

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND
Form N-Q
March 07, 2019

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED
MANAGEMENT INVESTMENT COMPANIES**

INVESTMENT COMPANY ACT FILE NUMBER: 811-21080

EXACT NAME OF REGISTRANT AS SPECIFIED IN CHARTER: Calamos Convertible Opportunities and Income

ADDRESS OF PRINCIPAL EXECUTIVE OFFICES: 2020 Calamos Court,
Naperville, Illinois 60563-2787

NAME AND ADDRESS OF AGENT FOR SERVICE: John P. Calamos, Sr., Founder,
Chairman and Global Chief Investment Officer
Calamos Advisors LLC,
2020 Calamos Court,
Naperville, Illinois 60563-2787

REGISTRANT'S TELEPHONE NUMBER, INCLUDING AREA CODE: (630) 245-7200

DATE OF FISCAL YEAR END: October 31, 2019

DATE OF REPORTING PERIOD: January 31, 2019

ITEM 1. SCHEDULE OF INVESTMENTS JANUARY 31, 2019 (UNAUDITED)

Calamos Convertible Opportunities and Income Fund**SCHEDULE OF INVESTMENTS JANUARY 31, 2019 (UNAUDITED)**

PRINCIPAL AMOUNT		VALUE
CORPORATE BONDS (51.1%)		
Airlines (0.1%)		
523,659	UAL Pass Through Trust Series 2007-1μ 6.636%, 01/02/24	\$542,451
Communication Services (6.4%)		
989,000	Altice Financing, SA*^ 7.500%, 05/15/26	940,000
2,300,000	Altice France, SA* 7.375%, 05/01/26	2,222,858
475,000	Altice Luxembourg, SA*^ 7.750%, 05/15/22	461,712
396,000	7.625%, 02/15/25	337,174
1,326,000	Cincinnati Bell, Inc.*^ 8.000%, 10/15/25	1,155,105
416,000	7.000%, 07/15/24	359,370
747,000	Consolidated Communications, Inc.^ 6.500%, 10/01/22	684,435
3,463,000	CSC Holdings, LLC*^ 5.500%, 04/15/27μ	3,393,030
1,506,000	5.500%, 05/15/26	1,494,931
1,088,000	7.500%, 04/01/28	1,120,368
5,749,000	Embarq Corp.μ 7.995%, 06/01/36	5,425,992
3,092,000	Frontier Communications Corp. 11.000%, 09/15/25^	2,002,364
2,352,000	7.625%, 04/15/24	1,272,020
984,000	8.500%, 04/01/26*^	893,713
1,172,000	Gray Television, Inc.*^ 5.875%, 07/15/26	1,151,414
529,000	7.000%, 05/15/27	549,864
1,187,000	Hughes Satellite Systems Corp.^ 6.625%, 08/01/26	1,149,906
267,000	5.250%, 08/01/26μ	258,029
1,360,000	Inmarsat Finance, PLC*^ 4.875%, 05/15/22	1,319,941

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890,000	6.500%, 10/01/24 μ	864,795
	Intelsat Jackson Holdings, SA	
1,712,000	9.750%, 07/15/25*	1,785,513
999,000	5.500%, 08/01/23^	909,530
975,000	8.000%, 02/15/24*^	1,016,540
470,000	MDC Partners, Inc.*^	
	6.500%, 05/01/24	430,701
1,237,000	Qwest Corp. μ	
	6.875%, 09/15/33	1,166,745
505,000	SBA Communications Corp.^	
	4.000%, 10/01/22	502,076
	Sprint Corp.	
4,650,000	7.875%, 09/15/23^	4,947,042
2,404,000	7.125%, 06/15/24	2,472,815
1,286,000	7.625%, 03/01/26^	1,337,176
1,212,000	T-Mobile USA, Inc.^	
	4.750%, 02/01/28	1,168,004
747,000	Telecom Italia Capital, SA^	
	6.000%, 09/30/34	650,932
1,895,000	United States Cellular Corp.	
	6.700%, 12/15/33	1,967,417
495,000	Wind Tre, S.p.A.*^	
	5.000%, 01/20/26	412,256
	Windstream Services, LLC / Windstream Finance Corp.	
1,189,000	8.625%, 10/31/25*	1,126,245
PRINCIPAL AMOUNT		VALUE
388,000	7.750%, 10/01/21	\$243,621
165,000	10.500%, 06/30/24*	136,967
		47,330,601
	Consumer Discretionary (8.6%)	
435,000	American Greetings Corp.*	
	7.875%, 02/15/25	364,162
1,331,000	Beverages & More, Inc.*	
	11.500%, 06/15/22	1,006,775
1,172,000	Boyd Gaming Corp.^	
	6.000%, 08/15/26	1,177,971
1,207,000	Caesars Resort Collection, LLC / CRC Finco, Inc.*^	
	5.250%, 10/15/25	1,128,129
	CCO Holdings, LLC / CCO Holdings Capital Corp.^	
2,523,000	5.125%, 05/01/27*	2,444,118
960,000	5.750%, 09/01/23	979,459
529,000	5.000%, 02/01/28*	503,431
	Century Communities, Inc.	
2,315,000	5.875%, 07/15/25	2,139,141
1,345,000	6.875%, 05/15/22	1,354,657
3,364,000	Dana Financing Luxembourg Sarl*	
	6.500%, 06/01/26	3,374,479
	DISH DBS Corp.^	
1,138,000	7.750%, 07/01/26	982,538

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772,000	5.875%, 11/15/24	641,988
2,231,000	Eldorado Resorts, Inc.^ 6.000%, 04/01/25	2,245,535
1,163,000	ESH Hospitality, Inc.*^ 5.250%, 05/01/25	1,152,289
1,202,000	GLP Capital, LP / GLP Financing II, Inc.µ 5.250%, 06/01/25	1,240,230
984,000	goeasy, Ltd.µ* 7.875%, 11/01/22	1,032,024
1,474,000	Guitar Center Escrow Issuer, Inc.* 9.500%, 10/15/21	1,387,631
2,345,000	Hasbro, Inc. 6.600%, 07/15/28	2,704,582
1,247,000	International Game Technology, PLCµ*^ 6.250%, 01/15/27	1,265,898
3,715,000	L Brands, Inc.^ 6.875%, 11/01/35	3,212,138
1,187,000	Lennar Corp.µ 5.250%, 06/01/26	1,158,643
1,321,000	M/I Homes, Inc. 5.625%, 08/01/25	1,217,909
2,518,000	Mattel, Inc. 6.750%, 12/31/25*^	2,381,499
45,000	2.350%, 08/15/21	41,864
1,143,000	Mclaren Finance, PLC* 5.750%, 08/01/22	1,052,966
1,888,000	Meritage Homes Corp. 7.000%, 04/01/22	1,988,309
2,474,000	MGM Resorts International^ 6.750%, 10/01/20	2,588,051
490,000	Neiman Marcus Group Ltd., LLC* 8.000%, 10/15/21	221,353
2,276,000	Penske Automotive Group, Inc. 5.375%, 12/01/24	2,239,129
811,000	PetSmart, Inc.*^ 5.875%, 06/01/25	638,906
257,000	8.875%, 06/01/25	163,034

See accompanying Notes to Schedule of Investments

Calamos Convertible Opportunities and Income Fund**SCHEDULE OF INVESTMENTS JANUARY 31, 2019 (UNAUDITED)**

PRINCIPAL AMOUNT		VALUE
2,657,000	Rite Aid Corp. 7.700%, 02/15/27	\$1,823,366
737,000	6.125%, 04/01/23*^	622,765
3,379,000	Royal Caribbean Cruises, Ltd.μ^ 7.500%, 10/15/27	4,009,758
1,712,000	Salem Media Group, Inc.* 6.750%, 06/01/24	1,562,311
1,184,000	Sally Holdings, LLC / Sally Capital, Inc.^ 5.625%, 12/01/25	1,153,743
3,463,000	Service Corp. International 7.500%, 04/01/27	3,789,821
1,202,000	Sotheby's*^ 4.875%, 12/15/25	1,150,554
920,000	Taylor Morrison Communities Corp. 6.625%, 05/15/22	937,259
2,966,000	Taylor Morrison Communities Corp. / Taylor Morrison Holdings II, Inc.*^ 5.250%, 04/15/21	2,976,678
443,678	US Airways Pass Through Trust Series 2012-2, Class B 6.750%, 12/03/22	462,949
989,000	VOC Escrow, Ltd.μ* 5.000%, 02/15/28	963,687
		63,481,729
	Consumer Staples (2.7%)	
747,000	Albertsons Companies, LLC / Safeway, Inc. / New Albertson's, Inc. / Albertson's, LLC 5.750%, 03/15/25	700,305
717,000	Energizer Holdings, Inc.*^ 6.375%, 07/15/26	698,172
1,435,000	Fresh Market, Inc.* 9.750%, 05/01/23	1,078,001
7,715,000	JBS USA LUX, SA / JBS USA Finance, Inc.* 7.250%, 06/01/21	7,832,654
1,731,000	6.750%, 02/15/28	1,768,286
1,449,000	New Albertson's, Inc. 7.450%, 08/01/29	1,273,135
806,000	7.750%, 06/15/26	734,334
574,000	8.000%, 05/01/31	516,344
1,905,000	Pilgrim's Pride Corp.*^ 5.875%, 09/30/27	1,848,002

