral Income Fund	Lund, PLC	LUNL US	Common Stocks	Consumer Discretionary	United Kingdom	US Dollar	167,492	16,901,618	16,901,618	0.32%		
06/28/19	Calamos Market Neutral Income Fund	Altria Group, Inc.	MO US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	81,582	16,643,854	16,643,854	0.31%		
06/28/19	Calamos Market Neutral Income Fund	United Technologies Corp.	UTX US	Common Stocks	Industrials	United States of America (The)	US Dollar	342,480	16,216,428	16,216,428	0.31%		
06/28/19	Calamos Market Neutral Income Fund	3M Company	MMM US	Common Stocks	Industrials	United States of America (The)	US Dollar	123,305	16,054,311	16,054,311	0.30%		
06/28/19	Calamos Market Neutral Income Fund	Alexion Pharmaceuticals, Inc.	ALXN US	Common Stocks	Health Care	United States of America (The)	US Dollar	92,161	15,975,188	15,975,188	0.30%		
06/28/19	Calamos Market Neutral Income Fund	Gilead Sciences, Inc.	GILD US	Common Stocks	Health Care	United States of America (The)	US Dollar	15,844,651	15,844,651	15,844,651	0.30%		
06/28/19	Calamos Market Neutral Income Fund	Deere & Company	DE US	Common Stocks	Health Care	United States of America (The)	US Dollar	234,135	15,818,161	15,818,161	0.30%		
06/28/19	Calamos Market Neutral Income Fund	International Business Machines Corp.	IBM US	Common Stocks	Information Technology	United States of America (The)	US Dollar	94,717	15,695,554	15,695,554	0.30%		
06/28/19	Calamos Market Neutral Income Fund	Ellie and Company	ELL US	Common Stocks	Health Care	United States of America (The)	US Dollar	110,749	15,272,287	15,272,287	0.29%		
06/28/19	Calamos Market Neutral Income Fund	Automatic Data Processing, Inc.	ADP US	Common Stocks	Health Care	United States of America (The)	US Dollar	137,630	15,248,028	15,248,028	0.29%		
06/28/19	Calamos Market Neutral Income Fund	QUALCOMM, Inc.	QCOM US	Common Stocks	Information Technology	United States of America (The)	US Dollar	92,132	15,232,284	15,232,284	0.29%		
06/28/19	Calamos Market Neutral Income Fund	CONORPHILIPS	CONP US	Common Stocks	Energy	United States of America (The)	US Dollar	139,450	15,172,162	15,172,162	0.29%		
06/28/19	Calamos Market Neutral Income Fund	Thermo Fisher Scientific, Inc.	TMO US	Common Stocks	Health Care	United States of America (The)	US Dollar	248,399	15,152,339	15,152,339	0.29%		
06/28/19	Calamos Market Neutral Income Fund	Calamos Technology, Inc.	A US	Common Stocks	Health Care	United States of America (The)	US Dollar	51,396	15,093,977	15,093,977	0.29%		
06/28/19	Calamos Market Neutral Income Fund	Broadcom, Inc.	AVGO US	Common Stocks	Information Technology	United States of America (The)	US Dollar	15,093,977	15,093,977	15,093,977	0.29%		
06/28/19	Calamos Market Neutral Income Fund	General Electric Company	GE US	Common Stocks	Information Technology	United States of America (The)	US Dollar						

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06/28/19	Calamos Market Neutral Income Fund	Micron Technology, Inc.	MUJ US	Common Stocks	Information Technology	United States of America (The)	US Dollar	303,663	11,718,355	11,718,355	0.22%		
06/28/19	Calamos Market Neutral Income Fund	Shelwin-Williams Company	SHW US	Common Stocks	Materials	United States of America (The)	US Dollar	25,458	11,667,147	11,667,147	0.22%		
06/28/19	Calamos Market Neutral Income Fund	United Parcel Service, Inc. - Class B	UPS US	Common Stocks	Industrials	United States of America (The)	US Dollar	111,213	11,484,967	11,484,967	0.22%		
06/28/19	Calamos Market Neutral Income Fund	American Electric Power Company, Inc.	AEP US	Common Stocks	Utilities	United States of America (The)	US Dollar	130,003	11,441,564	11,441,564	0.22%		
06/28/19	Calamos Market Neutral Income Fund	Crucial, Ltd.	CRU US	Common Stocks	Financials	Switzerland	US Dollar	76,464	11,202,383	11,202,383	0.21%		
06/28/19	Calamos Market Neutral Income Fund	Simon Property Group, Inc.	SPUS	Common Stocks	Real Estate	United States of America (The)	US Dollar	70,141	11,205,726	11,205,726	0.21%		
06/28/19	Calamos Market Neutral Income Fund	OVS Health Corp.	CVS US	Common Stocks	Health Care	United States of America (The)	US Dollar	203,305	11,078,089	11,078,089	0.21%		
06/28/19	Calamos Market Neutral Income Fund	Kimberly-Clark Corp.	KMB US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	82,940	11,054,242	11,054,242	0.21%		
06/28/19	Calamos Market Neutral Income Fund	Bristol-Myers Squibb Company	BMJ US	Common Stocks	Health Care	United States of America (The)	US Dollar	242,382	10,992,024	10,992,024	0.21%		
06/28/19	Calamos Market Neutral Income Fund	Target Corp.	TGT US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	126,360	10,944,040	10,944,040	0.21%		
06/28/19	Calamos Market Neutral Income Fund	SPG Global, Inc.	SPG US	Common Stocks	Financials	United States of America (The)	US Dollar	47,680	10,851,027	10,851,027	0.21%		
06/28/19	Calamos Market Neutral Income Fund	Royal Caribbean Cruises, Ltd.	RCL US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	87,670	10,606,481	10,606,481	0.20%		
06/28/19	Calamos Market Neutral Income Fund	PNC Financial Services Group, Inc.	PNC US	Common Stocks	Financials	United States of America (The)	US Dollar	75,112	10,311,375	10,311,375	0.20%		
06/28/19	Calamos Market Neutral Income Fund	Laboratory Corp. of America Holdings	LH US	Common Stocks	Health Care	United States of America (The)	US Dollar	59,049	10,209,572	10,209,572	0.19%		
06/28/19	Calamos Market Neutral Income Fund	Southern Company	SO US	Common Stocks	Utilities	United States of America (The)	US Dollar	183,726	10,156,373	10,156,373	0.19%		
06/28/19	Calamos Market Neutral Income Fund	Zions Bancorporation, N.A.	ZION US	Common Stocks	Financials	United States of America (The)	US Dollar	220,314	10,130,038	10,130,038	0.19%		
06/28/19	Calamos Market Neutral Income Fund	Fiserv, Inc.	FIUV US	Common Stocks	Information Technology	United States of America (The)	US Dollar	108,838	9,921,672	9,921,672	0.19%		
06/28/19	Calamos Market Neutral Income Fund	Colgate-Palmolive Company	CL US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	138,039	9,893,255	9,893,255	0.19%		
06/28/19	Calamos Market Neutral Income Fund	Kinder Morgan, Inc.	KMI US	Common Stocks	Energy	United States of America (The)	US Dollar	472,432	9,864,380	9,864,380	0.19%		
06/28/19	Calamos Market Neutral Income Fund	Dollar General Corp.	DG US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	72,877	9,850,055	9,850,055	0.19%		
06/28/19	Calamos Market Neutral Income Fund	Stanley Black & Decker, Inc.	SWK US	Common Stocks	Industrials	United States of America (The)	US Dollar	67,975	9,829,865	9,829,865	0.19%		
06/28/19	Calamos Market Neutral Income Fund	Marathon Petroleum Corp.	MPC US	Common Stocks	Energy	United States of America (The)	US Dollar	174,965	9,777,044	9,777,044	0.19%		
06/28/19	Calamos Market Neutral Income Fund	E*TRADE Financial Corp.	ETFC US	Common Stocks	Financials	United States of America (The)	US Dollar	213,397	9,517,506	9,517,506	0.18%		
06/28/19	Calamos Market Neutral Income Fund	Allergan, PLC	AGN US	Common Stocks	Health Care	United States of America (The)	US Dollar	56,687	9,491,104	9,491,104	0.18%		
06/28/19	Calamos Market Neutral Income Fund	Ilumina, Inc.	ILMN US	Common Stocks	Health Care	United States of America (The)	US Dollar	25,646	9,441,275	9,441,275	0.18%		
06/28/19	Calamos Market Neutral Income Fund	Allstate Corp.	ALL US	Common Stocks	Financials	United States of America (The)	US Dollar	9,316,024	9,316,024	9,316,024	0.18%		
06/28/19	Calamos Market Neutral Income Fund	Dominion Energy, Inc.	DI US	Common Stocks	Utilities	United States of America (The)	US Dollar	119,540	9,235,874	9,235,874	0.18%		
06/28/19	Calamos Market Neutral Income Fund	Travelers Companies, Inc.	TRV US	Common Stocks	Financials	United States of America (The)	US Dollar	61,235	9,154,362	9,154,362	0.17%		
06/28/19	Calamos Market Neutral Income Fund	WellCare Health Plans, Inc.	WCG US	Common Stocks	Health Care	United States of America (The)	US Dollar	31,999	9,121,955	9,121,955	0.17%		
06/28/19	Calamos Market Neutral Income Fund	Teleflex, Inc.	TFX US	Common Stocks	Health Care	United States of America (The)	US Dollar	27,433	9,084,438	9,084,438	0.17%		
06/28/19	Calamos Market Neutral Income Fund	Activ, PLC	APTV US	Common Stocks	Consumer Discretionary	Ireland	US Dollar	111,535	9,015,374	9,015,374	0.17%		
06/28/19	Calamos Market Neutral Income Fund	Expeditious Group, Inc.	EXPE US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	67,157	8,933,896	8,933,896	0.17%		
