Calamos Funds Portfolio Data as of 7/31/14 (unaudited)

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

Date	Fund Name	Security Name	Ticker	Investment Type Name	Major Industry Name	Issue Country Name	Local Currency Name	Shares/Par Value	Local Market Value	Base Market Value	Percent of Investments	Interest Rate	Maturity Date
07/31/14	Calamos Convertible and High Income Fund	Liberty Interactive, LLC (Time Warner Cable, Inc., Time		Convertible Bonds	Consumer Discretionary	United States	US Dollar	19,150,000	26,631,043	26,631,043	1.87%	0.750%	03/30/43
07/31/14	Calamos Convertible and High Income Fund	MGM Resorts International		Convertible Bonds	Consumer Discretionary	United States	US Dollar	11,800,000	17,565,480	17,565,480	1.24%	4.250%	04/15/15
07/31/14	Calamos Convertible and High Income Fund	Tesla Motors, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	13,675,000	12,799,663	12,799,663	0.90%	1.250%	03/01/21
07/31/14	Calamos Convertible and High Income Fund	Priceline Group, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	6,552,000	9,472,718	9,472,718	0.67%	1.000%	03/15/18
07/31/14	Calamos Convertible and High Income Fund	Iconix Brand Group, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	6,400,000	9,235,904	9,235,904	0.65%	1.500%	03/15/18
07/31/14	Calamos Convertible and High Income Fund	Jarden Corp.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	9,000,000	8,912,565	8,912,565	0.63%	1.125%	03/15/34
07/31/14	Calamos Convertible and High Income Fund	Jarden Corp.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	6,800,000	7,891,910	7,891,910	0.56%	1.500%	06/15/19
07/31/14	Calamos Convertible and High Income Fund	HomeAway, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	7,200,000	7,067,268	7,067,268	0.50%	0.125%	04/01/19
07/31/14	Calamos Convertible and High Income Fund	Standard Pacific Corp.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	5,600,000	6,506,920	6,506,920	0.46%	1.250%	08/01/32
07/31/14	Calamos Convertible and High Income Fund	Liberty Media Corp.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	5,699,000	5,849,226	5,849,226	0.41%	1.375%	10/15/23
07/31/14	Calamos Convertible and High Income Fund	Iconix Brand Group, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	2,200,000	3,144,548	3,144,548	0.22%	2.500%	06/01/16
07/31/14	Calamos Convertible and High Income Fund	KB Home		Convertible Bonds	Consumer Discretionary	United States	US Dollar	2,650,000	2,561,159	2,561,159	0.18%	1.375%	02/01/19
07/31/14	Calamos Convertible and High Income Fund	Cooper Tire & Rubber Company		Corporate Bonds	Consumer Discretionary	United States	US Dollar	6,833,000	7,755,455	7,755,455	0.55%	8.000%	12/15/19
07/31/14	Calamos Convertible and High Income Fund	DISH DBS Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	6,500,000	7,479,063	7,479,063	0.53%	7.875%	09/01/19
07/31/14	Calamos Convertible and High Income Fund	Outerwall, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	6,500,000	6,686,875	6,686,875	0.47%	6.000%	03/15/19
07/31/14	Calamos Convertible and High Income Fund	Ryland Group, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	6,000,000	6,476,250	6,476,250	0.46%	6.625%	05/01/20
07/31/14	Calamos Convertible and High Income Fund	Dana Holding Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	6,048,000	6,433,560	6,433,560	0.45%	6.750%	02/15/21
07/31/14	Calamos Convertible and High Income Fund	Hasbro, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,500,000	6,279,708	6,279,708	0.44%	6.600%	07/15/28
07/31/14	Calamos Convertible and High Income Fund	Jaguar Land Rover Automotive, PLC		Corporate Bonds	Consumer Discretionary	United Kingdom	US Dollar	5,300,000	5,859,813	5,859,813	0.41%	8.125%	05/15/21
07/31/14	Calamos Convertible and High Income Fund	Dufry Finance, SCA		Corporate Bonds	Consumer Discretionary	Luxembourg	US Dollar	4,900,000	5,145,000	5,145,000	0.36%	5.500%	10/15/20
07/31/14	Calamos Convertible and High Income Fund	Icahn Enterprises, LP / Icahn Enterprises Finance Corp		Corporate Bonds	Consumer Discretionary	United States	US Dollar	4,718,000	4,833,001	4,833,001	0.34%	5.875%	02/01/22
07/31/14	Calamos Convertible and High Income Fund	Service Corp. International		Corporate Bonds	Consumer Discretionary	United States	US Dollar	4,250,000	4,701,563	4,701,563	0.33%	7.500%	04/01/27