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500,000	5.750%, 03/15/25 Post Holdings, Inc.*	490,690
1,237,000	5.750%, 03/01/27	1,215,086
247,000	5.625%, 01/15/28 Simmons Foods, Inc.*	237,442
984,000	7.750%, 01/15/24	1,018,642
569,000	5.750%, 11/01/24^	466,236
		19,877,329
	Energy (7.8%)	
712,000	Apergy Corp. 6.375%, 05/01/26	702,413
356,000	Berry Petroleum Company, LLC* 7.000%, 02/15/26	346,655
2,028,000	Blue Racer Midstream, LLC / Blue Racer Finance Corp.*^ 6.125%, 11/15/22	2,056,088
730,000	Bruin E&P Partners, LLC* 8.875%, 08/01/23	696,807
PRINCIPAL AMOUNT		VALUE
1,237,000	Buckeye Partners, LPμ‡ 6.375%, 01/22/78 3 mo. USD LIBOR + 4.02%	\$1,055,742
2,399,000	Calfrac Holdings, LP*^ 8.500%, 06/15/26	1,820,721
1,811,000	California Resources Corp.*^ 8.000%, 12/15/22	1,456,252
1,837,000	Carrizo Oil & Gas, Inc.^ 6.250%, 04/15/23	1,818,033
1,187,000	Chaparral Energy, Inc.*^ 8.750%, 07/15/23	935,724
989,000	Cheniere Energy Partners, LPμ*^ 5.625%, 10/01/26	992,996
1,232,000	Chesapeake Energy Corp.^ 8.000%, 01/15/25	1,240,679
950,000	7.000%, 10/01/24	929,095
792,000	Comstock Resources, Inc.*^ 9.750%, 08/15/26	733,614
2,424,000	DCP Midstream Operating, LP*^‡ 5.850%, 05/21/43 3 mo. USD LIBOR + 3.85%	2,043,456
495,000	DCP Midstream, LP‡ 7.375%, 12/15/22 3 mo. USD LIBOR + 5.15%	466,914
1,029,000	Denbury Resources, Inc. 5.500%, 05/01/22	754,391
1,009,000	7.500%, 02/15/24*^	883,985
702,000	9.250%, 03/31/22*^	693,264
534,000	Diamond Offshore Drilling, Inc. 7.875%, 08/15/25	505,426
2,503,000	Energy Transfer, LP	2,009,158

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	5.754%, 11/01/66 $\mu\ddagger$	
	3 mo. USD LIBOR + 3.02%	
1,880,000	5.875%, 01/15/24 μ^{\wedge}	2,002,369
312,000	5.500%, 06/01/27 \wedge	323,967
	Enterprise Products Operating, LLC $\mu\ddagger$	
	4.875%, 08/16/77	
1,929,000	3 mo. USD LIBOR + 2.99%	1,722,153
	5.375%, 02/15/78	
480,000	3 mo. USD LIBOR + 2.57%	416,203
	EP Energy, LLC / Everest Acquisition Finance, Inc.*	
989,000	7.750%, 05/15/26	913,208
890,000	9.375%, 05/01/24	476,715
	Genesis Energy, LP / Genesis Energy Finance Corp. \wedge	
1,237,000	6.250%, 05/15/26	1,137,694
1,187,000	6.500%, 10/01/25	1,126,059
	Gulfport Energy Corp. \wedge	
1,187,000	6.375%, 05/15/25	1,122,409
712,000	6.000%, 10/15/24	670,409
	Halcon Resources Corp.	
975,000	6.750%, 02/15/25	742,248
	HighPoint Operating Corp. \wedge	
1,187,000	7.000%, 10/15/22	1,135,947
	Lonestar Resources America, Inc.*	
1,603,000	11.250%, 01/01/23	1,521,632
	Magnolia Oil & Gas Operating, LLC / Magnolia Oil & Gas Finance Corp.*	
1,187,000	6.000%, 08/01/26	1,173,640
	McDermott Technologies Americas, Inc. / McDermott Technology U.S., Inc.*	
984,000	10.625%, 05/01/24	882,171

See accompanying Notes to Schedule of Investments

Calamos Convertible Opportunities and Income Fund**SCHEDULE OF INVESTMENTS JANUARY 31, 2019 (UNAUDITED)**

PRINCIPAL AMOUNT		VALUE
450,000	Moss Creek Resources Holdings, Inc.*^ 7.500%, 01/15/26	\$403,826
124,000	Nabors Industries, Inc.^ 5.750%, 02/01/25	108,051
742,000	Nine Energy Service, Inc.* 8.750%, 11/01/23	744,667
129,325	Northern Oil and Gas, Inc. 9.500%, 05/15/23 9.500% PIK rate	132,781
846,000	Oasis Petroleum, Inc.*^ 6.250%, 05/01/26	801,826
1,227,000	Par Petroleum, LLC / Par Petroleum Finance Corp.* 7.750%, 12/15/25	1,140,000
1,237,000	PDC Energy, Inc.^ 5.750%, 05/15/26	1,167,518
1,087,500	Petroleum Geo-Services, ASA* 7.375%, 12/15/20	1,047,273
1,217,000	Plains All American Pipeline, LPμ‡ 6.125%, 11/15/22 3 mo. USD LIBOR + 4.11%	1,092,525
495,000	QEP Resources, Inc.^ 5.625%, 03/01/26	475,866
1,855,000	SESI, LLC^ 7.750%, 09/15/24	1,468,826
519,000	SM Energy Company^ 6.750%, 09/15/26	512,461
1,029,000	Southwestern Energy Company^ 7.500%, 04/01/26	1,062,571
787,000	Sunoco, LP / Sunoco Finance Corp. 5.500%, 02/15/26	777,694
742,000	Targa Resources Partners, LP / Targa Resources Partners Finance Corp.μ* 6.500%, 07/15/27	765,347
247,000	TransMontaigne Partners, LP / TLP Finance Corp. 6.125%, 02/15/26	226,769
237,000	Transocean Pontus, Ltd.* 6.125%, 08/01/25	237,893
1,153,000	Transocean, Inc.*^ 7.500%, 01/15/26	1,098,434
1,286,000	Vine Oil & Gas, LP / Vine Oil & Gas Finance Corp.*^ 8.750%, 04/15/23	1,068,184
1,979,000		1,936,788

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	W&T Offshore, Inc.*^	
	9.750%, 11/01/23	
2,553,000	Weatherford International, Ltd.	1,640,022
	8.250%, 06/15/23	
1,212,000	Whiting Petroleum Corp.^	1,189,845
	6.625%, 01/15/26	
1,276,000	WildHorse Resource Development Corp.	1,294,693
	6.875%, 02/01/25	
		57,902,097
	Financials (6.9%)	
2,404,000	Acrisure, LLC / Acrisure Finance, Inc.*	2,099,533
	7.000%, 11/15/25	
3,509,000	Ally Financial, Inc.	4,221,310
	8.000%, 11/01/31	
PRINCIPAL		VALUE
AMOUNT		
1,237,000	Amwins Group, Inc.*	\$1,242,931
	7.750%, 07/01/26	
2,192,000	Ardonagh Midco 3, PLC*	1,889,942
495,000	8.625%, 07/15/23^	421,398
	8.625%, 07/15/23	
2,177,000	AssuredPartners, Inc.*	2,089,572
	7.000%, 08/15/25	
1,222,000	Bank of America Corp.μ‡	1,189,483
	5.875%, 03/15/28	
	3 mo. USD LIBOR + 2.93%	
1,187,000	Bank of Nova Scotiaμ^‡	1,062,507
	4.650%, 10/12/22	
	3 mo. USD LIBOR + 2.65%	
2,035,000	Brookfield Residential Properties, Inc.*	1,909,746
	6.375%, 05/15/25	
2,375,000	Charles Schwab Corp.μ‡	2,140,742
	5.000%, 12/01/27	
	3 mo. USD LIBOR + 2.58%	
1,222,000	Discover Financial Servicesμ‡	1,125,914
	5.500%, 10/30/27	
	3 mo. USD LIBOR + 3.08%	
534,000	Greystar Real Estate Partners, LLC*	532,227
	5.750%, 12/01/25	
1,237,000	HUB International, Ltd.*	1,201,084
	7.000%, 05/01/26	
1,806,000	ILFC E-Capital Trust II*‡	1,395,081
	4.800%, 12/21/65	
	3 mo. USD LIBOR + 1.80%	
2,661,000	Iron Mountain, Inc.μ*	2,477,231
	5.250%, 03/15/28	
2,820,000	Jefferies Finance, LLC*	2,832,182
	7.375%, 04/01/20	
2,572,000		2,453,135
	7.250%, 08/15/24	
1,153,000		1,061,463