06/28/19	Calamos Market Neutral Income Fund	Welltower, Inc.	WELL US	Common Stocks	Real Estate	United States of America (The)	US Dollar	108,798	8,870,301	8,870,301	0.17%		
06/28/19	Calamos Market Neutral Income Fund	Consolidated Edison, Inc.	ED US	Common Stocks	Utilities	United States of America (The)	US Dollar	101,058	8,860,765	8,860,765	0.17%		
06/28/19	Calamos Market Neutral Income Fund	Illinois Tool Works, Inc.	ITW US	Common Stocks	Industrials	United States of America (The)	US Dollar	58,418	8,810,619	8,810,619	0.17%		
06/28/19	Calamos Market Neutral Income Fund	Xcel Energy, Inc.	XEL US	Common Stocks	Utilities	United States of America (The)	US Dollar	147,054	8,748,242	8,748,242	0.17%		
06/28/19	Calamos Market Neutral Income Fund	AvayaBly Communities, Inc.	AVB US	Common Stocks	Real Estate	United States of America (The)	US Dollar	42,851	8,706,466	8,706,466	0.17%		
06/28/19	Calamos Market Neutral Income Fund	Bill US	BILL US	Common Stocks	Information Technology	United States of America (The)	US Dollar	124,366	8,697,177	8,697,177	0.16%		
06/28/19	Calamos Market Neutral Income Fund	Lam Research Corp.	LRCX US	Common Stocks	Information Technology	United States of America (The)	US Dollar	46,002	8,641,016	8,641,016	0.16%		
06/28/19	Calamos Market Neutral Income Fund	Ross Stores, Inc.	ROST US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	84,125	8,338,470	8,338,470	0.16%		
06/28/19	Calamos Market Neutral Income Fund	BlackRock, Inc.	BLK US	Common Stocks	United States of America (The)	US Dollar	17,737	8,323,974	8,323,974	0.16%			
06/28/19	Calamos Market Neutral Income Fund	LSIHRIS Technologies, Inc.	LHS US	Common Stocks	INDUSTRIALS	United States of America (The)	US Dollar	43,984	8,318,694	8,318,694	0.16%		
06/28/19	Calamos Market Neutral Income Fund	Stryker Corp.	SWK US	Common Stocks	Health Care	United States of America (The)	US Dollar	8,312,833	8,312,833	8,312,833	0.16%		
06/28/19	Calamos Market Neutral Income Fund	First Republic Bank	FRUS US	Common Stocks	Financials	United States of America (The)	US Dollar	84,935	8,293,903	8,293,903	0.16%		
06/28/19	Calamos Market Neutral Income Fund	MGM Resorts International	MGM US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	399,349	8,283,649	8,283,649	0.16%		
06/28/19	Calamos Market Neutral Income Fund	Sysoy Corp.	SYV US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	8,145,247	8,145,247	8,145,247	0.15%		
06/28/19	Calamos Market Neutral Income Fund	Biogen, Inc.	BIIB US	Common Stocks	Health Care	United States of America (The)	US Dollar	34,764	8,130,257	8,130,257	0.15%		
06/28/19	Calamos Market Neutral Income Fund	Versa Analytics, Inc.	VRSK US	Common Stocks	Industrials	United States of America (The)	US Dollar	54,386	7,965,274	7,965,274	0.15%		
06/28/19	Calamos Market Neutral Income Fund	General Mills, Inc.	GIS US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	150,982	7,929,575	7,929,575	0.15%		
06/28/19	Calamos Market Neutral Income Fund	Red Hat, Inc.	RHT US	Common Stocks	Information Technology	United States of America (The)	US Dollar	42,131	7,910,517	7,910,517	0.15%		
06/28/19	Calamos Market Neutral Income Fund	PPG Industries, Inc.	PPG US	Common Stocks	Materials	United States of America (The)	US Dollar	67,454	7,872,556	7,872,556	0.15%		
06/28/19	Calamos Market Neutral Income Fund	Becton Dickinson and Company	BDX US	Common Stocks	Health Care	United States of America (The)	US Dollar	30,948	7,799,205	7,799,205	0.15%		
06/28/19	Calamos Market Neutral Income Fund	VFC Corp.	VFC US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	88,761	7,753,273	7,753,273	0.15%		
06/28/19	Calamos Market Neutral Income Fund	Crane Castle International Corp.	CCO US	Common Stocks	Real Estate	United States of America (The)	US Dollar	59,378	7,739,922	7,739,922	0.15%		
06/28/19	Calamos Market Neutral Income Fund	Concho Resources, Inc.	CRO US	Common Stocks	Energy	United States of America (The)	US Dollar	74,965	7,724,644	7,724,644	0.15%		
06/28/19	Calamos Market Neutral Income Fund	Hillbourn Company	HAI US	Common Stocks	Energy	United States of America (The)	US Dollar	339,381	7,717,524	7,717,524	0.15%		
06/28/19	Calamos Market Neutral Income Fund	Dow, Inc.	DOW US	Common Stocks	Materials	United States of America (The)	US Dollar	156,114	7,697,981	7,697,981	0.15%		
06/28/19	Calamos Market Neutral Income Fund	Walden Boots Alliance, Inc.	WBA US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	140,263	7,657,244	7,657,244	0.15%		
06/28/19	Calamos Market Neutral Income Fund	Entery Corp.	ETR US	Common Stocks	Utilities	United States of America (The)	US Dollar	73,894	7,605,909	7,605,909	0.14%		
06/28/19	Calamos Market Neutral Income Fund	Autodesk, Inc.	ADSK US	Common Stocks	Information Technology	United States of America (The)	US Dollar	46,683	7,604,661	7,604,661	0.14%		
06/28/19	Calamos Market Neutral Income Fund	Cognizant Technology Solutions Corp. - Class A	CTSH US	Common Stocks	Information Technology	United States of America (The)	US Dollar	119,807	7,596,666	7,596,666	0.14%		
06/28/19	Calamos Market Neutral Income Fund	Quintar Services, Inc.	PWR US	Common Stocks	Information Technology	United States of America (The)	US Dollar	198,335	7,574,414	7,574,414	0.14%		
06/28/19	Calamos Market Neutral Income Fund	Public Service Enterprise Group, Inc.	PEG US	Common Stocks	Utilities	United States of America (The)	US Dollar	128,226	7,559,899	7,559,899	0.14%		
06/28/19	Calamos Market Neutral Income Fund	Bank of New York Mellon Corp.	BNK US	Common Stocks	Financials	United States of America (The)	US Dollar	70,954	7,547,619	7,547,619	0.14%		
06/28/19	Calamos Market Neutral Income Fund	General Dynamics Corp.	GD US	Common Stocks	Industrials	United States of America (The)	US Dollar	40,948	7,445,165	7,445,165	0.14%		
06/28/19	Calamos Market Neutral Income Fund	O'Reilly Automotive, Inc.	ORLY US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	7,398,957	7,398,957	7,398,957	0.14%		
06/28/19	Calamos Market Neutral Income Fund	Norfolk Southern Corp.	NSC US	Common Stocks	Industrials	United States of America (The)	US Dollar	36,749	7,325,178	7,325,178	0.14%		
06/28/19	Calamos Market Neutral Income Fund	Aussant, Inc.	AZI US	Common Stocks	Financials	United States of America (The)	US Dollar	68,855	7,234,795	7,234,795	0.14%		
06/28/19	Calamos Market Neutral Income Fund	Realty Income Corp.	O US	Common Stocks	Real Estate	United States of America (The)	US Dollar	106,014	7,311,786	7,311,786	0.14%		
06/28/19	Calamos Market Neutral Income Fund	Public Storage	PSA US	Common Stocks	Real Estate	United States of America (The)	US Dollar	30,578	7,282,762	7,282,762	0.14%		
06/28/19	Calamos Market Neutral Income Fund	Cigna Corp.	CI US	Common Stocks	Health Care	United States of America (The)	US Dollar	46,025	7,251,239	7,251,239	0.14%		
06/28/19	Calamos Market Neutral Income Fund	Arthur J. Gallagher & Company	AJG US	Common Stocks	Financials	United States of America (The)	US Dollar	81,894	7,173,095	7,173,095	0.14%		
06/28/19	Calamos Market Neutral Income Fund	FirstEnergy Corp.	FE US	Common Stocks	Utilities	United States of America (The)	US Dollar	167,273	7,160,957	7,160,957	0.14%		
06/28/19	Calamos Market Neutral Income Fund	CME Group, Inc.	CME US	Common Stocks	Financials	United States of America (The)	US Dollar	36,889	7,160,524	7,160,524	0.14%		
06/28/19	Calamos Market Neutral Income Fund	BBT Corp.	BBT US	Common Stocks	Financials	United States of America (The)	US Dollar	145,198	7,141,439	7,141,439	0.14%		
06/28/19	Calamos Market Neutral Income Fund	Paychex, Inc.	PAYX US	Common Stocks	Information Technology	United States of America (The)	US Dollar	86,470	7,115,616	7,115,616	0.13%		
06/28/19	Calamos Market Neutral Income Fund	Prologis, Inc.	PLD US	Common Stocks	Real Estate	United States of America (The)	US Dollar	87,276	6,990,808	6,990,808	0.13%		
06/28/19	Calamos Market Neutral Income Fund	CMS Energy Corp.	CMS US	Common Stocks	Utilities	United States of America (The)	US Dollar	120,700	6,989,717	6,989,717	0.13%		
06/28/19	Calamos Market Neutral Income Fund	PACCAR, Inc.	PCAR US	Common Stocks	Industrials	United States of America (The)	US Dollar	97,001	6,951,092	6,951,092	0.13%		
06/28/19	Calamos Market Neutral Income Fund	MettLife, Inc.	MET US	Common Stocks	Financials	United States of America (The)	US Dollar	137,930	6,850,983	6,850,983	0.13%		
06/28/19	Calamos Market Neutral Income Fund	Amplicon Corp. - Class A	AMP US	Common Stocks	Information Technology	United States of America (The)	US Dollar	70,818	6,794,279	6,794,279	0.13%		
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Calamos Funds Portfolio Data as of 06/30/19 (unaudited)