07/31/14	Calamos Convertible and High Income Fund	Meritage Homes Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	4,100,000	4,525,375	4,525,375	0.32%	7.150%	04/15/20
07/31/14	Calamos Convertible and High Income Fund	Toll Brothers Finance Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	4,000,000	4,230,000	4,230,000	0.30%	5.625%	01/15/24
07/31/14	Calamos Convertible and High Income Fund	Century Communities, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,895,000	3,977,769	3,977,769	0.28%	6.875%	05/15/22
07/31/14	Calamos Convertible and High Income Fund	Viking Cruises, Ltd.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,445,000	3,791,653	3,791,653	0.27%	8.500%	10/15/22
07/31/14	Calamos Convertible and High Income Fund	Golden Nugget Escrow, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,461,000	3,634,050	3,634,050	0.26%	8.500%	12/01/21
07/31/14	Calamos Convertible and High Income Fund	Time, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,600,000	3,564,000	3,564,000	0.25%	5.750%	04/15/22
07/31/14	Calamos Convertible and High Income Fund	MISA Investments, Ltd.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,450,000	3,534,094	3,534,094	0.25%	8.625%	08/15/18
07/31/14	Calamos Convertible and High Income Fund	Royal Caribbean Cruises, Ltd.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,005,000	3,435,091	3,435,091	0.24%	7.500%	10/15/27
07/31/14	Calamos Convertible and High Income Fund	Numericable Group, SA		Corporate Bonds	Consumer Discretionary	France	US Dollar	3,400,000	3,410,625	3,410,625	0.24%	6.000%	05/15/22
07/31/14	Calamos Convertible and High Income Fund	Netflix, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,255,000	3,387,234	3,387,234	0.24%	5.375%	02/01/21
07/31/14	Calamos Convertible and High Income Fund	L Brands, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,000,000	3,315,000	3,315,000	0.23%	7.600%	07/15/37
07/31/14	Calamos Convertible and High Income Fund	Six Flags Entertainment Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,280,000	3,265,650	3,265,650	0.23%	5.250%	01/15/21
07/31/14	Calamos Convertible and High Income Fund	Taylor Morrison Communities, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,222,000	3,207,904	3,207,904	0.23%	5.250%	04/15/21
07/31/14	Calamos Convertible and High Income Fund	Greektown Holdings, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,138,000	3,173,303	3,173,303	0.22%	8.875%	03/15/19
07/31/14	Calamos Convertible and High Income Fund	Icahn Enterprises, LP / Icahn Enterprises Finance Corp		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,640,000	2,762,100	2,762,100	0.19%	6.000%	08/01/20
07/31/14	Calamos Convertible and High Income Fund	Chrysler Group, LLC / CG Co-Issuer, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,400,000	2,560,500	2,560,500	0.18%	8.000%	06/15/19
07/31/14	Calamos Convertible and High Income Fund	Meritage Homes Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,185,000	2,406,231	2,406,231	0.17%	7.000%	04/01/22
07/31/14	Calamos Convertible and High Income Fund	NCL Corp., Ltd. - Class C		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,100,000	2,147,250	2,147,250	0.15%	5.000%	02/15/18
07/31/14	Calamos Convertible and High Income Fund	Altice, SA		Corporate Bonds	Consumer Discretionary	Luxembourg	US Dollar	1,800,000	1,847,250	1,847,250	0.13%	7.750%	05/15/22
07/31/14	Calamos Convertible and High Income Fund	Liberty Interactive, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,645,000	1,809,500	1,809,500	0.13%	8.250%	02/01/30
07/31/14	Calamos Convertible and High Income Fund	Ryland Group, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,680,000	1,673,700	1,673,700	0.12%	5.375%	10/01/22
07/31/14	Calamos Convertible and High Income Fund	Toll Brothers Finance Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,350,000	1,385,438	1,385,438	0.10%	4.000%	12/31/18
07/31/14	Calamos Convertible and High Income Fund	Cogeco Cable, Inc.		Corporate Bonds	Consumer Discretionary	Canada	US Dollar	1,250,000	1,271,094	1,271,094	0.09%	4.875%	05/01/20