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	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp.µ*	
	5.250%, 10/01/25	
1,029,000	Level 3 Financing, Inc.^	1,019,276
	5.375%, 05/01/25	
1,237,000	Lions Gate Capital Holdings, LLC*	1,249,852
	6.375%, 02/01/24	
1,276,000	LPL Holdings, Inc.*	1,255,157
	5.750%, 09/15/25	
2,063,000	MetLife, Inc.µ^	2,185,687
	6.400%, 12/15/66	
2,266,000	Nationstar Mortgage, LLC / Nationstar Capital Corp.	2,263,303
	6.500%, 07/01/21	
	Navient Corp.^	
1,484,000	6.750%, 06/25/25	1,434,917
625,000	6.500%, 06/15/22	639,994
	NexBank Capital, Inc.*‡&	
1,069,000	6.375%, 09/30/27	1,078,386
	3 mo. USD LIBOR + 4.59%	
	Oil Insurance, Ltd.*‡	
2,004,000	5.785%, 03/30/19	1,915,063
	3 mo. USD LIBOR + 2.98%	
	Simmons First National Corp.‡	
1,286,000	5.000%, 04/01/28	1,278,348
	3 mo. USD LIBOR + 2.15%	
	Springleaf Finance Corp.	
1,623,000	6.875%, 03/15/25^	1,555,224
1,217,000	7.125%, 03/15/26	1,164,249

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Calamos Convertible Opportunities and Income Fund**SCHEDULE OF INVESTMENTS JANUARY 31, 2019 (UNAUDITED)**

PRINCIPAL AMOUNT		VALUE
	Towne Bank‡	
663,000	4.500%, 07/30/27	\$660,726
	3 mo. USD LIBOR + 2.55%	
	Tronox Finance, PLC*^	
2,474,000		2,146,022
	5.750%, 10/01/25	
		51,191,685
	Health Care (6.3%)	
	Acadia Healthcare Company, Inc.^	
2,276,000		2,235,487
	5.625%, 02/15/23	
	Bausch Health Cos., Inc.*	
2,424,000	9.000%, 12/15/25	2,584,396
	Community Health Systems, Inc.	
3,753,000	8.125%, 06/30/24*^	2,991,103
340,000	6.875%, 02/01/22	193,576
	DaVita, Inc.^	
3,592,000	5.125%, 07/15/24	3,543,275
	Endo DAC / Endo Finance, LLC / Endo Finco, Inc.*^	
3,265,000	6.000%, 07/15/23	2,675,341
	Endo Finance, LLC / Endo Finco, Inc.*	
671,000	7.250%, 01/15/22	632,834
	HCA, Inc.	
7,203,000	5.875%, 05/01/23	7,631,903
1,163,000	7.500%, 11/06/33	1,286,778
	Horizon Pharma, Inc. / Horizon Pharma USA, Inc.*^	
1,143,000	8.750%, 11/01/24	1,210,003
	Magellan Health, Inc.μ	
1,237,000	4.400%, 09/22/24	1,164,233
	Mallinckrodt International Finance, SA / Mallinckrodt CB, LLC*^	
1,633,000	5.625%, 10/15/23	1,382,220
	Team Health Holdings, Inc.*^	
510,000	6.375%, 02/01/25	414,860
	Tenet Healthcare Corp.	
3,478,000	6.750%, 06/15/23^	3,417,326
1,390,000	4.625%, 07/15/24μ	1,366,683
1,261,000	6.250%, 02/01/27*	1,280,558
124,000	6.875%, 11/15/31	110,762
1,484,000		1,389,521

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	Teva Pharmaceutical Finance Company, BV^	
	2.950%, 12/18/22	
3,751,000	Teva Pharmaceutical Finance IV, BVμ	3,633,762
	3.650%, 11/10/21	
	Teva Pharmaceutical Finance Netherlands III, BV^	
1,756,000	6.000%, 04/15/24	1,789,838
742,000	2.800%, 07/21/23	669,002
	Valeant Pharmaceuticals International*	
2,444,000	8.500%, 01/31/27	2,556,363
1,187,000	9.250%, 04/01/26	1,276,399
1,039,000	West Street Merger Sub, Inc.*	942,892
	6.375%, 09/01/25	46,379,115
	Industrials (5.8%)	
	ACCO Brands Corp.*^	
1,435,000	5.250%, 12/15/24	1,421,418
PRINCIPAL		VALUE
AMOUNT		
757,000	Albertsons Companies, LLC / Safeway, Inc. / New Albertsons, LP / Albertson's, LLC*	\$759,790
	7.500%, 03/15/26	
	Allison Transmission, Inc.μ*	
816,000	4.750%, 10/01/27	764,506
519,000	5.000%, 10/01/24	511,986
	Arconic, Inc.μ^	
1,435,000	5.125%, 10/01/24	1,449,436
	ARD Securities Finance Sarl*	
1,350,304	8.750%, 01/31/23	1,184,406
	8.750% PIK rate	
	Beacon Roofing Supply, Inc.*^	
1,232,000	4.875%, 11/01/25	1,155,320
	Bombardier, Inc.*^	
1,806,000	7.500%, 03/15/25	1,741,652
	CFX Escrow Corp.*	
767,000	6.375%, 02/15/26	767,000
767,000	6.000%, 02/15/24	779,464
	Covanta Holding Corp.	
1,385,000	5.875%, 03/01/24	1,381,648
287,000	5.875%, 07/01/25	280,910
	Delphi Technologies, PLC*^	
1,237,000	5.000%, 10/01/25	1,062,769
	Fly Leasing, Ltd.	
1,736,000	5.250%, 10/15/24	1,622,223
	FXI Holdings, Inc.*^	
247,000	7.875%, 11/01/24	233,860
	Garda World Security Corp.*	
2,182,000	7.250%, 11/15/21	2,141,077
	Golden Nugget, Inc.*	
1,346,000	6.750%, 10/15/24	1,353,591
1,088,000	8.750%, 10/01/25	1,117,572
1,202,000		1,239,484

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	Great Lakes Dredge & Dock Corp. 8.000%, 05/15/22	
1,816,000	H&E Equipment Services, Inc.^ 5.625%, 09/01/25	1,777,882
712,000	Hertz Corp.^ 7.375%, 01/15/21	711,053
267,000	7.625%, 06/01/22*	267,016
1,316,000	Icahn Enterprises, LPμ^ 6.750%, 02/01/24	1,363,527
1,237,000	6.375%, 12/15/25	1,272,038
396,000	James Hardie International Finance, Ltd.μ* 4.750%, 01/15/25	377,665
1,237,000	Jeld-Wen, Inc.*^ 4.625%, 12/15/25	1,117,382
618,000	JPW Industries Holding Corp.* 9.000%, 10/01/24	617,533
2,031,000	Meritor, Inc. 6.250%, 02/15/24	2,044,262
1,017,000	Multi-Color Corp.*^ 4.875%, 11/01/25	967,030
1,731,000	Navistar International Corp.*^ 6.625%, 11/01/25	1,740,070
772,000	Park Aerospace Holdings, Ltd.* 4.500%, 03/15/23μ	761,779
514,000	5.500%, 02/15/24	523,095
2,177,000	Park-Ohio Industries, Inc.^ 6.625%, 04/15/27	2,119,952
1,177,000	Scientific Games International, Inc.*^ 5.000%, 10/15/25	1,116,502
777,000	Tennant Company 5.625%, 05/01/25	772,637

See accompanying Notes to Schedule of Investments

Calamos Convertible Opportunities and Income Fund**SCHEDULE OF INVESTMENTS JANUARY 31, 2019 (UNAUDITED)**