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

Important Legal Information

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

Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value	Local Market Value	Base Market Value	Percent of Investments	Interest Rate	Maturity Date
06/28/19	Calamos Market Neutral Income Fund	SunTrust Banks, Inc.	STUS	Common Stocks	Financials	United States of America (The)	US Dollar	95,369	5,987,657	5,987,657	0.11%		
06/28/19	Calamos Market Neutral Income Fund	Kellogg Company	K US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	111,282	5,961,377	5,961,377	0.11%		
06/28/19	Calamos Market Neutral Income Fund	Kraft Heinz Company	KHC US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	191,809	5,953,751	5,953,751	0.11%		
06/28/19	Calamos Market Neutral Income Fund	Mohawk Industries, Inc.	MHI US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	40,356	5,951,299	5,951,299	0.11%		
06/28/19	Calamos Market Neutral Income Fund	Citrix Systems, Inc.	CTXS US	Common Stocks	Information Technology	United States of America (The)	US Dollar	5,830,600	5,930,600	5,930,600	0.11%		
06/28/19	Calamos Market Neutral Income Fund	Darden Restaurants, Inc.	DRI US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	48,718	5,930,442	5,930,442	0.11%		
06/28/19	Calamos Market Neutral Income Fund	NiSource, Inc.	NI US	Common Stocks	Utilities	United States of America (The)	US Dollar	204,738	5,896,454	5,896,454	0.11%		
06/28/19	Calamos Market Neutral Income Fund	Easton Corp., P.L.C.	ETON US	Common Stocks	Industrials	United States of America (The)	US Dollar	70,295	5,854,168	5,854,168	0.11%		
06/28/19	Calamos Market Neutral Income Fund	Fortune Brands Home & Security, Inc.	FBIHS US	Common Stocks	Industrials	United States of America (The)	US Dollar	101,543	5,801,152	5,801,152	0.11%		
06/28/19	Calamos Market Neutral Income Fund	FedEx Corp.	FDX US	Common Stocks	Industrials	United States of America (The)	US Dollar	35,223	5,783,264	5,783,264	0.11%		
06/28/19	Calamos Market Neutral Income Fund	Regency Centers Corp.	REG US	Common Stocks	Real Estate	United States of America (The)	US Dollar	86,470	5,771,008	5,771,008	0.11%		
06/28/19	Calamos Market Neutral Income Fund	McKesson Corp.	MCK US	Common Stocks	Health Care	United States of America (The)	US Dollar	42,880	5,762,643	5,762,643	0.11%		
06/28/19	Calamos Market Neutral Income Fund	TE Connectivity, Ltd.	TE US	Common Stocks	Information Technology	Switzerland	US Dollar	60,038	5,750,440	5,750,440	0.11%		
06/28/19	Calamos Market Neutral Income Fund	Archon-Daniels-Midland Company	ADM US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	139,303	5,683,562	5,683,562	0.11%		
06/28/19	Calamos Market Neutral Income Fund	Quest Diagnostics, Inc.	DGUS	Common Stocks	Health Care	United States of America (The)	US Dollar	15,815	5,682,225	5,682,225	0.11%		
06/28/19	Calamos Market Neutral Income Fund	Constellation Brands, Inc. - Class A	STZ US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	28,579	5,628,348	5,628,348	0.11%		
06/28/19	Calamos Market Neutral Income Fund	AES Corp.	AES US	Common Stocks	Utilities	United States of America (The)	US Dollar	332,434	5,571,594	5,571,594	0.11%		
06/28/19	Calamos Market Neutral Income Fund	Prudential Financial, Inc.	PRU US	Common Stocks	Financials	United States of America (The)	US Dollar	54,937	5,547,627	5,547,627	0.11%		
06/28/19	Calamos Market Neutral Income Fund	Western Union Company	WUU US	Common Stocks	Information Technology	United States of America (The)	US Dollar	277,844	5,526,317	5,526,317	0.10%		
06/28/19	Calamos Market Neutral Income Fund	Jack Henry & Associates, Inc.	JKHY US	Common Stocks	Information Technology	United States of America (The)	US Dollar	41,125	5,507,460	5,507,460	0.10%		
06/28/19	Calamos Market Neutral Income Fund	Viacom Media Networks	VIOC US	Common Stocks	Media	United States of America (The)	US Dollar	64,309	5,505,493	5,505,493	0.10%		
06/28/19	Calamos Market Neutral Income Fund	Monster Beverage Corp.	MNST US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	86,194	5,501,125	5,501,125	0.10%		
06/28/19	Calamos Market Neutral Income Fund	Weyerhaeuser Company	WY US	Common Stocks	Real Estate	United States of America (The)	US Dollar	5,473,083	5,473,083	5,473,083	0.10%		
06/28/19	Calamos Market Neutral Income Fund	Everet International	ETI US	Common Stocks	Utilities	United States of America (The)	US Dollar	79,342	5,348,444	5,348,444	0.10%		
06/28/19	Calamos Market Neutral Income Fund	Allelix, P.L.C.	ALLE US	Common Stocks	Industrials	Ireland	US Dollar	48,313	5,341,002	5,341,002	0.10%		
06/28/19	Calamos Market Neutral Income Fund	Federal Realty Investment Trust	FRT US	Common Stocks	Real Estate	United States of America (The)	US Dollar	41,369	5,326,672	5,326,672	0.10%		
06/28/19	Calamos Market Neutral Income Fund	Exelon Corp.	EXC US	Common Stocks	Utilities	United States of America (The)	US Dollar	111,082	5,325,271	5,325,271	0.10%		
06/28/19	Calamos Market Neutral Income Fund	Activision Blizzard, Inc.	ATVI US	Common Stocks	Communication Services	United States of America (The)	US Dollar	112,322	5,302,020	5,302,020	0.10%		
06/28/19	Calamos Market Neutral Income Fund	Apartment Investment & Management Company - Class A	AIV US	Common Stocks	Real Estate	United States of America (The)	US Dollar	104,832	5,254,180	5,254,180	0.10%		
06/28/19	Calamos Market Neutral Income Fund	Ulta Salon Cosmetics & Fragrance, Inc.	ULTA US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	15,088	5,233,876	5,233,876	0.10%		
06/28/19	Calamos Market Neutral Income Fund	Chowheiwah Corp.	CHW US	Common Stocks	Financials	United States of America (The)	US Dollar	129,446	5,202,435	5,202,435	0.10%		
06/28/19	Calamos Market Neutral Income Fund	Avery Dennison Corp.	AVY US	Common Stocks	Materials	United States of America (The)	US Dollar	44,798	5,181,076	5,181,076	0.10%		
06/28/19	Calamos Market Neutral Income Fund	Zimmer Biomet Holdings, Inc.	ZIM US	Common Stocks	Health Care	United States of America (The)	US Dollar	43,722	5,147,828	5,147,828	0.10%		
06/28/19	Calamos Market Neutral Income Fund	FLIR Systems, Inc.	FLIR US	Common Stocks	Information Technology	United States of America (The)	US Dollar	93,714	5,069,927	5,069,927	0.10%		
06/28/19	Calamos Market Neutral Income Fund	FOXA Corp. - Class A	FOXA US	Common Stocks	Communication Services	United States of America (The)	US Dollar	137,806	5,049,126	5,049,126	0.10%		
06/28/19	Calamos Market Neutral Income Fund	FreightMcMaster, Inc.	FCX US	Common Stocks	Materials	United States of America (The)	US Dollar	42,771	4,966,421	4,966,421	0.09%		
06/28/19	Calamos Market Neutral Income Fund	HP, Inc.	HPQ US	Common Stocks	Information Technology	United States of America (The)	US Dollar	233,144	4,847,064	4,847,064	0.09%		
06/28/19	Calamos Market Neutral Income Fund	Morgan Stanley	MST US	Common Stocks	Financials	United States of America (The)	US Dollar	4,668,970	4,836,970	4,836,970	0.09%		
06/28/19	Calamos Market Neutral Income Fund	Corteva, Inc.	CTVA US	Common Stocks	Materials	United States of America (The)	US Dollar	156,114	4,616,291	4,616,291	0.09%		
06/28/19	Calamos Market Neutral Income Fund	Twitter, Inc.	TWTR US	Common Stocks	Communication Services	United States of America (The)	US Dollar	131,774	4,598,913	4,598,913	0.09%		
06/28/19	Calamos Market Neutral Income Fund	CCO US	CCO US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	95,227	4,432,817	4,432,817	0.08%		
06/28/19	Calamos Market Neutral Income Fund	Andariko Petroleum Corp.	APC US	Common Stocks	Energy	United States of America (The)	US Dollar	62,727	4,216,017	4,216,017	0.08%		
06/28/19	Calamos Market Neutral Income Fund	Kroger Company	KRO US	Common Stocks	Consumer Staples	United States of America (The)	US Dollar	131,057	4,216,057	4,216,057	0.08%		
06/28/19	Calamos Market Neutral Income Fund	Pentair, P.L.C.	PNR US	Common Stocks	Industrials	United Kingdom	US Dollar	14,614	4,203,641	4,203,641	0.08%		
06/28/19	Calamos Market Neutral Income Fund	State Street Corp.	STT US	Common Stocks	Financials	United States of America (The)	US Dollar	69,029	3,869,766	3,869,766	0.07%		
06/28/19	Calamos Market Neutral Income Fund	Leggett & Platt, Inc.	LEGS US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	99,930	3,834,314	3,834,314	0.07%		
06/28/19	Calamos Market Neutral Income Fund	PVH Corp.	PVH US	Common Stocks	Consumer Discretionary	United States of America (The)	US Dollar	40,265	3,810,680	3,810,680	0.07%		
06/28/19	Calamos Market Neutral Income Fund	Affiliated Managers Group, Inc.	AMG US	Common Stocks	Financials	United States of America (The)	US Dollar	39,315	3,640,912	3,640,912	0.07%		
06/28/19	Calamos Market Neutral Income Fund	S&P 500 Index	SPW 190731P02800	Purchased Options	Other	United States of America (The)	US Dollar	250,000	3,600,000	3,600,000	0.07%	07/31/19	
06/28/19	Calamos Market Neutral Income Fund	Regeneron Pharmaceuticals, Inc.	REGN US	Common Stocks	Health Care	United States of America (The)	US Dollar	11,337	3,548,481	3,548,481	0.07%		
06/28/19	Calamos Market Neutral Income Fund	S&P 500 Index	SPW 191231P02700	Purchased Options	Other	United States of America (The)	US Dollar	50,000	2,735,000	2,735,000	0.05%	12/31/19	
06/28/19	Calamos Market Neutral Income Fund	S&P 500 Index	SPW 190930P02700	Purchased Options	Other	United States of America (The)	US Dollar	100,000	2,480,000	2,480,000	0.05%	09/30/19	
06/28/19	Calamos Market Neutral Income Fund	Wabtec Corp.	WAB US	Common Stocks	Industrials	United States of America (The)	US Dollar	23,524	1,688,082	1,688,082	0.03%		
06/28/19	Calamos Market Neutral Income Fund	S&P 500 Index	SPW 190830P02700	Purchased Options	Other	United States of America (The)	US Dollar	100,000	1,650,000	1,650,000	0.03%	09/30/19	
06/28/19	Calamos Market Neutral Income Fund	S&P 500 Index	SPW 190731P03000	Purchased Options	Other	United States of America (The)	US Dollar	1,200,000	1,200,000	1,200,000	0.02%	07/31/19	
06/28/19	Calamos Market Neutral Income Fund	Abbvie, Inc.	ABBV 190920C00070	Purchased Options	Health Care	United States of America (The)	US Dollar	250,000	1,162,500	1,162,500	0.02%	09/30/19	
06/28/19	Calamos Market Neutral Income Fund	Asplie, Inc.	AAPL 190731C00190	Purchased Options	Information Technology	United States of America (The)	US Dollar	100,000	1,027,500	1,027,500	0.02%	07/19/19	
06/28/19	Calamos Market Neutral Income Fund	S&P 500 Index	SPW 190731P02700	Purchased Options	Other	United States of America (The)	US Dollar	100,000	980,000	980,000	0.02%	07/31/19	
06/28/19	Calamos Market Neutral Income Fund	Netflix, Inc.	NFLX 190816C00380	Purchased Options	Communication Services	United States of America (The)	US Dollar	60,000	936,000	936,000	0.02%	08/16/19	
06/28/19	Calamos Market Neutral Income Fund	Micron Technology, Inc.	MU 200117000400	Purchased Options	Information Technology	United States of America (The)	US Dollar	120,000	552,000	552,000	0.01%	01/17/20	
06/28/19	Calamos Market Neutral Income Fund	Wynn Resorts, Ltd.	WYNN 190820C00125	Purchased Options	Consumer Discretionary	United States of America (The)	US Dollar	30,000	466,250	466,250	0.01%	08/16/19	
06/28/19	Calamos Market Neutral Income Fund	Boeing Company	BA 191115C0039500	Purchased Options	Industrials	United States of America (The)	US Dollar	13,000	413,875	413,875	0.01%	11/15/19	
06/28/19	Calamos Market Neutral Income Fund	S&P 500 Index	SPW 190731P02500	Written Options	Other	United States of America (The)	US Dollar	200,000	365,000	365,000	0.01%	07/31/19	
06/28/19	Calamos Market Neutral Income Fund	NVIDIA Corp.	NVDA 190920C00200	Purchased Options	Information Technology	United States of America (The)	US Dollar	150,000	354,000	354,000	0.01%	09/30/19	
06/28/19	Calamos Market Neutral Income Fund	Twitter, Inc.	TWTR 190920C00040	Purchased Options	Communication Services	United States of America (The)	US Dollar	360,000	458,400	458,400	0.01%	09/30/19	
06/28/19	Calamos Market Neutral Income Fund	S&P 500 Index	SPW 190730P02700	Purchased Options	Other	United States of America (The)	US Dollar	270,000	101,250	101,250	0.00%	07/31/19	
06/28/19	Calamos Market Neutral Income Fund	S&P 500 Index	SPW 190628P02700	Purchased Options	Other	United States of America (The)	US Dollar	250,000	6,250	6,250	0.00%	06/28/19	
06/28/19	Calamos Market Neutral Income Fund	S&P 500 Index	SPW 190628C00000	Purchased Options	Other	United States of America (The)	US Dollar	100,000	2,500	2,500	0.00%	06/28/19	
06/28/19	Calamos Market Neutral Income Fund	Walt Disney Company	DIS US	Op-Equity	OPIONS	United States of America (The)	US Dollar	170,000	(18,550)	(18,550)	0.00%	07/19/19	
06/28/19	Calamos Market Neutral Income Fund	Abbvie, Inc.	ABBV 190920P00000	Written Options	Health Care	United States of America (The)	US Dollar	(100,000)	(46,000)	(46,000)	0.00%	09/30/19	
06/28/19	Calamos Market Neutral Income Fund	Activision Blizzard, Inc.	ATVI 191115P0003750	Written Options	Communication Services	United States of America (The)	US Dollar	(80,000)	(100,000)	(100,000)	0.00%	11/15/19	
06/28/19	Calamos Market Neutral Income Fund	Netflix, Inc.	NFLX 190816P003600	Written Options	Communication Services	United States of America (The)	US Dollar	(90,000)	(102,000)	(102,000)	0.00%	08/16/19	
06/28/19	Calamos Market Neutral Income Fund	Twitter, Inc.	TWTR 190920P000300	Written Options	Communication Services	United States of America (The)	US Dollar	(130,000)	(141,050)	(141,050)	0.00%	09/30/19	
06/28/19	Calamos Market Neutral Income Fund	Twitter, Inc.	TWTR 190920C00040	Written Options	Communication Services	United States of America (The)	US Dollar	(260,000)	(224,000)	(224,000)	0.00%	09/30/19	
06/28/19	Calamos Market Neutral Income Fund	NVIDIA Corp.	NVDA 190920C00210	Written Options	Information Technology	United States of America (The)	US Dollar	(200,000)	(280,000)	(280,000)	0.00%	07/31/19	
06/28/19	Calamos Market Neutral Income Fund	Wynn Resorts, Ltd.	WYNN 190920C00130	Written Options	Consumer Discretionary	United States of America (The)	US Dollar	(50,000)	(355,000)	(355,000)	-0.01%	09/30/19	
06/28/19	Calamos Market Neutral Income Fund	Boeing Company	BA 191115C00400	Written Options	Industrials	United States of America (The)	US Dollar	(70,000)	(400,750)	(400,750)	-0.01%	11/15/19	
06/28/19	Calamos Market Neutral Income Fund	S&P 500 Index	SPW 190920P00100	Written Options	Information Technology	United States of America (The)	US Dollar	(50,0					

Calamos Funds Portfolio Data as of 06/30/19 (unaudited)

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Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value	Local Market Value	Base Market Value	Percent of Investments	Interest Rate	Maturity Date
06/28/19	Calamos Market Neutral Income Fund	Telsa, Inc.	AM0062192	Convertible Bonds	Consumer Discretionary	United States of America (The)	US Dollar	45,000.00	44,334,225	44,334,225	0.84%	3.375%	03/15/22
06/28/19	Calamos Market Neutral Income Fund	Palo Alto Networks, Inc.	EXK354009	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	23,425,000	43,488,747	43,488,747	0.82%	2.75%	07/01/19
06/28/19	Calamos Market Neutral Income Fund	2017 Mandatory Exchangeable Trust	MDXX US	Convertible Preferred Stocks	Financials	United States of America (The)	US Dollar	39,637,500	39,637,500	39,637,500	0.75%		
06/28/19	Calamos Market Neutral Income Fund	Orip.com International, Ltd.	EXK988247	Convertible Bonds	Consumer Discretionary	China	US Dollar	35,127,000	38,606,229	38,606,229	0.73%	1.900%	07/01/25
06/28/19	Calamos Market Neutral Income Fund	Mercadolibre, Inc.	AUI1659682	Convertible Bonds	Consumer Discretionary	Argentina	US Dollar	25,000,000	38,598,000	38,598,000	0.73%	2.000%	08/15/28
06/28/19	Calamos Market Neutral Income Fund	World Wrestling Entertainment, Inc.	AU1223673	Convertible Bonds	Communication Services	United States of America (The)	US Dollar	13,000,000	38,570,480	38,570,480	0.73%	3.375%	12/15/23
06/28/19	Calamos Market Neutral Income Fund	ILAC FranacoCo, Inc.	AP3278076	Convertible Bonds	Financials	United States of America (The)	US Dollar	25,000,000	37,849,500	37,849,500	0.72%	0.875%	10/01/22
06/28/19	Calamos Market Neutral Income Fund	Alligehy Technologies, Inc.	LW1689980	Convertible Bonds	Materials	United States of America (The)	US Dollar	20,000,000	37,530,000	37,530,000	0.71%	4.750%	07/01/22
06/28/19	Calamos Market Neutral Income Fund	DexCom, Inc.	AME302756	Convertible Bonds	Health Care	United States of America (The)	US Dollar	22,953,000	36,669,713	36,669,713	0.70%	0.750%	05/15/22
06/28/19	Calamos Market Neutral Income Fund	Wayfair, Inc.	AV6743778	Convertible Bonds	Consumer Discretionary	United States of America (The)	US Dollar	25,000,000	36,574,500	36,574,500	0.69%	1.125%	11/01/24
06/28/19	Calamos Market Neutral Income Fund	Intel Corp.	INTC15853	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	15,000,000	36,357,100	36,357,100	0.67%	3.250%	08/01/19
06/28/19	Calamos Market Neutral Income Fund	Microchip Technology, Inc.	EX7389191	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	20,000,000	36,242,800	36,242,800	0.67%	1.625%	02/15/25
06/28/19	Calamos Market Neutral Income Fund	iJ Global, Inc.	EX327240	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	25,000,000	34,912,250	34,912,250	0.66%	3.250%	06/15/29
06/28/19	Calamos Market Neutral Income Fund	Soluna, Inc.	AU5700943	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	31,500,000	34,661,183	34,661,183	0.66%	0.500%	09/15/23
06/28/19	Calamos Market Neutral Income Fund	RayCentral, Inc.	AS521356	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	23,000,000	34,520,815	34,520,815	0.65%		
06/28/19	Calamos Market Neutral Income Fund	MonzoDB, Inc.	AT2883510	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	15,000,000	34,330,500	34,330,500	0.65%	0.750%	06/15/24
06/28/19	Calamos Market Neutral Income Fund	Cypress Semiconductor Corp.	LWS144933	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	20,000,000	33,542,200	33,542,200	0.64%	4.500%	01/15/22
06/28/19	Calamos Market Neutral Income Fund	Twitter, Inc.	AS898378	Convertible Bonds	Communication Services	United States of America (The)	US Dollar	34,000,000	33,287,020	33,287,020	0.63%	0.250%	06/15/24
06/28/19	Calamos Market Neutral Income Fund	Becton Dickinson and Company	EP0528299	Convertible Preferred Stocks	Health Care	United States of America (The)	US Dollar	514,735	31,867,244	31,867,244	0.60%	4.500%	06/15/24
06/28/19	Calamos Market Neutral Income Fund	Palo Alto Networks, Inc.	AT5224288	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	30,000,000	31,695,900	31,695,900	0.60%	0.700%	07/01/23
06/28/19	Calamos Market Neutral Income Fund	Atreco, Inc.	AS6631267	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	12,500,000	31,619,000	31,619,000	0.60%	0.500%	06/01/23
06/28/19	Calamos Market Neutral Income Fund	Workday, Inc.	ET7150000	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	12,500,000	31,525,418	31,525,418	0.60%	1.500%	07/15/28
06/28/19	Calamos Market Neutral Income Fund	Herbalife Nutrition, Ltd.	EX0568682	Convertible Bonds	Consumer Staples	United States of America (The)	US Dollar	30,000,000	30,883,800	30,883,800	0.59%	2.000%	08/15/19
06/28/19	Calamos Market Neutral Income Fund	IQ Semiconductor Corp.	AM0496800	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	25,000,000	30,485,500	30,485,500	0.59%	1.625%	10/15/23
06/28/19	Calamos Market Neutral Income Fund	Telco, Inc.	AS6701153	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	15,000,000	30,148,500	30,148,500	0.57%	0.250%	03/15/23
06/28/19	Calamos Market Neutral Income Fund	RealPage, Inc.	AME649312	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	20,000,000	29,957,300	29,957,300	0.57%	1.500%	11/15/22
06/28/19	Calamos Market Neutral Income Fund	Ionis Pharmaceuticals, Inc.	EX3966824	Convertible Bonds	Health Care	United States of America (The)	US Dollar	25,000,000	29,627,125	29,627,125	0.56%	1.000%	11/15/21
06/28/19	Calamos Market Neutral Income Fund	Colson Corp.	EX2900800	Convertible Bonds	Industrials	United States of America (The)	US Dollar	25,000,000	29,200,800	29,200,800	0.55%		
06/28/19	Calamos Market Neutral Income Fund	Etsy, Inc.	AME904528	Convertible Bonds	Consumer Discretionary	United States of America (The)	US Dollar	16,000,000	28,809,760	28,809,760	0.55%		03/01/23
06/28/19	Calamos Market Neutral Income Fund	Soluna, Inc.	AU5700968	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	25,000,000	28,004,500	28,004,500	0.53%	1.125%	09/15/25
06/28/19	Calamos Market Neutral Income Fund	Nice Systems, Inc.	AME140472	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	15,000,000	25,561,125	25,561,125	0.48%	1.250%	01/15/24
06/28/19	Calamos Market Neutral Income Fund	Red Hat, Inc.	EX5250791	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	10,000,000	26,489,200	26,489,200	0.48%	0.250%	10/01/19
06/28/19	Calamos Market Neutral Income Fund	United States Treasury Note	912828561	U.S. Government And Agency Securities	Other	United States of America (The)	US Dollar	25,000,000	25,327,637	25,327,637	0.48%	2.875%	10/31/20
06/28/19	Calamos Market Neutral Income Fund	United States Treasury Note	912828466	U.S. Government And Agency Securities	Other	United States of America (The)	US Dollar	25,000,000	25,077,149	25,077,149	0.48%	2.375%	04/30/20
06/28/19	Calamos Market Neutral Income Fund	Kellogg HealthCare, Inc.	EX5224465	Convertible Bonds	Health Care	United States of America (The)	US Dollar	6,855,000	24,871,400	24,871,400	0.46%	1.125%	01/15/20
06/28/19	Calamos Market Neutral Income Fund	Square, Inc.	AS7481938	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	20,000,000	23,937,900	23,937,900	0.45%	0.500%	05/15/23
06/28/19	Calamos Market Neutral Income Fund	Five9, Inc.	AS4891390	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	17,000,000	23,638,755	23,638,755	0.45%	0.125%	05/01/23
06/28/19	Calamos Market Neutral Income Fund	Microchip Technology, Inc.	AM0496800	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	23,973,000	23,572,225	23,572,225	0.45%	1.625%	02/15/27
06/28/19	Calamos Market Neutral Income Fund	Vistra Energy Corp.	US0551895	Convertible Preferred Stocks	Utilities	United States of America (The)	US Dollar	250,000	23,142,500	23,142,500	0.44%		
06/28/19	Calamos Market Neutral Income Fund	Chegg, Inc.	AR0647393	Convertible Bonds	Consumer Discretionary	United States of America (The)	US Dollar	15,000,000	22,956,075	22,956,075	0.44%	0.250%	05/15/23
06/28/19	Calamos Market Neutral Income Fund	NuVasive, Inc.	JK0995325	Convertible Bonds	Health Care	United States of America (The)	US Dollar	20,000,000	22,692,200	22,692,200	0.43%	2.250%	01/15/21
06/28/19	Calamos Market Neutral Income Fund	SB Financial Group, Inc.	EX0948905	Convertible Bonds	Financials	Japan	US Dollar	1,500,000,000	2,384,632,500	2,317,817,8	0.42%	0.00%	09/14/20
06/28/19	Calamos Market Neutral Income Fund	AXA, SA	AS6128738	Convertible Bonds	Financials	France	US Dollar	21,120,000	21,723,293	21,723,293	0.41%	0.500%	05/15/21
06/28/19	Calamos Market Neutral Income Fund	Q2 Holdings, Inc.	AR4535882	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	15,000,000	21,412,650	21,412,650	0.41%	0.750%	02/15/23
06/28/19	Calamos Market Neutral Income Fund	New Britain, Inc.	AS6817945	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	20,000,000	21,376,500	21,376,500	0.41%	0.500%	09/01/23
06/28/19	Calamos Market Neutral Income Fund	VocalPoint, PLC	AME887359	Convertible Bonds	Materials	Cyprus	Pound Sterling	10,000,000	16,580,650	16,585,585	0.40%	4.125%	04/11/20
06/28/19	Calamos Market Neutral Income Fund	CenterPoint Energy, Inc.	EX0561528	Convertible Preferred Stocks	Utilities	United States of America (The)	US Dollar	400,000	20,088,000	20,088,000	0.38%		
06/28/19	Calamos Market Neutral Income Fund	NeuroSense Biosciences, Inc.	AME850553	Convertible Bonds	Health Care	United States of America (The)	US Dollar	15,000,000	19,832,300	19,832,300	0.38%	2.500%	05/15/24
06/28/19	Calamos Market Neutral Income Fund	iQVY, Inc.	AME704956	Convertible Bonds	Communication Services	China	US Dollar	20,000,000	19,738,400	19,738,400	0.37%	2.000%	04/01/25
06/28/19	Calamos Market Neutral Income Fund	III Merger Sub, LLC	EXK363646	Convertible Bonds	Real Estate	United States of America (The)	US Dollar	13,500,000	19,710,068	19,710,068	0.37%	3.000%	07/01/19
06/28/19	Calamos Market Neutral Income Fund	J.Sainsbury, PLC	EX6053393	Convertible Bonds	Consumer Staples	United Kingdom	Pound Sterling	15,000,000	18,025,142	18,025,142	0.36%	1.250%	11/21/19
06/28/19	Calamos Market Neutral Income Fund	Wayfair, Inc.	AV6743778	Convertible Bonds	Consumer Discretionary	United States of America (The)	US Dollar	12,500,000	18,931,250	18,931,250	0.36%	0.375%	09/01/22
06/28/19	Calamos Market Neutral Income Fund	Silicon Laboratories, Inc.	AME906516	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	15,000,000	18,672,225	18,672,225	0.35%	1.375%	03/01/22
06/28/19	Calamos Market Neutral Income Fund	Innoviva, Inc.	AGS813449	Convertible Bonds	Health Care	United States of America (The)	US Dollar	17,000,000	18,648,490	18,648,490	0.35%	2.500%	08/15/25
06/28/19	Calamos Market Neutral Income Fund	UITE Energy Company	EX0529129	Convertible Preferred Stocks	Utilities	United States of America (The)	US Dollar	330,000	18,544,000	18,544,000	0.35%		
06/28/19	Calamos Market Neutral Income Fund	Renrend Corp.	EP0520460	Convertible Preferred Stocks	Industrials	United States of America (The)	US Dollar	800,000	18,405,000	18,405,000	0.35%		
06/28/19	Calamos Market Neutral Income Fund	TTM Technologies, Inc.	EX994584	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	15,000,000	17,642,700	17,642,700	0.33%	1.750%	12/15/20
06/28/19	Calamos Market Neutral Income Fund	Bay Capital Corp., BV	AL2399485	Convertible Bonds	Health Care	Netherlands (The)	US Dollar	20,000,000	17,642,600	17,642,600	0.33%	5.625%	11/22/19
06/28/19	Calamos Market Neutral Income Fund	Aqua America, Inc.	EX0570762	Common Stocks	Utilities	United States of America (The)	US Dollar	308,881	17,600,039	17,600,039	0.33%		
06/28/19	Calamos Market Neutral Income Fund	Sempra Energy	EP0545939	Convertible Preferred Stocks	Utilities	United States of America (The)	US Dollar	147,059	16,395,608	16,395,608	0.31%		
06/28/19	Calamos Market Neutral Income Fund	NXP Semiconductors, NV	EXK283765	Convertible Bonds	Information Technology	Netherlands (The)	US Dollar	15,000,000	16,793,125	16,793,125	0.30%	1.000%	12/01/19
06/28/19	Calamos Market Neutral Income Fund	Takeway.com, NV	AW7955569	Convertible Bonds	Consumer Discretionary	Netherlands (The)	US Dollar	10,000,000	13,822,650	13,822,650	0.30%	2.250%	03/25/24
06/28/19	Calamos Market Neutral Income Fund	Row Castle International Corp.	EX0531564	Convertible Preferred Stocks	Real Estate	United States of America (The)	US Dollar	12,856	14,500,984	14,500,984	0.29%		
06/28/19	Calamos Market Neutral Income Fund	Zendesk, Inc.	AR1746324	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	10,000,000	15,368,250	15,368,250	0.29%	0.250%	03/15/23
06/28/19	Calamos Market Neutral Income Fund	Sempra Energy	EP0545699	Convertible Preferred Stocks	Utilities	United States of America (The)	US Dollar	135,000	14,897,700	14,897,700	0.28%		
06/28/19	Calamos Market Neutral Income Fund	Light Medical Group, NV	LW1277257	Convertible Bonds	Health Care	Netherlands (The)	US Dollar	10,000,000	14,822,350	14,822,350	0.28%	2.250%	11/15/21
06/28/19	Calamos Market Neutral Income Fund	Twitter, Inc.	EW4878196	Convertible Bonds	Communication Services	United States of America (The)	US Dollar	15,000,000	14,380,425	14,380,425	0.27%	1.000%	09/15/21
06/28/19	Calamos Market Neutral Income Fund	Webco Corp.	AP726384	Convertible Bonds	Information Technology	China	US Dollar	15,000,000	14,170,125	14,170,125	0.27%	1.250%	11/15/22
06/28/19	Calamos Market Neutral Income Fund	Guests, Inc.	EP0548485	Convertible Bonds	Consumer Discretionary	United States of America (The)	US						