PRINCIPAL AMOUNT		VALUE
242,000	Titan Acquisition, Ltd. / Titan Co-Borrower, LLC*^ 7.750%, 04/15/26	\$212,069
396,000	TransDigm UK Holdings, PLC* 6.875%, 05/15/26	384,966
772,000	TransDigm, Inc.* 6.250%, 03/15/26	784,815
970,000	United Rentals North America, Inc.^ 4.875%, 01/15/28	920,540
940,000	5.875%, 09/15/26	959,228
475,000	6.500%, 12/15/26	494,162
608,000	Waste Pro USA, Inc.* 5.500%, 02/15/26	592,131
		42,865,446
	Information Technology (1.9%)	
1,830,000	Alliance Data Systems Corp.* 5.875%, 11/01/21	1,852,033
475,000	Cardtronics, Inc.* 5.500%, 05/01/25	453,449
1,919,000	CBS Radio, Inc.*^ 7.250%, 11/01/24	1,815,787
2,221,000	Clear Channel Worldwide Holdings, Inc. 7.625%, 03/15/20	2,220,711
826,000	7.625%, 03/15/20^	827,561
1,113,000	CommScope Technologies, LLC*^ 6.000%, 06/15/25	1,050,967
2,454,000	Dell International, LLC / EMC Corp.μ*^ 6.020%, 06/15/26	2,565,694
1,261,000	Harland Clarke Holdings Corp.* 8.375%, 08/15/22	1,184,249
1,187,000	Nuance Communications, Inc.μ 6.000%, 07/01/24	1,201,126
1,054,000	VFH Parent, LLC*^ 6.750%, 06/15/22	1,082,168
		14,253,745
	Materials (3.2%)	
2,146,000	AK Steel Corp.^ 6.375%, 10/15/25	1,752,456
1,905,000	Alcoa Nederland Holding, BV*^ 7.000%, 09/30/26	2,009,032
198,000	6.125%, 05/15/28	200,858
3,883,000		4,259,923

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	ArcelorMittal, SA 7.000%, 10/15/39	
2,201,000	Ardagh Packaging Finance, PLC / Ardagh Holdings USA, Inc.*^ 6.000%, 02/15/25	2,143,026
475,000	Baffinland Iron Mines Corp. / Baffinland Iron Mines, LP* 8.750%, 07/15/26	475,565
740,000	First Quantum Minerals, Ltd.* 7.000%, 02/15/21^	739,019
594,000	7.250%, 04/01/23	569,251
1,781,000	INEOS Group Holdings, SA*^ 5.625%, 08/01/24	1,712,298
717,000	JW Aluminum Continuous Cast Company* 10.250%, 06/01/26	717,441
757,000	Kinross Gold Corp.μ^ 4.500%, 07/15/27	683,480
1,118,000	New Gold, Inc.* 6.375%, 05/15/25	943,379
PRINCIPAL AMOUNT		VALUE
2,854,000	PBF Holding Company, LLC / PBF Finance Corp. 7.250%, 06/15/25	\$2,858,395
2,325,000	PH Glatfelter Companyμ 5.375%, 10/15/20	2,328,650
2,370,000	United States Steel Corp. 6.875%, 08/15/25	2,269,382
495,000	6.250%, 03/15/26^	450,735
		24,112,890
	Real Estate (0.5%)	
767,000	CBL & Associates, LP^ 5.250%, 12/01/23	646,090
2,004,000	MPT Operating Partnership, LP / MPT Finance Corp.μ 5.000%, 10/15/27	1,953,790
1,237,000	Starwood Property Trust, Inc.μ^ 4.750%, 03/15/25	1,201,838
		3,801,718
	Utilities (0.9%)	
297,000	NGPL PipeCo, LLC*^ 4.875%, 08/15/27	295,116
747,000	NRG Energy, Inc.^ 6.625%, 01/15/27	792,223
735,000	5.750%, 01/15/28	744,052
2,325,000	PPL Capital Funding, Inc.μ^‡ 5.468%, 03/30/67	2,115,494
	3 mo. USD LIBOR + 2.67%	
717,000	Talen Energy Supply, LLC* 10.500%, 01/15/26	667,237
1,237,000	TerraForm Power Operating, LLC*^ 5.000%, 01/31/28	1,150,892
1,039,000	Vistra Energy Corp.* 8.125%, 01/30/26	1,126,307
		6,891,321

TOTAL CORPORATE BONDS		
(Cost \$395,825,121)		378,630,127
CONVERTIBLE BONDS (71.7%)		
Communication Services (3.6%)		
5,423,000	GCI Liberty, Inc.* 1.750%, 09/30/46	5,773,109
8,550,000	Liberty Media Corp. 1.375%, 10/15/23	9,631,703
5,350,000	2.250%, 09/30/46	2,628,482
1,900,000	2.250%, 12/01/48*^	1,956,563
2,750,000	Liberty Media Corp. / Liberty Formula One 1.000%, 01/30/23	2,906,736
3,850,000	Twitter, Inc.*^ 0.250%, 06/15/24	3,579,326
		26,475,919
Consumer Discretionary (7.8%)		
8,000,000	Booking Holdings, Inc.~ 0.350%, 06/15/20	11,368,600
4,750,000	Caesars Entertainment Corp. 5.000%, 10/01/24	6,999,243
10,500,000	DISH Network Corp. 2.375%, 03/15/24^	8,683,710
3,750,000	3.375%, 08/15/26	3,184,144

See accompanying Notes to Schedule of Investments

Calamos Convertible Opportunities and Income Fund**SCHEDULE OF INVESTMENTS JANUARY 31, 2019 (UNAUDITED)**

PRINCIPAL AMOUNT		VALUE
2,368,253	Liberty Interactive, LLC 4.000%, 11/15/29	\$ 1,601,934
1,700,000	3.750%, 02/15/30	1,126,386
3,250,000	Marriott Vacations Worldwide Corp. 1.500%, 09/15/22	3,047,314
4,385,000	NIO, Inc.*	4,387,675
3,850,000	4.500%, 02/01/24 RH*	3,665,335
12,750,000	0.000%, 06/15/23 Tesla, Inc.^	13,719,701
	1.250%, 03/01/21	57,784,042
	Energy (3.2%)	
1,714,000	Helix Energy Solutions Group, Inc. 4.125%, 09/15/23	1,775,730
1,097,000	4.250%, 05/01/22	1,060,810
5,250,000	Nabors Industries, Inc.^	3,534,011
5,186,000	0.750%, 01/15/24 Oil States International, Inc.*	4,536,817
4,700,000	1.500%, 02/15/23 PDC Energy, Inc.	4,258,435
5,370,000	1.125%, 09/15/21 SM Energy Company	5,109,689
9,411,000	1.500%, 07/01/21 SunEdison, Inc.@	217,629
898,000	0.250%, 01/15/20*	20,766
3,000,000	2.000%, 10/01/18 TOTAL, SA^	3,163,560
	0.500%, 12/02/22	23,677,447
	Financials (3.2%)	
5,375,000	Hope Bancorp, Inc.*	4,812,560

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3,255,000	2.000%, 05/15/38 IAC FinanceCo, Inc.*	4,811,395
6,800,000	0.875%, 10/01/22 JPMorgan Chase Bank, N.A.	7,157,068
7,000,000	0.000%, 12/30/20 JPMorgan Chase Financial Company, LLC (Voya Financial, Inc.)*§	6,613,845
	0.250%, 05/01/23	23,394,868
9,961,000	Health Care (14.2%) BioMarin Pharmaceutical, Inc.^	12,032,091
6,600,000	1.500%, 10/15/20 CONMED Corp.*	6,711,474
7,700,000	2.625%, 02/01/24 DexCom, Inc.*	8,524,092
3,750,000	0.750%, 12/01/23 Evolent Health, Inc.*	3,284,119
3,750,000	1.500%, 10/15/25 Exact Sciences Corp.^	5,199,394
2,700,000	1.000%, 01/15/25 Flexion Therapeutics, Inc.^	2,451,411
5,000,000	3.375%, 05/01/24 Illumina, Inc.^	6,338,625
1,550,000	0.500%, 06/15/21 0.000%, 06/15/19 Innoviva, Inc.	1,771,952
3,500,000	2.125%, 01/15/23^	3,764,600
517,000	2.500%, 08/15/25	615,845