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Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value	Local Market Value	Base Market Value	Percent of Investments	Interest Rate	Maturity Date
06/28/19	Calamos Market Neutral Income Fund	Arcion, Inc.	ER334659	Convertible Bonds	Industrials	United States of America (The)	US Dollar	10,000.00	10,152,150	10,152,150	0.19%	1.625%	10/15/19
06/28/19	Calamos Market Neutral Income Fund	YY, Inc.	A2242815	Convertible Bonds	Information Technology	China	US Dollar	10,000.00	10,146,550	10,146,550	0.19%	1.375%	06/15/26
06/28/19	Calamos Market Neutral Income Fund	YY, Inc.	A2242799	Convertible Bonds	Information Technology	China	US Dollar	10,000.00	10,108,250	10,108,250	0.19%	0.750%	06/15/25
06/28/19	Calamos Market Neutral Income Fund	Goldman Sachs BDC, Inc.	Q27144236	Convertible Bonds	Financials	United States of America (The)	US Dollar	10,000.00	10,071,800	10,071,800	0.19%	4.500%	04/01/22
06/28/19	Calamos Market Neutral Income Fund	Liberty Latin America, Ltd.	A23041748	Convertible Bonds	Communication Services	United States of America (The)	US Dollar	10,000.00	10,000,850	10,000,850	0.19%	2.000%	07/15/24
06/28/19	Calamos Market Neutral Income Fund	Superus Pharmaceuticals, Inc.	AR7554082	Convertible Bonds	Health Care	United States of America (The)	US Dollar	10,000.00	9,787,250	9,787,250	0.19%	0.625%	04/01/23
06/28/19	Calamos Market Neutral Income Fund	Whiting Petroleum Corp.	EK8251176	Convertible Bonds	Energy	United States of America (The)	US Dollar	10,000.00	9,731,800	9,731,800	0.18%	1.250%	04/01/20
06/28/19	Calamos Market Neutral Income Fund	Herbalife Nutrition, Ltd.	AR8499907	Convertible Bonds	Consumer Staples	United States of America (The)	US Dollar	10,000.00	9,720,550	9,720,550	0.18%	2.625%	03/15/24
06/28/19	Calamos Market Neutral Income Fund	Zillow Group, Inc.	AL5921757	Convertible Bonds	Communication Services	United States of America (The)	US Dollar	8,500.00	9,652,388	9,652,388	0.18%	2.000%	12/01/21
06/28/19	Calamos Market Neutral Income Fund	CyberAgent, Inc.	AR0497321	Convertible Bonds	Communication Services	Japan	Japanese Yen	1,000,000.00	1,038,720,000	9,634,281	0.18%	0.000%	02/19/25
06/28/19	Calamos Market Neutral Income Fund	Pure Storage, Inc.	AS0962347	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	10,000.00	9,575,450	9,575,450	0.18%	0.125%	04/15/23
06/28/19	Calamos Market Neutral Income Fund	Toku, Inc.	EK0892425	Convertible Bonds	Consumer Discretionary	United States of America (The)	US Dollar	10,000.00	9,509,650	9,509,650	0.18%	1.250%	03/01/21
06/28/19	Calamos Market Neutral Income Fund	Momo, Inc.	AT3051550	Convertible Bonds	Communication Services	China	US Dollar	10,000.00	9,502,300	9,502,300	0.18%	1.250%	07/01/25
06/28/19	Calamos Market Neutral Income Fund	IH Merger Sub, LLC	AM0258518	Convertible Bonds	Real Estate	United States of America (The)	US Dollar	7,700.00	9,419,295	9,419,295	0.18%	3.500%	01/15/22
06/28/19	Calamos Market Neutral Income Fund	Vishay Intertechnology, Inc.	AS0980964	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	10,000.00	9,282,650	9,282,650	0.17%	2.250%	06/15/25
06/28/19	Calamos Market Neutral Income Fund	Medlines Company	EK8565786	Convertible Bonds	Health Care	United States of America (The)	US Dollar	7,500.00	9,041,288	9,041,288	0.17%	2.500%	01/15/22
06/28/19	Calamos Market Neutral Income Fund	Aerport Rocketdyme Holdings, Inc.	AI6627163	Convertible Bonds	Industrials	United States of America (The)	US Dollar	5,000.00	8,921,975	8,921,975	0.17%	2.250%	12/15/23
06/28/19	Calamos Market Neutral Income Fund	Microchip Technology, Inc.	AM4641370	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	7,500.00	8,819,363	8,819,363	0.17%	2.250%	02/15/27
06/28/19	Calamos Market Neutral Income Fund	Enphase Holdings, Inc.	EP0564406	Convertible Preferred Stocks	Consumer Staples	United States of America (The)	US Dollar	1,000.00	8,670,000	8,670,000	0.16%	0.000%	02/15/27
06/28/19	Calamos Market Neutral Income Fund	Innovwood Pharmaceuticals, Inc.	EK0685398	Convertible Bonds	Health Care	United States of America (The)	US Dollar	8,000.00	8,566,080	8,566,080	0.16%	2.250%	06/15/22
06/28/19	Calamos Market Neutral Income Fund	Cardtronics, Inc.	EP0503297	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	8,800.00	8,501,328	8,501,328	0.16%	1.800%	10/01/20
06/28/19	Calamos Market Neutral Income Fund	Marathon Petroleum Corp.	EO0812965	Convertible Bonds	Energy	United States of America (The)	US Dollar	7,000.00	8,461,915	8,461,915	0.16%	2.500%	07/01/24
06/28/19	Calamos Market Neutral Income Fund	Teradyne, Inc.	AI6237914	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	5,000.00	8,131,775	8,131,775	0.15%	1.250%	12/15/23
06/28/19	Calamos Market Neutral Income Fund	Istar, Inc.	AF1939452	Convertible Bonds	Real Estate	United States of America (The)	US Dollar	7,500.00	7,703,663	7,703,663	0.15%	3.125%	09/15/22
06/28/19	Calamos Market Neutral Income Fund	Luoferses, Inc.	AM4260580	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	7,500.00	7,687,275	7,687,275	0.15%	0.750%	02/15/24
06/28/19	Calamos Market Neutral Income Fund	Pluralsight, Inc.	AX5176737	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	7,148.00	7,610,011	7,610,011	0.14%	0.375%	03/01/24
06/28/19	Calamos Market Neutral Income Fund	Vantage Holdings Corp.	A20967754	Convertible Bonds	Communication Services	United States of America (The)	US Dollar	7,500.00	7,545,788	7,545,788	0.14%	1.750%	06/01/24
06/28/19	Calamos Market Neutral Income Fund	Avigilon Systems, Inc.	AS2475294	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	7,500.00	7,239,225	7,239,225	0.14%	0.875%	03/01/24
06/28/19	Calamos Market Neutral Income Fund	Rovi Corp.	EK7774012	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	7,500.00	7,307,850	7,307,850	0.14%	0.500%	03/01/20
06/28/19	Calamos Market Neutral Income Fund	Way Solutions, Inc.	AM6792478	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	6,000.00	7,064,350	7,064,350	0.13%	1.000%	03/01/24
06/28/19	Calamos Market Neutral Income Fund	Immatics Biotech, Inc.	EP1296222	Convertible Bonds	Health Care	United States of America (The)	US Dollar	2,500.00	6,882,000	6,882,000	0.12%	4.250%	07/15/20
06/28/19	Calamos Market Neutral Income Fund	Quotient Technology, Inc.	AQ0333165	Convertible Bonds	Consumer Discretionary	United States of America (The)	US Dollar	7,000.00	6,772,675	6,772,675	0.13%	1.750%	12/01/24
06/28/19	Calamos Market Neutral Income Fund	Benefitfocus, Inc.	AW3398343	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	6,708.375	6,708,375	6,708,375	0.13%	1.250%	12/15/23
06/28/19	Calamos Market Neutral Income Fund	Medlines Company	AW2502822	Convertible Bonds	Health Care	United States of America (The)	US Dollar	4,000.00	6,486,040	6,486,040	0.12%	3.500%	01/15/24
06/28/19	Calamos Market Neutral Income Fund	Renovis Energy Group, Inc.	LW4343100	Convertible Bonds	Energy	United States of America (The)	US Dollar	4,000.00	6,341,820	6,341,820	0.12%	4.000%	02/01/24
06/28/19	Calamos Market Neutral Income Fund	Heritaze Insurance Holdings, Inc.	AQ2075374	Convertible Bonds	Financials	United States of America (The)	US Dollar	5,000.00	6,151,925	6,151,925	0.12%	5.875%	08/01/27
06/28/19	Calamos Market Neutral Income Fund	Forestar Group, Inc.	ER6579077	Convertible Bonds	Real Estate	United States of America (The)	US Dollar	6,000.00	6,065,730	6,065,730	0.11%	3.750%	03/01/20
06/28/19	Calamos Market Neutral Income Fund	A21 Holdings, Inc.	AD2160955	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	5,625.00	6,036,366	6,036,366	0.11%	0.750%	05/01/24
06/28/19	Calamos Market Neutral Income Fund	Bongio Wireless, Inc.	AU7884623	Convertible Bonds	Communication Services	United States of America (The)	US Dollar	7,000.00	5,987,940	5,987,940	0.11%	1.000%	10/01/23
06/28/19	Calamos Market Neutral Income Fund	Electronics For Imaging, Inc.	AV9291965	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	5,000.00	5,923,675	5,923,675	0.11%	2.250%	11/15/23
06/28/19	Calamos Market Neutral Income Fund	Liberty Media Corp. / Liberty Formula One	AM2365830	Convertible Bonds	Communication Services	United States of America (The)	US Dollar	5,000.00	5,884,975	5,884,975	0.11%	0.200%	07/15/23
06/28/19	Calamos Market Neutral Income Fund	IONMEDI Corp.	AW8919408	Convertible Bonds	Health Care	United States of America (The)	US Dollar	5,575.575	5,575,575	5,575,575	0.11%	2.625%	02/01/24
06/28/19	Calamos Market Neutral Income Fund	Liberty Media Corp.	AV9248593	Convertible Bonds	Communication Services	United States of America (The)	US Dollar	5,724.150	5,724,150	5,724,150	0.11%	2.250%	12/01/48
06/28/19	Calamos Market Neutral Income Fund	PROS Holdings, Inc.	ZS4337763	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	5,000.00	5,711,000	5,711,000	0.11%	1.000%	05/15/24
06/28/19	Calamos Market Neutral Income Fund	Renovis Energy Group, Inc.	AW8992127	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	4,999.00	5,606,528	5,606,528	0.11%	1.250%	02/01/24
06/28/19	Calamos Market Neutral Income Fund	SRM Mining, Inc.	AM6625599	Convertible Bonds	Materials	Canada	US Dollar	5,000.00	5,355,525	5,355,525	0.10%	2.500%	04/01/19
06/28/19	Calamos Market Neutral Income Fund	American Electric Power Company, Inc.	EP0566228	Convertible Preferred Stocks	Utilities	United States of America (The)	US Dollar	99.780	5,339,228	5,339,228	0.10%	2.500%	09/01/22
06/28/19	Calamos Market Neutral Income Fund	IVL, Inc.	AD0684998	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	5,000.00	5,274,125	5,274,125	0.09%	1.000%	09/01/22
06/28/19	Calamos Market Neutral Income Fund	IAC FranceCo 3, Inc.	ZS8101197	Convertible Bonds	Communication Services	United States of America (The)	US Dollar	5,000.00	5,160,075	5,160,075	0.10%	2.000%	01/15/30
06/28/19	Calamos Market Neutral Income Fund	Acacia Biosciences, Inc.	AM7663882	Convertible Bonds	Health Care	United States of America (The)	US Dollar	5,000.00	5,130,500	5,130,500	0.10%	2.375%	04/01/22
06/28/19	Calamos Market Neutral Income Fund	Biolite, Inc.	AW5118494	Convertible Preferred Stocks	Health Care	United States of America (The)	US Dollar	5,000.00	5,118,750	5,118,750	0.10%	1.000%	12/01/20
06/28/19	Calamos Market Neutral Income Fund	Timberland Corp.	LW2326235	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	5,000.00	5,098,215	5,098,215	0.10%	6.000%	06/01/21
06/28/19	Calamos Market Neutral Income Fund	Oudun, Inc.	A23421205	Convertible Bonds	Financials	China	US Dollar	5,000.00	5,073,000	5,073,000	0.10%	1.000%	07/01/26
06/28/19	Calamos Market Neutral Income Fund	Total Return Swap Twitter vs D1M0B8R		Swaps	Swaps	United States of America (The)	US Dollar	5,034.480	5,034.480	5,034.480	0.09%	1.375%	10/03/19
06/28/19	Calamos Market Neutral Income Fund	Alicurus Healthcare Solutions, Inc.	ET7174091	Convertible Bonds	Health Care	United States of America (The)	US Dollar	5,000.00	5,000.000	5,000.000	0.09%	1.250%	07/01/24
06/28/19	Calamos Market Neutral Income Fund	Apollo Commercial Real Estate Finance, Inc.	ET0781189	Convertible Bonds	Financials	United States of America (The)	US Dollar	5,000.00	5,007,875	5,007,875	0.09%	4.750%	08/23/22
06/28/19	Calamos Market Neutral Income Fund	Intercept Pharmaceuticals, Inc.	ZM6002109	Convertible Bonds	Health Care	United States of America (The)	US Dollar	5,000.00	4,998,275	4,998,275	0.09%	2.000%	05/15/26
06/28/19	Calamos Market Neutral Income Fund	Redwood Trust, Inc.	AT1231663	Convertible Bonds	Financials	United States of America (The)	US Dollar	5,000.00	4,962,400	4,962,400	0.09%	5.625%	03/01/24
06/28/19	Calamos Market Neutral Income Fund	GDS Holdings, Ltd.	AS8865311	Convertible Bonds	Information Technology	China	US Dollar	4,922.500	4,922,500	4,922,500	0.09%	2.000%	06/01/25
06/28/19	Calamos Market Neutral Income Fund	FreeEye, Inc.	EK9359552	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	5,000.00	4,895,625	4,895,625	0.09%	1.000%	06/01/25
06/28/19	Calamos Market Neutral Income Fund	Redwood Trust, Inc.	AD0761795	Convertible Bonds	Financials	United States of America (The)	US Dollar	5,000.00	4,883,800	4,883,800	0.09%	4.750%	08/15/23
06/28/19	Calamos Market Neutral Income Fund	Firius Investment Partners, Inc.	EP0523912	Convertible Preferred Stocks	Financials	United States of America (The)	US Dollar	50.000	4,743,500	4,743,500	0.09%	2.500%	05/15/38
06/28/19	Calamos Market Neutral Income Fund	Chugoku Electric Power Company, Inc.	AG1246281	Convertible Bonds	Utilities	Japan	Japanese Yen	500,000.00	508,637,500	4,717,688	0.09%	0.100%	01/24/20
06/28/19	Calamos Market Neutral Income Fund	FreeEye, Inc.	EK9446718	Convertible Bonds	Information Technology	United States of America (The)	US Dollar	5,000.00	4,704,525	4,704,525	0.09%	1.625%	06/01/25
06/28/19	Calamos Market Neutral Income Fund	South Jersey Industries, Inc.	EP0551307	Convertible Preferred Stocks	Utilities	United States of America (The)	US Dollar	88.125	4,698,614	4,698,614	0.09%	7.250%	04/15/21
06/28/19	Calamos Market Neutral Income Fund	ORA Group, Inc.	AM7224297	Convertible Bonds	Financials	United States of America (The)	US Dollar	5,000.00	4,681,525	4,681,525	0.09%	3.500%	06/01/23
06/28/19	Calamos Market Neutral Income Fund	Oasis Petroleum, Inc.	Q25689972	Convertible Bonds	Energy	United States of America (The)	US Dollar	5,000.00	4,585,025	4,585,025	0.09%	2.625%	09/15/23
06/28/19	Calamos Market Neutral Income Fund	Hope Bancorp, Inc.	AS5523668	Convertible Bonds	Financials	United States of America (The)	US Dollar	5,000.00	4,576,425	4,576,425	0.09%	2.000%	05/15/38
06/28/19	Calamos Market Neutral Income Fund	Radix Health, Inc.	AQ0710679	Convertible Bonds	Health Care	United States of America (The)	US Dollar						

Calamos Funds Portfolio Data as of 06/30/19 (unaudited)

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

Important Legal Information

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

Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value	Local Market Value	Base Market Value	Percent of Investments	Interest Rate	Maturity Date
06/28/19	Calamos Market Neutral Income Fund	Esaki Glico Company, Ltd.	9474 JP	Purchased Options	Consumer Staples	Japan	Japanese Yen	10,000,000	19,400,000	1,979,938	0.02%		03/20/24
06/28/19	Calamos Market Neutral Income Fund	ANA Holdings, Inc.	9474 JP	Purchased Options	Industrials	Japan	Japanese Yen	10,000,000	17,400,000	161,388	0.00%		09/19/24
06/28/19	Calamos Market Neutral Income Fund	Takashimaya Company, Ltd.	9474 JP	Purchased Options	Consumer Discretionary	Japan	Japanese Yen	10,000,000	16,000,000	148,402	0.00%		12/06/23
06/28/19	Calamos Market Neutral Income Fund	Kyushu Electric Power Company, Inc.	9474 JP	Purchased Options	Utilities	Japan	Japanese Yen	10,000,000	13,600,000	126,142	0.00%		03/11/22
06/28/19	Calamos Market Neutral Income Fund	Esaki Glico Company, Ltd.	9474 JP	Purchased Options	Consumer Staples	Japan	Japanese Yen	5,000,000	10,800,000	100,635	0.00%		01/20/24
06/28/19	Calamos Market Neutral Income Fund	Toho Holdings Company, Ltd.	9474 JP	Purchased Options	Health Care	Japan	Japanese Yen	500,000,000	10,800,000	100,172	0.00%		06/23/23
06/28/19	Calamos Market Neutral Income Fund	Takashimaya Company, Ltd.	9474 JP	Purchased Options	Consumer Discretionary	Japan	Japanese Yen	5,000,000	8,000,000	74,201	0.00%		12/06/23
06/28/19	Calamos Market Neutral Income Fund	Takashimaya Company, Ltd.	9474 JP	Purchased Options	Consumer Discretionary	Japan	Japanese Yen	5,000,000	8,000,000	74,201	0.00%		12/06/23
06/28/19	Calamos Market Neutral Income Fund	Maeda Kosen Company, Ltd.	9474 JP	Purchased Options	Industrials	Japan	Japanese Yen	450,000,000	7,425,000	68,668	0.00%		04/18/22
06/28/19	Calamos Market Neutral Income Fund	Mitsubishi Chemical Holdings Corp.	9474 JP	Purchased Options	Materials	Japan	Japanese Yen	500,000,000	4,700,000	43,593	0.00%		03/30/22
06/28/19	Calamos Market Neutral Income Fund	NIO, Inc.	NIO 190816C000110U	Purchased Options	Consumer Discretionary	United States of America (The)	US Dollar	120,000	1,800	1,800	0.00%		08/16/19
06/28/19	Calamos Market Neutral Income Fund	Tilray, Inc.	TLRY 200117C001700	Purchased Options	Health Care	United States of America (The)	US Dollar	5,000	700	700	0.00%		03/17/20
06/28/19	Calamos Market Neutral Income Fund	Tilray, Inc.	TLRY 200117C001750	Written Options	Health Care	United States of America (The)	US Dollar	(5,000)	(700)	(700)	0.00%		03/17/20
06/28/19	Calamos Market Neutral Income Fund	NIO, Inc.	NIO 190816C000120U	Written Options	Consumer Discretionary	United States of America (The)	US Dollar	(120,000)	(1,800)	(1,800)	0.00%		08/16/19
06/28/19	Calamos Market Neutral Income Fund	Innovace Corp.	INC 151115C000070U	Written Options	Health Care	United States of America (The)	US Dollar	(150,000)	(18,750)	(18,750)	0.00%		11/15/19
06/28/19	Calamos Market Neutral Income Fund	Advanced Micro Devices, Inc.	AMD 200117P00010U	Written Options	Information Technology	United States of America (The)	US Dollar	(350,000)	(24,500)	(24,500)	0.00%		03/17/20
06/28/19	Calamos Market Neutral Income Fund	AMAG Pharmaceuticals, Inc.	AMAG 191115C00014	Written Options	Health Care	United States of America (The)	US Dollar	(100,000)	(395,000)	(395,000)	0.00%		03/17/20
06/28/19	Calamos Market Neutral Income Fund	Mitsubishi Chemical Holdings Corp.	4188 JP	Common Stocks Sold Short	Materials	Japan	Japanese Yen	(40,500)	(20,571,253)	(28,553)	-0.01%		11/15/19
06/28/19	Calamos Market Neutral Income Fund	Evolent Health, Inc. - Class A	EVH US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(44,700)	(355,365)	(355,365)	-0.01%		
06/28/19	Calamos Market Neutral Income Fund	Chesapeake Energy Corp.	CHK US	Common Stocks Sold Short	Energy	United States of America (The)	US Dollar	(200,000)	(390,000)	(390,000)	-0.01%		
06/28/19	Calamos Market Neutral Income Fund	Maeda Kosen Company, Ltd.	7821 JP	Common Stocks Sold Short	Industrials	Japan	Japanese Yen	(33,600)	(66,566,656)	(67,145)	-0.01%		
06/28/19	Calamos Market Neutral Income Fund	Hope Bancorp, Inc.	HOPE US	Common Stocks Sold Short	Financials	United States of America (The)	US Dollar	(59,000)	(813,000)	(813,000)	-0.02%		
06/28/19	Calamos Market Neutral Income Fund	Toho Holdings Company, Ltd.	8129 JP	Common Stocks Sold Short	Health Care	Japan	Japanese Yen	(37,300)	(90,235,971)	(86,952)	-0.02%		
06/28/19	Calamos Market Neutral Income Fund	Pretium Resources, Inc.	PVG US	Common Stocks Sold Short	Materials	Canada	US Dollar	(85,500)	(855,855)	(855,855)	-0.02%		
06/28/19	Calamos Market Neutral Income Fund	Innovace Corp.	9603 JP	Common Stocks Sold Short	Consumer Discretionary	Japan	Japanese Yen	(35,400)	(88,479,520)	(88,479)	-0.02%		
06/28/19	Calamos Market Neutral Income Fund	Avaya Holdings Corp.	AVYA US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(80,000)	(952,800)	(952,800)	-0.02%		
06/28/19	Calamos Market Neutral Income Fund	Retphin, Inc.	RTXN US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(48,137)	(967,072)	(967,072)	-0.02%		
06/28/19	Calamos Market Neutral Income Fund	Terran Company, Ltd.	9474 JP	Common Stocks Sold Short	Communication Services	Japan	Japanese Yen	(63,800)	(121,395,307)	(121,395)	-0.02%		
06/28/19	Calamos Market Neutral Income Fund	Tabula Rasa HealthCare, Inc.	TRHC US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(23,000)	(1,148,390)	(1,148,390)	-0.02%		
06/28/19	Calamos Market Neutral Income Fund	Allscripts Healthcare Solutions, Inc.	MORX US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(100,000)	(1,163,000)	(1,163,000)	-0.02%		
06/28/19	Calamos Market Neutral Income Fund	SEACOR Holdings, Inc.	9202 JP	Common Stocks Sold Short	Energy	United States of America (The)	US Dollar	(25,000)	(1,187,750)	(1,187,750)	-0.02%		
06/28/19	Calamos Market Neutral Income Fund	Arcore, Inc.	ARNC US	Common Stocks Sold Short	Industrials	United States of America (The)	US Dollar	(46,615)	(1,203,599)	(1,203,599)	-0.02%		
06/28/19	Calamos Market Neutral Income Fund	Takashimaya Company, Ltd.	8233 JP	Common Stocks Sold Short	Consumer Discretionary	Japan	Japanese Yen	(110,800)	(1,311,500)	(1,311,500)	-0.02%		
06/28/19	Calamos Market Neutral Income Fund	Kyushu Electric Power Company, Inc.	9508 JP	Common Stocks Sold Short	Utilities	Japan	Japanese Yen	(125,400)	(1,333,072)	(1,333,072)	-0.02%		
06/28/19	Calamos Market Neutral Income Fund	Total Return Swap Twitter vs 01M0BR		Swaps	Swaps	United States of America (The)	US Dollar	(2,207,500)	(1,294,152)	(1,294,152)	-0.02%		
06/28/19	Calamos Market Neutral Income Fund	Cardtronics, PLC - Class A	CATM US	Common Stocks Sold Short	Information Technology	United Kingdom	US Dollar	(48,999)	(1,338,653)	(1,338,653)	-0.03%		
06/28/19	Calamos Market Neutral Income Fund	Flexion Therapeutics, Inc.	FLXN US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(130,000)	(1,353,000)	(1,353,000)	-0.03%		