PRINCIPAL

AMOUNT		VALUE
1,667,000	Insmmed, Inc.	\$1,516,162
6,750,000	1.750%, 01/15/25 Insulet Corp.*	7,404,851
5,900,000	1.375%, 11/15/24 Ionis Pharmaceuticals, Inc.	6,556,286
3,250,000	1.000%, 11/15/21 Jazz Investments I, Ltd.^	3,185,634
	1.875%, 08/15/21	

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4,000,000	Ligand Pharmaceuticals, Inc.* 0.750%, 05/15/23	3,413,380
2,750,000	Neurocrine Biosciences, Inc. 2.250%, 05/15/24	3,735,408
4,050,000	NuVasive, Inc. 2.250%, 03/15/21	4,333,014
7,000,000	Pacira Pharmaceuticals, Inc. 2.375%, 04/01/22	6,969,795
2,350,000	Sarepta Therapeutics, Inc. 1.500%, 11/15/24	4,809,804
3,094,000	Supernus Pharmaceuticals, Inc.*^ 0.625%, 04/01/23	3,065,860
4,000,000	Teladoc Health, Inc.*^ 1.375%, 05/15/25	5,609,880
3,900,000	Wright Medical Group, Inc.*^ 1.625%, 06/15/23	4,191,154
	105,484,831	
	Industrials (4.2%)	
3,750,000	Air Transport Services Group, Inc. 1.125%, 10/15/24	3,709,031
3,650,000	Atlas Air Worldwide Holdings, Inc.^ 2.250%, 06/01/22	3,779,758
5,250,000	Dycom Industries, Inc.^ 0.750%, 09/15/21	5,055,855
3,250,000	Echo Global Logistics, Inc.^ 2.500%, 05/01/20	3,228,209
2,812,000	FTI Consulting, Inc.* 2.000%, 08/15/23	2,720,680
8,000,000	Greenbrier Companies, Inc. 2.875%, 02/01/24	8,264,640
3,250,000	Meritor, Inc. 3.250%, 10/15/37	3,082,755
1,833,000	Patrick Industries, Inc.* 1.000%, 02/01/23	1,519,264
	31,360,192	

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Information Technology (32.9%)		
	Advanced Micro Devices, Inc.^	
2,250,000		7,036,751
	2.125%, 09/01/26	
	Akamai Technologies, Inc.*^	
6,997,000		6,675,243
	0.125%, 05/01/25	
	Atlassian, Inc.*^	
1,900,000		2,575,023
	0.625%, 05/01/23	
	DocuSign, Inc.*^	
7,700,000		7,714,399
	0.500%, 09/15/23	
	Envestnet, Inc.	
3,850,000	1.750%, 06/01/23*	4,033,318
3,250,000	1.750%, 12/15/19	3,377,498
	Finisar Corp.^	
6,291,000		6,086,165
	0.500%, 12/15/36	
	FireEye, Inc.*^	
4,000,000		4,183,740
	0.875%, 06/01/24	
	Guidewire Software, Inc.	
7,000,000		7,088,445
	1.250%, 03/15/25	
	II-VI, Inc.	
6,200,000		6,544,596
	0.250%, 09/01/22	

See accompanying Notes to Schedule of Investments

Calamos Convertible Opportunities and Income Fund**SCHEDULE OF INVESTMENTS JANUARY 31, 2019 (UNAUDITED)**

PRINCIPAL AMOUNT		VALUE
8,350,000	Inphi Corp.^ 0.750%, 09/01/21	\$8,246,543
4,750,000	Intel Corp.~ 3.250%, 08/01/39	10,905,050
4,250,000	Lumentum Holdings, Inc.^ 0.250%, 03/15/24	4,587,896
16,500,000	Microchip Technology, Inc. 1.625%, 02/15/27	17,746,162
5,250,000	Micron Technology, Inc.~ 3.000%, 11/15/43	6,883,091
5,275,000	New Relic, Inc.*^ 0.500%, 05/01/23	6,030,723
6,500,000	NXP Semiconductors, NV 1.000%, 12/01/19	6,705,302
5,918,000	ON Semiconductor Corp. 1.000%, 12/01/20	7,280,235
5,250,000	OSI Systems, Inc. 1.625%, 10/15/23^	6,353,734
5,500,000	Palo Alto Networks, Inc.* 1.250%, 09/01/22	5,648,967
15,850,000	Pure Storage, Inc.*^ 0.750%, 07/01/23	16,531,233
3,900,000	Q2 Holdings, Inc.*^ 0.125%, 04/15/23	3,795,266
1,861,000	Quotient Technology, Inc. 0.750%, 02/15/23	2,193,672
3,375,000		3,166,898

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	1.750%, 12/01/22	
2,219,000	Rapid7, Inc.*^	2,613,372
	1.250%, 08/01/23	
2,300,000	RealPage, Inc.	3,306,331
	1.500%, 11/15/22	
3,000,000	Silicon Laboratories, Inc.^	3,176,355
	1.375%, 03/01/22	
7,620,000	Splunk, Inc.*	8,199,234
7,620,000	1.125%, 09/15/25	8,136,598
	0.500%, 09/15/23	
7,700,000	Square, Inc.*^	9,090,774
	0.500%, 05/15/23	
2,757,000	Synaptics, Inc.^	2,476,103
	0.500%, 06/15/22	
2,750,000	Twilio, Inc.*^	4,660,507
	0.250%, 06/01/23	
5,500,000	Viavi Solutions, Inc.^	5,789,410
	1.000%, 03/01/24	
7,800,000	Wix.com, Ltd.*^	8,126,118
	0.000%, 07/01/23	
13,500,000	Workday, Inc.	18,187,470
	0.250%, 10/01/22	
7,000,000	Zendesk, Inc.*	8,737,365
	0.250%, 03/15/23	
		243,889,587
	Materials (0.6%)	
4,700,000	Royal Gold, Inc.	4,713,136
	2.875%, 06/15/19	
	Real Estate (1.4%)	
3,446,000	Empire State Realty OP, LP*	3,427,995
	2.625%, 08/15/19	
3,600,000	IH Merger Sub, LLC	3,938,922
	3.500%, 01/15/22	
2,750,000	Starwood Property Trust, Inc.^	2,750,495
	4.375%, 04/01/23	
		10,117,412
PRINCIPAL		VALUE

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AMOUNT

	Utilities (0.6%)	
	NRG Energy, Inc.*	
4,000,000		\$4,446,860
	2.750%, 06/01/48	
	TOTAL CONVERTIBLE BONDS	
		531,344,294
	(Cost \$551,562,858)	
	U.S. GOVERNMENT AND AGENCY SECURITIES (1.4%)	
	United States Treasury Note	
6,678,000	1.875%, 05/31/22	6,559,561
3,463,000	2.375%, 03/15/21	3,457,423
	TOTAL U.S. GOVERNMENT AND AGENCY SECURITIES	
		10,016,984
	(Cost \$10,091,230)	
	BANK LOANS (4.8%)	
	Communication Services (0.9%)	
	Charter Communications Operating, LLC‡	
249,370	4.500%, 04/30/25	246,465
	1 mo. LIBOR + 2.00%	
	Cincinnati Bell, Inc.‡	
1,197,000	5.749%, 10/02/24	1,184,659
	1 mo. LIBOR + 3.25%	
	Cumulus Media New Holdings Inc.‡	
897,854	7.000%, 05/15/22	869,123
	1 mo. LIBOR + 4.50%	
	Intelsat Jackson Holdings, SA	
1,300,000	6.625%, 01/02/24	1,305,687
	New Media Holdings II, LLC‡	
1,729,220	8.749%, 07/14/22	1,720,574
	1 mo. LIBOR + 6.25%	
	Sprint Communications, Inc.‡	
1,435,000	5.500%, 02/02/24	1,417,514
	1 mo. LIBOR + 3.00%	
		6,744,022
	Consumer Discretionary (0.7%)	
497,500	American Greetings Corp.‡	490,659
	7.023%, 04/06/24	

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	1 mo. LIBOR + 4.50%	
	PetSmart, Inc.‡	
795,866	5.520%, 03/11/22	669,343
	1 mo. LIBOR + 3.00%	
	R.R. Donnelley & Sons Company‡	
1,750,000	7.510%, 01/15/24	1,737,969
	1 mo. LIBOR + 5.00%	
	Weight Watchers International, Inc.‡	
2,375,000	7.560%, 11/29/24	2,370,547
	1 mo. LIBOR + 4.75%	
	Energy (0.2%)	5,268,518
	McDermott Tech Americas, Inc.‡	
992,500	7.499%, 05/10/25	954,592
	1 mo. LIBOR + 5.00%	