06/28/19	Calamos Market Neutral Income Fund	Liberty Latin America, Ltd. - Class C	LLCA US	Common Stocks Sold Short	Communication Services	United States of America (The)	US Dollar	(80,000)	(1,375,200)	(1,375,200)	-0.03%		
06/28/19	Calamos Market Neutral Income Fund	PRA Group, Inc.	PRA US	Common Stocks Sold Short	Financials	United States of America (The)	US Dollar	(50,000)	(1,407,000)	(1,407,000)	-0.03%		
06/28/19	Calamos Market Neutral Income Fund	Boingo Wireless, Inc.	WIFI US	Common Stocks Sold Short	Communication Services	United States of America (The)	US Dollar	(79,000)	(1,419,630)	(1,419,630)	-0.03%		
06/28/19	Calamos Market Neutral Income Fund	Innovia, Inc.	TBPH US	Common Stocks Sold Short	Health Care	Cayman Islands (The)	US Dollar	(87,000)	(1,420,710)	(1,420,710)	-0.03%		
06/28/19	Calamos Market Neutral Income Fund	TimkenSteel Corp.	TMTST US	Common Stocks Sold Short	Materials	United States of America (The)	US Dollar	(175,000)	(1,422,750)	(1,422,750)	-0.03%		
06/28/19	Calamos Market Neutral Income Fund	Immunicomed, Inc.	IMMU 200117C00010U	Written Options	Health Care	United States of America (The)	US Dollar	(300,000)	(1,500,000)	(1,500,000)	-0.03%		03/17/20
06/28/19	Calamos Market Neutral Income Fund	Infinera Corp.	INFN US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(538,000)	(1,565,380)	(1,565,380)	-0.03%		
06/28/19	Calamos Market Neutral Income Fund	InterDigital, Inc.	IDCC US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(124,000)	(1,584,240)	(1,584,240)	-0.03%		
06/28/19	Calamos Market Neutral Income Fund	OPKO Health, Inc.	OPKH US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(650,000)	(1,586,000)	(1,586,000)	-0.03%		
06/28/19	Calamos Market Neutral Income Fund	Prairie Biociences, Inc.	PBRX US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(37,500)	(1,630,875)	(1,630,875)	-0.03%		
06/28/19	Calamos Market Neutral Income Fund	EDION Corp.	2730 JP	Common Stocks Sold Short	Consumer Discretionary	Japan	Japanese Yen	(185,600)	(1,665,500)	(1,738,134)	-0.03%		
06/28/19	Calamos Market Neutral Income Fund	8x8, Inc.	EGHT US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(73,500)	(1,771,350)	(1,771,350)	-0.03%		
06/28/19	Calamos Market Neutral Income Fund	Synaptics, Inc.	SYNA US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(65,288)	(1,902,492)	(1,902,492)	-0.04%		
06/28/19	Calamos Market Neutral Income Fund	ANA Holdings, Inc.	9302 JP	Common Stocks Sold Short	Industrials	Japan	Japanese Yen	(57,600)	(2,005,245)	(2,009,224)	-0.04%		
06/28/19	Calamos Market Neutral Income Fund	Esaki Glico Company, Ltd.	2206 JP	Common Stocks Sold Short	Consumer Staples	Japan	Japanese Yen	(43,800)	(2,010,521)	(1,952,638)	-0.04%		
06/28/19	Calamos Market Neutral Income Fund	Quotient Technology, Inc.	QUOT US	Common Stocks Sold Short	Consumer Discretionary	United States of America (The)	US Dollar	(187,500)	(2,013,750)	(2,013,750)	-0.04%		
06/28/19	Calamos Market Neutral Income Fund	Visby Intertekology, Inc.	VSW US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(131,000)	(2,164,120)	(2,164,120)	-0.04%		
06/28/19	Calamos Market Neutral Income Fund	Kelco, Inc.	KOMO US	Common Stocks Sold Short	Communication Services	United States of America (The)	US Dollar	(65,000)	(2,190,960)	(2,190,960)	-0.04%		
06/28/19	Calamos Market Neutral Income Fund	Legend Pharmaceuticals, Inc.	LGND US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(19,600)	(2,237,340)	(2,237,340)	-0.04%		
06/28/19	Calamos Market Neutral Income Fund	Benefeetous, Inc.	BFT US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(82,700)	(2,245,305)	(2,245,305)	-0.04%		
06/28/19	Calamos Market Neutral Income Fund	Dominion Energy, Inc.	D US	Common Stocks Sold Short	Utilities	United States of America (The)	US Dollar	(30,000)	(2,219,600)	(2,219,600)	-0.04%		
06/28/19	Calamos Market Neutral Income Fund	iStar, Inc.	STAR US	Common Stocks Sold Short	Real Estate	United States of America (The)	US Dollar	(187,100)	(2,323,782)	(2,323,782)	-0.04%		
06/28/19	Calamos Market Neutral Income Fund	Nigro Corp.	8086 JP	Common Stocks Sold Short	Health Care	Japan	Japanese Yen	(211,400)	(2,532,652)	(2,349,058)	-0.04%		
06/28/19	Calamos Market Neutral Income Fund	SSM Inc.	SSM US	Common Stocks Sold Short	Materials	Canada	US Dollar	(180,000)	(2,460,600)	(2,460,600)	-0.04%		
06/28/19	Calamos Market Neutral Income Fund	GOS Holdings, Ltd.	GOS US	Common Stocks Sold Short	Information Technology	China	US Dollar	(65,500)	(2,460,835)	(2,460,835)	-0.05%		
06/28/19	Calamos Market Neutral Income Fund	Immunicomed, Inc.	IMMU US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(182,500)	(2,531,275)	(2,531,275)	-0.05%		
06/28/19	Calamos Market Neutral Income Fund	IIIV, Inc.	IIIV US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(71,500)	(2,614,040)	(2,614,040)	-0.05%		
06/28/19	Calamos Market Neutral Income Fund	Deutsche Wohnen SE	DWNE GR	Common Stocks Sold Short	Real Estate	Germany	Euro Currency	(174,400)	(2,365,318)	(2,689,004)	-0.05%		
06/28/19	Calamos Market Neutral Income Fund	Supernus Pharmaceuticals, Inc.	SUPN US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(82,000)	(2,713,380)	(2,713,380)	-0.05%		
06/28/19	Calamos Market Neutral Income Fund	FireEye, Inc.	FEYE US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(188,000)	(2,784,280)	(2,784,280)	-0.05%		
06/28/19	Calamos Market Neutral Income Fund	Total Return Swap Twitter vs 01M0BR		Total Return Swap	SWAPS	United States of America (The)	US Dollar	(40,000)	(2,787,600)	(2,787,600)	-0.05%		
06/28/19	Calamos Market Neutral Income Fund	Qdax, Inc.	QD US	Common Stocks Sold Short	Financials	China	US Dollar	(372,000)	(2,790,000)	(2,790,000)	-0.05%		
06/28/19	Calamos Market Neutral Income Fund	Guidewire Software, Inc.	GWRE US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(29,500)	(2,990,710)	(2,990,710)	-0.06%		
06/28/19	Calamos Market Neutral Income Fund	Vinson Holdings Corp.	VG US	Common Stocks Sold Short	Information Services	United States of America (The)	US Dollar	(209,500)	(3,053,435)	(3,053,435)	-0.06%		
06/28/19	Calamos Market Neutral Income Fund	Pure Storage, Inc. - Class A	PSG US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(199,973)	(3,053,588)	(3,053,588)	-0.06%		
06/28/19	Calamos Market Neutral Income Fund	Nutanix, Inc. - Class A	NTNX US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(118,900)	(3,084,266)	(3,084,266)	-0.06%		
06/28/19	Calamos Market Neutral Income Fund	Total Return Swap Twitter vs 01M0BR		Total Return Swap	SWAPS	United States of America (The)	US Dollar	(182,200)	(3,132,018)	(3,132,018)	-0.06%		
06/28/19	Calamos Market Neutral Income Fund	Fuji Corp/Aichi	6134 JP	Common Stocks Sold Short	Industrials	Japan	Japanese Yen	(247,000)	(3,319,821)	(3,150,506)	-0.06%		
06/28/19	Calamos Market Neutral Income Fund	Voya Financial, Inc.	VOYA US	Common Stocks Sold Short	Financials	United States of America (The)	US Dollar	(58,500)	(3,235,050)	(3,235,050)	-0.06%		
06/28/19	Calamos Market Neutral Income Fund	CNNM5 Corp.	CNNM5 US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(38					

Calamos Funds Portfolio Data as of 06/30/19 (unaudited)