See accompanying Notes to Schedule of Investments

Calamos Convertible Opportunities and Income Fund**SCHEDULE OF INVESTMENTS JANUARY 31, 2019 (UNAUDITED)**

PRINCIPAL AMOUNT		VALUE
	Par Pacific Holdings, Inc.‡	
500,000	9.550%, 12/17/25	\$ 501,250
	1 mo. LIBOR + 6.75%	1,455,842
	Financials (0.4%)	
	AssuredPartners, Inc.‡	
248,039	5.749%, 10/22/24	240,845
	1 mo. LIBOR + 3.25%	
	Genworth Financial, Inc.‡	
1,191,000	7.008%, 03/07/23	1,193,233
	1 mo. LIBOR + 4.50%	
	GLP Financing, LLC‡	
763,636	4.019%, 04/28/21	754,091
	1 mo. LIBOR + 1.50%	
	HUB International, Ltd.‡	
995,000	5.514%, 04/25/25	961,419
	1 mo. LIBOR + 2.75%	
	Level 3 Financing, Inc.‡	
250,000	4.756%, 02/22/24	246,055
	1 mo. LIBOR + 2.25%	3,395,643
	Health Care (1.6%)	
2,486,922	Amneal Pharmaceuticals, LLC‡	2,470,334
	6.000%, 05/04/25	

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	1 mo. LIBOR + 3.50% Bausch Health Cos., Inc.‡	
673,750	5.263%, 11/27/25	665,486
	1 mo. LIBOR + 2.75% Gentiva Health Services, Inc.‡	
1,775,000	9.500%, 07/02/26	1,802,734
	1 mo. LIBOR + 7.00% Gentiva Health Services, Inc.‡	
584,959	6.250%, 07/02/25	582,035
	1 mo. LIBOR + 3.75% Mallinckrodt International Finance, SA‡	
1,169,460	5.553%, 09/24/24	1,093,234
	1 mo. LIBOR + 2.75% Ortho Clinical Diagnostics, SA‡	
1,182,000	5.760%, 06/30/25	1,146,174
	1 mo. LIBOR + 3.25% Team Health Holdings, Inc.‡	
1,999,647	5.249%, 02/06/24	1,804,682
	1 mo. LIBOR + 2.75% Valeant Pharmaceuticals International, Inc.‡	
2,372,022	5.513%, 06/02/25	2,350,188
	1 mo. LIBOR + 3.00%	11,914,867
	Industrials (0.4%) RegionalCare Hospital Partners Holdings, Inc.‡	
750,000	7.129%, 11/16/25	733,500
	1 mo. LIBOR + 4.50% Scientific Games International, Inc.‡	
1,176,113	5.249%, 08/14/24	1,141,929
	1 mo. LIBOR + 2.75% TransDigm, Inc.‡	
1,188,000	4.999%, 08/22/24	1,161,828

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	1 mo. LIBOR + 2.50%		3,037,257
PRINCIPAL			
AMOUNT			VALUE
	Information Technology (0.3%) BMC Software Finance, Inc.‡		
1,150,000	7.053%, 10/02/25		\$1,125,154
	1 mo. LIBOR + 4.25% First Data Corp.‡		
1,225,000	4.519%, 04/26/24		1,221,797
	1 mo. LIBOR + 2.00%		2,346,951
	Information Technology (0.1%) Dell International LLC‡		
398,990	4.500%, 09/07/23		394,106
	1 mo. LIBOR + 2.00% Real Estate (0.2%) iStar, Inc.‡		
1,194,000	5.258%, 06/28/23		1,184,299
	1 mo. LIBOR + 2.75%		
	TOTAL BANK LOANS (Cost \$36,257,505)		35,741,505
	SYNTHETIC CONVERTIBLE SECURITIES (0.7%)		
	⌘		
	Corporate Bonds (0.6%)		
	Airlines (0.0%) UAL Pass Through Trust Series 2007-1μ		
6,000	6.636%, 01/02/24		6,215
	Communication Services (0.1%) Altice Financing, SA*^		
11,000	7.500%, 05/15/26		10,455
	Altice France, SA*		
25,000	7.375%, 05/01/26		24,161
	Altice Luxembourg, SA*^		
5,000	7.750%, 05/15/22		4,860
4,000	7.625%, 02/15/25		3,406
	Cincinnati Bell, Inc.*^		

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14,000	8.000%, 10/15/25	12,196
4,000	7.000%, 07/15/24	3,455
	Consolidated Communications, Inc.^	
8,000		7,330
	6.500%, 10/01/22	
	CSC Holdings, LLC*^	
37,000	5.500%, 04/15/27μ	36,252
16,000	5.500%, 05/15/26	15,882
12,000	7.500%, 04/01/28	12,357
	Embarq Corp.μ	
62,000		58,516
	7.995%, 06/01/36	
	Frontier Communications Corp.	
33,000	11.000%, 09/15/25^	21,371
25,000	7.625%, 04/15/24	13,521
11,000	8.500%, 04/01/26*^	9,991
	Gray Television, Inc.*^	
13,000	5.875%, 07/15/26	12,772
6,000	7.000%, 05/15/27	6,237
	Hughes Satellite Systems Corp.^	
13,000	6.625%, 08/01/26	12,594
3,000	5.250%, 08/01/26μ	2,899
	Inmarsat Finance, PLC*^	
15,000	4.875%, 05/15/22	14,558
10,000	6.500%, 10/01/24μ	9,717
	Intelsat Jackson Holdings, SA	
18,000	9.750%, 07/15/25*	18,773

See accompanying Notes to Schedule of Investments

Calamos Convertible Opportunities and Income Fund

SCHEDULE OF INVESTMENTS JANUARY 31, 2019 (UNAUDITED)

PRINCIPAL AMOUNT		VALUE
11,000	5.500%, 08/01/23^	\$ 10,015
10,000	8.000%, 02/15/24*^	10,426
	MDC Partners, Inc.*^	
5,000		4,582
	6.500%, 05/01/24	
	Qwest Corp.μ	
13,000		12,262
	6.875%, 09/15/33	
	SBA Communications Corp.^	
5,000		4,971
	4.000%, 10/01/22	
	Sprint Corp.	
50,000	7.875%, 09/15/23^	53,194
26,000	7.125%, 06/15/24	26,744
14,000	7.625%, 03/01/26^	14,557
	T-Mobile USA, Inc.^	
13,000		12,528
	4.750%, 02/01/28	
	Telecom Italia Capital, SA^	
8,000		6,971
	6.000%, 09/30/34	
	United States Cellular Corp.	
20,000		20,764
	6.700%, 12/15/33	
	Wind Tre, S.p.A.*^	
5,000		4,164
	5.000%, 01/20/26	
	Windstream Services, LLC /	
	Windstream Finance Corp.	
13,000	8.625%, 10/31/25*	12,314
4,000	7.750%, 10/01/21	2,512
2,000	10.500%, 06/30/24*	1,660
		508,967
	Consumer Discretionary (0.1%)	
	American Greetings Corp.*	
5,000		4,186
	7.875%, 02/15/25	

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14,000	Beverages & More, Inc.* 11.500%, 06/15/22	10,590
13,000	Boyd Gaming Corp.^ 6.000%, 08/15/26	13,066
13,000	Caesars Resort Collection, LLC / CRC Finco, Inc.*^ 5.250%, 10/15/25	12,151
27,000	CCO Holdings Capital Corp.^ 5.125%, 05/01/27*	26,156
10,000	5.750%, 09/01/23	10,203
6,000	5.000%, 02/01/28*	5,710
25,000	Century Communities, Inc. 5.875%, 07/15/25	23,101
14,000	6.875%, 05/15/22	14,101
36,000	Dana Financing Luxembourg Sarl* 6.500%, 06/01/26	36,112
12,000	DISH DBS Corp.^ 7.750%, 07/01/26	10,361
8,000	5.875%, 11/15/24	6,653
24,000	Eldorado Resorts, Inc.^ 6.000%, 04/01/25	24,156
12,000	ESH Hospitality, Inc.*^	11,889
13,000	5.250%, 05/01/25 GLP Capital, LP / GLP Financing II, Inc.μ	13,413
11,000	5.250%, 06/01/25 goeasy, Ltd.μ*	11,537
16,000	7.875%, 11/01/22 Guitar Center Escrow Issuer, Inc.*	15,062
25,000	9.500%, 10/15/21 Hasbro, Inc.	28,833
13,000	6.600%, 07/15/28 International Game Technology, PLCμ*^	13,197
	6.250%, 01/15/27	