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

Important Legal Information

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

Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value	Local Market Value	Base Market Value	Percent of Investments	Interest Rate	Maturity Date
06/28/19	Calamos Market Neutral Income Fund	Altair Engineering, Inc. - Class A	ALTR US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(144,500)	(5,836,355)	(5,836,355)	-0.11%		
06/28/19	Calamos Market Neutral Income Fund	NXP Semiconductors, NV	NXP US	Common Stocks Sold Short	Information Technology	Netherlands (The)	US Dollar	(60,773)	(5,932,053)	(5,932,053)	-0.11%		
06/28/19	Calamos Market Neutral Income Fund	FTI Consulting, Inc.	FTCI US	Common Stocks Sold Short	Industrials	United States of America (The)	US Dollar	(71,050)	(5,956,832)	(5,956,832)	-0.11%		
06/28/19	Calamos Market Neutral Income Fund	Treadmill, Inc.	TRER US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(127,300)	(6,098,943)	(6,098,943)	-0.12%		
06/28/19	Calamos Market Neutral Income Fund	Monster, S.p.A.	MONS IM	Common Stocks Sold Short	Consumer Discretionary	Italy	Euro Currency	(145,000)	(6,465,564)	(6,214,894)	-0.12%		
06/28/19	Calamos Market Neutral Income Fund	Coupa Software, Inc.	COUP US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(50,000)	(6,330,500)	(6,330,500)	-0.12%		
06/28/19	Calamos Market Neutral Income Fund	Energizer Holdings, Inc.	ENR US	Common Stocks Sold Short	Consumer Staples	United States of America (The)	US Dollar	(170,108)	(6,572,973)	(6,572,973)	-0.12%		
06/28/19	Calamos Market Neutral Income Fund	Wisc.com, Ltd.	WIS US	Common Stocks Sold Short	Information Technology	Israel	US Dollar	(48,750)	(6,527,375)	(6,527,375)	-0.12%		
06/28/19	Calamos Market Neutral Income Fund	YY, Inc.	YY US	Common Stocks Sold Short	Communication Services	China	US Dollar	(100,800)	(7,024,752)	(7,024,752)	-0.13%		
06/28/19	Calamos Market Neutral Income Fund	Chugoku Electric Power Company, Inc.	9504 JP	Common Stocks Sold Short	Utilities	Japan	Japanese Yen	(565,100)	(768,325,920)	(7,126,336)	-0.14%		
06/28/19	Calamos Market Neutral Income Fund	OSIS US	OSIS US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(85,100)	(7,332,213)	(7,332,213)	-0.14%		
06/28/19	Calamos Market Neutral Income Fund	IPRI Corp.	IPRI US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(152,000)	(7,615,200)	(7,615,200)	-0.14%		
06/28/19	Calamos Market Neutral Income Fund	iQIYI, Inc.	IQIY US	Common Stocks Sold Short	Communication Services	China	US Dollar	(376,200)	(7,768,530)	(7,768,530)	-0.15%		
06/28/19	Calamos Market Neutral Income Fund	Aerotec Rocketdyne Holdings, Inc.	AIRD US	Common Stocks Sold Short	Industrials	United States of America (The)	US Dollar	(175,139)	(7,841,868)	(7,841,868)	-0.15%		
06/28/19	Calamos Market Neutral Income Fund	Evestret, Inc.	ENR US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(7,865,969)	(7,865,969)	(7,865,969)	-0.15%		
06/28/19	Calamos Market Neutral Income Fund	Fortive Corp.	FTV US	Common Stocks Sold Short	Industrials	United States of America (The)	US Dollar	(101,500)	(8,274,280)	(8,274,280)	-0.16%		
06/28/19	Calamos Market Neutral Income Fund	Nagoya Railroad Company, Ltd.	9048 JP	Common Stocks Sold Short	Industrials	Japan	Japanese Yen	(1316,000)	(943,521,092)	(8,751,297)	-0.17%		
06/28/19	Calamos Market Neutral Income Fund	Solo, Ltd.	SE US	Common Stocks Sold Short	Communication Services	Singapore	US Dollar	(269,000)	(8,936,380)	(8,936,380)	-0.17%		
06/28/19	Calamos Market Neutral Income Fund	Eurazeo, SE	RF FP	Common Stocks Sold Short	Financials	France	Euro Currency	(153,082)	(8,277,910)	(9,412,813)	-0.18%		
06/28/19	Calamos Market Neutral Income Fund	Takeaway.com, NV	TKWY NA	Common Stocks Sold Short	CONSUMER DISCRETIONARY	Netherlands (The)	Euro Currency	(107,937)	(8,880,846)	(10,098,411)	-0.19%		
06/28/19	Calamos Market Neutral Income Fund	Chip.com International, Ltd.	CTIP US	Common Stocks Sold Short	Consumer Discretionary	China	US Dollar	(277,300)	(10,224,070)	(10,224,070)	-0.19%		
06/28/19	Calamos Market Neutral Income Fund	International Flavors & Fragrances, Inc.	IFF US	Common Stocks Sold Short	Materials	United States of America (The)	US Dollar	(71,000)	(10,301,390)	(10,301,390)	-0.20%		
06/28/19	Calamos Market Neutral Income Fund	NuVasive, Inc.	NVVA US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(177,000)	(10,361,580)	(10,361,580)	-0.20%		
06/28/19	Calamos Market Neutral Income Fund	New Relic, Inc.	NRWR US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(120,700)	(10,441,757)	(10,441,757)	-0.20%		
06/28/19	Calamos Market Neutral Income Fund	Quidel Corp.	QDEL US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(187,731)	(11,138,044)	(11,138,044)	-0.21%		
06/28/19	Calamos Market Neutral Income Fund	TTM Technologies, Inc.	TTMI US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(1,105,139)	(11,272,418)	(11,272,418)	-0.21%		
06/28/19	Calamos Market Neutral Income Fund	Innoviva, Inc.	INVA US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(788,600)	(11,482,016)	(11,482,016)	-0.22%		
06/28/19	Calamos Market Neutral Income Fund	MITS Systems Corp.	MITS US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(128,410)	(11,612,927)	(11,612,927)	-0.22%		
06/28/19	Calamos Market Neutral Income Fund	Assurant, Inc.	AIZ US	Common Stocks Sold Short	Financials	United States of America (The)	US Dollar	(109,397)	(11,637,653)	(11,637,653)	-0.22%		
06/28/19	Calamos Market Neutral Income Fund	Sillco Laboratories, Inc.	SLAB US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(113,600)	(11,642,840)	(11,642,840)	-0.22%		
06/28/19	Calamos Market Neutral Income Fund	Bayer, AG	BAYN GR	Common Stocks Sold Short	Health Care	Germany	Euro Currency	(169,000)	(10,208,582)	(11,271,800)	-0.22%		
06/28/19	Calamos Market Neutral Income Fund	Zendesk, Inc.	ZEN US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(12,197,110)	(12,197,110)	(12,197,110)	-0.23%		
06/28/19	Calamos Market Neutral Income Fund	Twitter, Inc.	TWTR US	Common Stocks Sold Short	Communication Services	United States of America (The)	US Dollar	(365,175)	(12,744,608)	(12,744,608)	-0.24%		
06/28/19	Calamos Market Neutral Income Fund	Neurocrine Biosciences, Inc.	NBRX US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(158,371)	(13,371,264)	(13,371,264)	-0.25%		
06/28/19	Calamos Market Neutral Income Fund	Isuzu America, Inc.	WTR US	Common Stocks Sold Short	Utilities	United States of America (The)	US Dollar	(3,830,731)	(13,682,426)	(13,682,426)	-0.26%		
06/28/19	Calamos Market Neutral Income Fund	Rock Castle International Corp.	CO US	Common Stocks Sold Short	Real Estate	United States of America (The)	US Dollar	(105,000)	(13,686,750)	(13,686,750)	-0.26%		
06/28/19	Calamos Market Neutral Income Fund	Herbalife Nutrition, Ltd.	HUR US	Common Stocks Sold Short	Consumer Staples	United States of America (The)	US Dollar	(886,500)	(15,671,540)	(15,671,540)	-0.30%		
06/28/19	Calamos Market Neutral Income Fund	Novartis AG	NVS US	Common Stocks Sold Short	Health Care	Switzerland	US Dollar	(535,000)	(16,167,000)	(16,167,000)	-0.31%		
06/28/19	Calamos Market Neutral Income Fund	Medicines Company	MDCD US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(444,000)	(16,192,680)	(16,192,680)	-0.31%		
06/28/19	Calamos Market Neutral Income Fund	Five9, Inc.	FINV US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(320,200)	(16,423,058)	(16,423,058)	-0.31%		
06/28/19	Calamos Market Neutral Income Fund	Compartek Energy, Inc.	CNE US	Common Stocks Sold Short	Utilities	United States of America (The)	US Dollar	(575,300)	(16,462,250)	(16,462,250)	-0.31%		
06/28/19	Calamos Market Neutral Income Fund	Ionis Pharmaceuticals, Inc.	IONS US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(959,600)	(16,684,492)	(16,684,492)	-0.32%		
06/28/19	Calamos Market Neutral Income Fund	AAA Equitable Holdings, Inc.	EQUS US	Common Stocks Sold Short	Financials	United States of America (The)	US Dollar	(17,054,400)	(17,054,400)	(17,054,400)	-0.32%		
06/28/19	Calamos Market Neutral Income Fund	DTE Energy Company	DTE US	Common Stocks Sold Short	Utilities	United States of America (The)	US Dollar	(18,000)	(17,775,320)	(17,775,320)	-0.34%		
06/28/19	Calamos Market Neutral Income Fund	Telehealth Health, Inc.	THCO US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(270,200)	(17,943,881)	(17,943,881)	-0.34%		
06/28/19	Calamos Market Neutral Income Fund	ON Semiconductor Corp.	ON US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(888,000)	(17,946,480)	(17,946,480)	-0.34%		
06/28/19	Calamos Market Neutral Income Fund	SBI Holdings, Inc.	8473 JP	Common Stocks Sold Short	Financials	Japan	Japanese Yen	(767,300)	(2,054,777,249)	(19,058,362)	-0.36%		
06/28/19	Calamos Market Neutral Income Fund	Wingtip Medical Group, NV	WING US	Common Stocks Sold Short	Health Care	Netherlands (The)	US Dollar	(655,171)	(19,382,713)	(19,382,713)	-0.37%		
06/28/19	Calamos Market Neutral Income Fund	Q2 Holdings, Inc.	Q2 US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(272,800)	(20,831,008)	(20,831,008)	-0.39%		
06/28/19	Calamos Market Neutral Income Fund	Anglo American, PLC	AAL LN	Common Stocks Sold Short	Materials	United Kingdom	Pound Sterling	(730,029)	(16,422,516)	(20,855,762)	-0.40%		
06/28/19	Calamos Market Neutral Income Fund	Vista Energy Corp.	VST US	Common Stocks Sold Short	Utilities	United States of America (The)	US Dollar	(1,615,393)	(22,388,498)	(22,388,498)	-0.44%		
06/28/19	Calamos Market Neutral Income Fund	Nice, Ltd.	NICE US	Common Stocks Sold Short	Information Technology	Israel	US Dollar	(171,400)	(23,481,800)	(23,481,800)	-0.45%		
06/28/19	Calamos Market Neutral Income Fund	Molina Healthcare, Inc.	MOH US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(168,040)	(24,053,240)	(24,053,240)	-0.46%		
06/28/19	Calamos Market Neutral Income Fund	Chegg, Inc.	CHGG US	Common Stocks Sold Short	Consumer Discretionary	United States of America (The)	US Dollar	(626,750)	(24,186,283)	(24,186,283)	-0.46%		
06/28/19	Calamos Market Neutral Income Fund	ETSY, Inc.	ETSY US	Common Stocks Sold Short	Consumer Discretionary	United States of America (The)	US Dollar	(602,100)	(24,676,877)	(24,676,877)	-0.47%		
06/28/19	Calamos Market Neutral Income Fund	RHT Hat, Inc.	RHT US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(132,500)	(24,878,200)	(24,878,200)	-0.47%		
06/28/19	Calamos Market Neutral Income Fund	Colfax Corp.	CFX US	Common Stocks Sold Short	Industrials	United States of America (The)	US Dollar	(895,000)	(25,086,850)	(25,086,850)	-0.48%		
06/28/19	Calamos Market Neutral Income Fund	RealPage, Inc.	RP US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(428,729)	(25,330,320)	(25,330,320)	-0.48%		
06/28/19	Calamos Market Neutral Income Fund	Sempra Energy	SRE US	Common Stocks Sold Short	Utilities	United States of America (The)	US Dollar	(188,000)	(25,838,720)	(25,838,720)	-0.49%		
06/28/19	Calamos Market Neutral Income Fund	RingCentral, Inc. - Class A	RMG US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(232,900)	(26,764,868)	(26,764,868)	-0.51%		
06/28/19	Calamos Market Neutral Income Fund	Innovation Homes, Inc.	INH US	Common Stocks Sold Short	Real Estate	United States of America (The)	US Dollar	(1,805,574)	(26,878,959)	(26,878,959)	-0.51%		
06/28/19	Calamos Market Neutral Income Fund	Twilio, Inc.	TWLO US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(201,500)	(27,474,525)	(27,474,525)	-0.52%		
06/28/19	Calamos Market Neutral Income Fund	ji Global, Inc.	JCOM US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(27,484,788)	(27,484,788)	(27,484,788)	-0.52%		
06/28/19	Calamos Market Neutral Income Fund	Cypress Semiconductor Corp.	CY US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(1,259,000)	(28,000,160)	(28,000,160)	-0.53%		
06/28/19	Calamos Market Neutral Income Fund	DirecTV, Inc.	DIRCTV US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(190,750)	(28,581,880)	(28,581,880)	-0.54%		
06/28/19	Calamos Market Neutral Income Fund	Becton Dickinson and Company	BDX US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(114,500)	(28,855,145)	(28,855,145)	-0.55%		
06/28/19	Calamos Market Neutral Income Fund	Alteryx, Inc. - Class A	ALTY US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(272,500)	(29,735,200)	(29,735,200)	-0.56%		
06/28/19	Calamos Market Neutral Income Fund	Monoclon, Inc.	MCLN US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(206,350)	(31,382,712)	(31,382,712)	-0.59%		
06/28/19	Calamos Market Neutral Income Fund	Spunk, Inc.	SPUN US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(257,500)	(32,380,625)	(32,380,625)	-0.61%		
06/28/19	Calamos Market Neutral Income Fund	MercaDolere, Inc.	MDLI US	Common Stocks Sold Short	Information Technology	Argentina	US Dollar	(53,104)	(32,487,434)	(32,487,434)	-0.62%		
06/28/19	Calamos Market Neutral Income Fund	Allgheny Technologies, Inc.	ATI US	Common Stocks Sold Short	Materials	United States of America (The)	US Dollar	(1,325,800)	(33,410,160)	(33,410,160)	-0.63%		
06/28/19	Calamos Market Neutral Income Fund	Palto Networks, Inc.	PANW US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(165,612)	(33,745,011)	(33,745,011)	-0.64%		
06/28/19	Calamos Market Neutral Income Fund	Extra Space Storage, Inc.	EXR US	Common Stocks Sold Short	Real Estate	United States of America (The)	US Dollar	(323,200)	(34,291,520)	(34,291,520)	-0.65%		
06/28/19	Calamos Market Neutral Income Fund	IAI, InterActive Corp.	IAI US	Common Stocks Sold Short	Communication Services	United States of America (The)	US Dollar	(180,550)	(34,924,442)	(34,924,442)	-0.66%		
06/28/19	Calamos Market Neutral Income Fund	Stief Corp.	STCF US	Common Stocks Sold Short	Information Technology	United States of America (The)	US Dollar	(730,350)	(34,961,855)	(34,961,855)	-0.66%		
06/28/19	Calamos Market Neutral Income Fund	World Wrestling Entertainment, Inc. - Class A	WWE US	Common Stocks Sold Short	Communication Services	United States of America (The)	US Dollar	(504,500)	(36,429,945)	(36,429,945)	-0.69%		
06/28/19	Calamos Market Neutral Income Fund	Sarepta Therapeutics, Inc.	SRPT US	Common Stocks Sold Short	Health Care	United States of America (The)	US Dollar	(245,000)	(3				