PRINCIPAL
AMOUNT

VALUE

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40,000	L Brands, Inc.^ 6.875%, 11/01/35	\$34,586
13,000	Lennar Corp.µ 5.250%, 06/01/26	12,689
14,000	M/I Homes, Inc. 5.625%, 08/01/25	12,907
27,000	Mattel, Inc. 6.750%, 12/31/25*^	25,536
—	Mclaren Finance, PLC* 2.350%, 08/15/21	—
12,000	Meritage Homes Corp. 5.750%, 08/01/22	11,055
20,000	MGM Resorts International^ 7.000%, 04/01/22	21,063
26,000	Neiman Marcus Group Ltd., LLC* 6.750%, 10/01/20	27,199
5,000	Penske Automotive Group, Inc. 8.000%, 10/15/21	2,259
24,000	PetSmart, Inc.*^ 5.375%, 12/01/24	23,611
9,000	Rite Aid Corp. 5.875%, 06/01/25	7,090
3,000	Royal Caribbean Cruises, Ltd.µ^ 8.875%, 06/01/25	1,903
28,000	Sally Holdings, LLC / Sally Capital, Inc.^ 7.700%, 02/15/27	19,215
8,000	Service Corp. International 6.125%, 04/01/23*^	6,760
36,000	Sotheby's*^ 7.500%, 10/15/27	42,720
18,000	Taylor Morrison Communities Corp. 6.750%, 06/01/24	16,426
13,000	Taylor Morrison Communities Corp. 5.625%, 12/01/25	12,668
37,000	Taylor Morrison Communities Corp. 7.500%, 04/01/27	40,492
13,000	Taylor Morrison Communities Corp. 4.875%, 12/15/25	12,444
10,000	Taylor Morrison Communities Corp. 6.625%, 05/15/22	10,188

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32,000	Taylor Morrison Communities Corp. / Taylor Morrison Holdings II, Inc.*^	32,115
	5.250%, 04/15/21	
5,000	US Airways Pass Through Trust Series 2012-2, Class B	5,217
	6.750%, 12/03/22	
11,000	VOC Escrow, Ltd.μ*	10,718
	5.000%, 02/15/28	
		679,338
	Consumer Staples (0.0%)	
8,000	Albertsons Companies, LLC / Safeway, Inc. / New Albertson's, Inc. / Albertson's, LLC	7,500
	5.750%, 03/15/25	
8,000	Energizer Holdings, Inc.*^	7,790
	6.375%, 07/15/26	
15,000	Fresh Market, Inc.*	11,268
	9.750%, 05/01/23	
83,000	JBS USA LUX, SA / JBS USA Finance, Inc.*	84,266
19,000	7.250%, 06/01/21	19,409
	6.750%, 02/15/28	
16,000	New Albertson's, Inc.	14,058
9,000	7.450%, 08/01/29	8,200
	7.750%, 06/15/26	

See accompanying Notes to Schedule of Investments

Calamos Convertible Opportunities and Income Fund

SCHEDULE OF INVESTMENTS JANUARY 31, 2019 (UNAUDITED)

PRINCIPAL		VALUE
AMOUNT		
6,000	8.000%, 05/01/31 Pilgrim's Pride Corp.*^	\$5,397
20,000	5.875%, 09/30/27	19,402
5,000	5.750%, 03/15/25 Post Holdings, Inc.*	4,907
13,000	5.750%, 03/01/27	12,770
3,000	5.625%, 01/15/28 Simmons Foods, Inc.*	2,884
11,000	7.750%, 01/15/24	11,387
6,000	5.750%, 11/01/24^	4,916
	Energy (0.1%)	214,154
8,000	Apergy Corp. 6.375%, 05/01/26	7,892
4,000	Berry Petroleum Company, LLC*	3,895
	7.000%, 02/15/26	
22,000	Blue Racer Midstream, LLC / Blue Racer Finance Corp.*^	22,305
	6.125%, 11/15/22	
8,000	Bruin E&P Partners, LLC*	7,636
	8.875%, 08/01/23	
	Buckeye Partners, LPμ‡	
13,000	6.375%, 01/22/78	11,095
	3 mo. USD LIBOR + 4.02%	
26,000	Calfrac Holdings, LP*^	19,733
	8.500%, 06/15/26	
19,000	California Resources Corp.*^	15,278
	8.000%, 12/15/22	
20,000	Carrizo Oil & Gas, Inc.^	19,794
	6.250%, 04/15/23	

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13,000	Chaparral Energy, Inc.*^	10,248	
	8.750%, 07/15/23		
11,000	Cheniere Energy Partners, LPμ*^	11,045	
	5.625%, 10/01/26		
13,000	Chesapeake Energy Corp.^	13,092	
10,000	8.000%, 01/15/25	9,780	
	7.000%, 10/01/24		
8,000	Comstock Resources, Inc.*^	7,410	
	9.750%, 08/15/26		
	DCP Midstream Operating, LP*^‡		
26,000	5.850%, 05/21/43	21,918	
	3 mo. USD LIBOR + 3.85%		
	DCP Midstream, LP‡		
5,000	7.375%, 12/15/22	4,716	
	3 mo. USD LIBOR + 5.15%		
	Denbury Resources, Inc.		
11,000	7.500%, 02/15/24*^	9,637	
11,000	5.500%, 05/01/22	8,064	
8,000	9.250%, 03/31/22*^	7,900	
	Diamond Offshore Drilling, Inc.		
6,000		5,679	
	7.875%, 08/15/25		
	Energy Transfer, LP		
	5.754%, 11/01/66μ‡		
27,000		21,673	
	3 mo. USD LIBOR + 3.02%		
20,000	5.875%, 01/15/24μ^	21,302	
3,000	5.500%, 06/01/27^	3,115	
	Enterprise Products Operating, LLCμ‡		
	4.875%, 08/16/77		
21,000		18,748	
	3 mo. USD LIBOR + 2.99%		
	5.375%, 02/15/78		
5,000		4,336	
	3 mo. USD LIBOR + 2.57%		
	EP Energy, LLC / Everest Acquisition Finance, Inc.*		
11,000	7.750%, 05/15/26	10,157	
PRINCIPAL			VALUE
AMOUNT			
10,000	9.375%, 05/01/24	\$5,356	
	Genesis Energy, LP / Genesis Energy Finance Corp.^		
13,000	6.500%, 10/01/25	12,333	
13,000	6.250%, 05/15/26	11,956	

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13,000	Gulfport Energy Corp.^ 6.375%, 05/15/25	12,293
8,000	6.000%, 10/15/24 Halcon Resources Corp.	7,533
10,000	6.750%, 02/15/25 HighPoint Operating Corp.^	7,613
13,000	7.000%, 10/15/22 Lonestar Resources America, Inc.*	12,441
17,000	11.250%, 01/01/23 Magnolia Oil & Gas Operating, LLC / Magnolia Oil & Gas Finance Corp.*	16,137
13,000	6.000%, 08/01/26 McDermott Technologies Americas, Inc. / McDermott Technology U.S., Inc.*	12,854
11,000	10.625%, 05/01/24 Moss Creek Resources Holdings, Inc.*^	9,862
5,000	7.500%, 01/15/26 Nabors Industries, Inc.^	4,487
1,000	5.750%, 02/01/25 Nine Energy Service, Inc.*	871
8,000	8.750%, 11/01/23 Northern Oil and Gas, Inc.	8,029
1,000	9.500%, 05/15/23 9.500% PIK rate Oasis Petroleum, Inc.*^	1,027
9,000	6.250%, 05/01/26 Par Petroleum LLC / Par Petroleum Finance Corp.*	8,530
13,000	7.750%, 12/15/25 PDC Energy, Inc.^	12,078
13,000	5.750%, 05/15/26 Petroleum Geo-Services, ASA*	12,270
12,000	7.375%, 12/15/20 Plains All American Pipeline, LPμ‡	11,556
13,000	6.125%, 11/15/22 3 mo. USD LIBOR + 4.11% QEP Resources, Inc.^	11,670
5,000		4,807

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20,000	5.625%, 03/01/26 SESI, LLC^	15,836
6,000	7.750%, 09/15/24 SM Energy Company^	5,924
11,000	6.750%, 09/15/26 Southwestern Energy Company^	11,359
8,000	7.500%, 04/01/26 Sunoco, LP / Sunoco Finance Corp.	7,905
8,000	5.500%, 02/15/26 Targa Resources Partners, LP / Targa Resources Partners Finance Corp.μ*	8,252
3,000	6.500%, 07/15/27 TransMontaigne Partners, LP / TLP Finance Corp.	2,754
3,000	6.125%, 02/15/26 Transocean Pontus, Ltd.*	3,011
	6.125%, 08/01/25	

See accompanying Notes to Schedule of Investments

Calamos Convertible Opportunities and Income Fund

SCHEDULE OF INVESTMENTS JANUARY 31, 2019 (UNAUDITED)

PRINCIPAL AMOUNT		VALUE
12,000	Transocean, Inc.*^ 7.500%, 01/15/26	\$11,432
14,000	Vine Oil & Gas, LP / Vine Oil & Gas Finance Corp.*^ 8.750%, 04/15/23	11,629
21,000	W&T Offshore, Inc.*^ 9.750%, 11/01/23	20,552
27,000	Weatherford International, Ltd. 8.250%, 06/15/23	17,345
13,000	Whiting Petroleum Corp.^ 6.625%, 01/15/26	12,762
14,000	WildHorse Resource Development Corp. 6.875%, 02/01/25	14,205
		623,117
	Financials (0.1%)	
26,000	Acrisure, LLC / Acrisure Finance, Inc.* 7.000%, 11/15/25	22,707
38,000	Ally Financial, Inc. 8.000%, 11/01/31	45,714
13,000	Amwins Group, Inc.* 7.750%, 07/01/26	13,062
23,000	Ardonagh Midco 3, PLC* 8.625%, 07/15/23^	19,831
5,000	8.625%, 07/15/23	4,257
23,000	AssuredPartners, Inc.* 7.000%, 08/15/25	22,076
13,000	Bank of America Corp.μ‡ 5.875%, 03/15/28 3 mo. USD LIBOR + 2.93%	12,654
13,000	Bank of Nova Scotiaμ^‡ 4.650%, 10/12/22 3 mo. USD LIBOR + 2.65%	11,637
22,000	Brookfield Residential Properties, Inc.* 6.375%, 05/15/25	20,646
25,000	Charles Schwab Corp.μ‡ 5.000%, 12/01/27 3 mo. USD LIBOR + 2.58%	22,534
13,000	Discover Financial Servicesμ‡ 5.500%, 10/30/27 3 mo. USD LIBOR + 3.08%	11,978
6,000		5,980

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	Greystar Real Estate Partners, LLC*	
	5.750%, 12/01/25	
13,000	HUB International, Ltd.*	12,623
	7.000%, 05/01/26	
19,000	ILFC E-Capital Trust II*‡	14,677
	4.800%, 12/21/65	
	3 mo. USD LIBOR + 1.80%	
29,000	Iron Mountain, Inc.µ*	26,997
	5.250%, 03/15/28	
	Jefferies Finance, LLC*	
30,000	7.375%, 04/01/20	30,130
28,000	7.250%, 08/15/24	26,706
12,000	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp.µ*	11,047
	5.250%, 10/01/25	
11,000	Level 3 Financing, Inc.^	10,896
	5.375%, 05/01/25	
13,000	Lions Gate Capital Holdings, LLC*	13,135
	6.375%, 02/01/24	
PRINCIPAL		VALUE
AMOUNT		
14,000	LPL Holdings, Inc.*	\$13,771
	5.750%, 09/15/25	
22,000	MetLife, Inc.µ^	23,308
	6.400%, 12/15/66	
24,000	Nationstar Mortgage, LLC / Nationstar Capital Corp.	23,971
	6.500%, 07/01/21	
	Navient Corp.^	
16,000	6.750%, 06/25/25	15,471
7,000	6.500%, 06/15/22	7,168
11,000	NexBank Capital, Inc.*‡&	11,097
	6.375%, 09/30/27	
	3 mo. USD LIBOR + 4.59%	
21,000	Oil Insurance, Ltd.*‡	20,068
	5.785%, 03/30/19	
	3 mo. USD LIBOR + 2.98%	
14,000	Simmons First National Corp.‡	13,917
	5.000%, 04/01/28	
	3 mo. USD LIBOR + 2.15%	
17,000	Springleaf Finance Corp.	16,290
	6.875%, 03/15/25^	
13,000	7.125%, 03/15/26	12,436
7,000	Towne Bank‡	6,976
	4.500%, 07/30/27	
	3 mo. USD LIBOR + 2.55%	
26,000	Tronox Finance, PLC*^	22,553
	5.750%, 10/01/25	
		546,313
	Health Care (0.1%)	
24,000	Acadia Healthcare Company, Inc.^	23,573
	5.625%, 02/15/23	
26,000		27,720

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	Bausch Health Cos., Inc.*	
	9.000%, 12/15/25	
	Community Health Systems, Inc.	
40,000	8.125%, 06/30/24*^	31,880
4,000	6.875%, 02/01/22	2,277
	DaVita, Inc.^	
38,000	5.125%, 07/15/24	37,485
	Endo DAC / Endo Finance, LLC / Endo Finco, Inc.*^	
35,000	6.000%, 07/15/23	28,679
	Endo Finance, LLC / Endo Finco, Inc.*	
7,000	7.250%, 01/15/22	6,602
	HCA, Inc.	
77,000	5.875%, 05/01/23	81,585
12,000	7.500%, 11/06/33	13,277
	Horizon Pharma, Inc. / Horizon Pharma USA, Inc.*^	
12,000	8.750%, 11/01/24	12,704
	Magellan Health, Inc.μ	
13,000	4.400%, 09/22/24	12,235
	Mallinckrodt International Finance, SA / Mallinckrodt CB, LLC*^	
17,000	5.625%, 10/15/23	14,389
	Team Health Holdings, Inc.*^	
5,000	6.375%, 02/01/25	4,067
	Tenet Healthcare Corp.	
37,000	6.750%, 06/15/23^	36,355
15,000	4.625%, 07/15/24μ	14,748
14,000	6.250%, 02/01/27*	14,217
1,000	6.875%, 11/15/31	893

See accompanying Notes to Schedule of Investments

Calamos Convertible Opportunities and Income Fund**SCHEDULE OF INVESTMENTS JANUARY 31, 2019 (UNAUDITED)**

PRINCIPAL AMOUNT		VALUE
16,000	Teva Pharmaceutical Finance Company, BV [^] 2.950%, 12/18/22	\$14,981
40,000	Teva Pharmaceutical Finance IV, BV _μ 3.650%, 11/10/21	38,750
19,000	Teva Pharmaceutical Finance Netherlands III, BV [^] 6.000%, 04/15/24	19,366
8,000	2.800%, 07/21/23	7,213
26,000	Valeant Pharmaceuticals International* 8.500%, 01/31/27	27,195
13,000	9.250%, 04/01/26	13,979
11,000	West Street Merger Sub, Inc.* 6.375%, 09/01/25	9,983
		494,153
	Industrials (0.1%)	
15,000	ACCO Brands Corp.* [^] 5.250%, 12/15/24	14,858
8,000	Albertsons Companies, LLC / Safeway, Inc. / New Albertsons, LP / Albertson's, LLC* 7.500%, 03/15/26	8,029
9,000	Allison Transmission, Inc. _μ * 4.750%, 10/01/27	8,432
6,000	5.000%, 10/01/24	5,919
15,000	Arconic, Inc. _μ [^] 5.125%, 10/01/24	15,151
14,000	ARD Securities Finance Sarl* 8.750%, 01/31/23	12,280
	8.750% PIK rate	
13,000	Beacon Roofing Supply, Inc.* [^] 4.875%, 11/01/25	12,191
19,000	Bombardier, Inc.* [^] 7.500%, 03/15/25	18,323
8,000	CFX Escrow Corp.* 6.375%, 02/15/26	8,000
8,000	6.000%, 02/15/24	8,130
15,000	Covanta Holding Corp. 5.875%, 03/01/24	14,964
3,000	5.875%, 07/01/25	2,936
13,000	Delphi Technologies, PLC* [^] 5.000%, 10/01/25	11,169
19,000	Fly Leasing, Ltd. 5.250%, 10/15/24	17,755

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3,000	FXI Holdings, Inc.*^ 7.875%, 11/01/24	2,840
23,000	Garda World Security Corp.* 7.250%, 11/15/21	22,569
14,000	Golden Nugget, Inc.* 6.750%, 10/15/24	14,079
12,000	8.750%, 10/01/25	12,326
13,000	Great Lakes Dredge & Dock Corp. 8.000%, 05/15/22	13,405
19,000	H&E Equipment Services, Inc.^ 5.625%, 09/01/25	18,601
8,000	Hertz Corp.^ 7.375%, 01/15/21	7,989
3,000	7.625%, 06/01/22* Icahn Enterprises, L	3,000