07/31/14	Calamos Convertible and High Income Fund	Goodyear Tire & Rubber Company		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,040,000	1,123,850	1,123,850	0.08%	8.250%	08/15/20
07/31/14	Calamos Convertible and High Income Fund	Quiksilver, Inc. / QS Wholesale, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,190,000	1,102,238	1,102,238	0.08%	7.875%	08/01/18
07/31/14	Calamos Convertible and High Income Fund	L Brands, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	865,000	898,519	898,519	0.06%	6.950%	03/01/33
07/31/14	Calamos Convertible and High Income Fund	Neiman Marcus Group Ltd., LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	745,000	808,791	808,791	0.06%	8.750%	10/15/21
07/31/14	Calamos Convertible and High Income Fund	Neiman Marcus Group Ltd., LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	595,000	624,750	624,750	0.04%	8.000%	10/15/21
07/31/14	Calamos Convertible and High Income Fund	Icahn Enterprises, LP		Corporate Bonds	Consumer Discretionary	United States	US Dollar	620,000	621,550	621,550	0.04%	4.875%	03/15/19
07/31/14	Calamos Convertible and High Income Fund	Bon-Ton Department Stores, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	565,000	510,266	510,266	0.04%	8.000%	06/15/21
07/31/14	Calamos Convertible and High Income Fund	Brunswick Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	400,000	396,250	396,250	0.03%	4.625%	05/15/21
07/31/14	Calamos Convertible and High Income Fund	Numericable Group, SA		Corporate Bonds	Consumer Discretionary	France	US Dollar	200,000	200,750	200,750	0.01%	6.250%	05/15/24
07/31/14	Calamos Convertible and High Income Fund	Lennar Corp.		Purchased Options	Consumer Discretionary	United States	US Dollar	199,000	505,460	505,460	0.04%		01/17/15
07/31/14	Calamos Convertible and High Income Fund	Toll Brothers, Inc.		Purchased Options	Consumer Discretionary	United States	US Dollar	550,000	137,500	137,500	0.01%		09/20/14
07/31/14	Calamos Convertible and High Income Fund	D.R. Horton, Inc.		Purchased Options	Consumer Discretionary	United States	US Dollar	913,500	36,540	36,540	0.00%		08/16/14
07/31/14	Calamos Convertible and High Income Fund	Tyson Foods	TSN US	Convertible Preferred Stocks	Consumer Staples	United States	US Dollar	150,000	7,331,250	7,331,250	0.52%		
07/31/14	Calamos Convertible and High Income Fund	Bunge, Ltd.		Convertible Preferred Stocks	Consumer Staples	United States	US Dollar	62,000	6,556,500	6,556,500	0.46%		
07/31/14	Calamos Convertible and High Income Fund	Post Holdings, Inc.		Convertible Preferred Stocks	Consumer Staples	United States	US Dollar	34,250	3,343,314	3,343,314	0.24%		
07/31/14	Calamos Convertible and High Income Fund	JBS USA, LLC		Corporate Bonds	Consumer Staples	United States	US Dollar	6,575,000	7,055,797	7,055,797	0.50%	7.250%	06/01/21
07/31/14	Calamos Convertible and High Income Fund	Land O'Lakes, Inc.		Corporate Bonds	Consumer Staples	United States	US Dollar	6,000,000	6,465,000	6,465,000	0.45%	6.000%	11/15/22
07/31/14	Calamos Convertible and High Income Fund	Post Holdings, Inc.		Corporate Bonds	Consumer Staples	United States	US Dollar	5,883,000	6,217,596	6,217,596	0.44%	7.375%	02/15/22
07/31/14	Calamos Convertible and High Income Fund	Fidelity & Guaranty Life Holdings, Inc.		Corporate Bonds	Consumer Staples	United States	US Dollar	4,100,000	4,346,000	4,346,000	0.31%	6.375%	04/01/21
07/31/14	Calamos Convertible and High Income Fund	Smithfield Foods, Inc.		Corporate Bonds	Consumer Staples	United States	US Dollar	3,600,000	3,901,500	3,901,500	0.27%	6.625%	08/15/22
07/31/14	Calamos Convertible and High Income Fund	Alphabet Holding Company, Inc.		Corporate Bonds	Consumer Staples	United States	US Dollar	1,200,000	1,227,000	1,227,000	0.09%	7.750%	11/01/17
07/31/14	Calamos Convertible and High Income Fund	Chesapeake Energy Corp.		Convertible Bonds	Energy	United States	US Dollar	11,000,000	10,581,560	10,581,560	0.74%	2.250%	12/15/38
07/31/14	Calamos Convertible and High Income Fund	Energy XXI Bermuda, Ltd.		Convertible Bonds	Energy	Bermuda	US Dollar	3,700,000	3,499,997	3,499,997	0.25%	3.000%	12/15/18
07/31/14	Calamos Convertible and High Income Fund	Chesapeake Energy Corp.		Convertible Preferred Stocks	Energy	United States	US Dollar	16,551	19,447,425	19,447,425	1.37%		
07/31/14	Calamos Convertible and High Income Fund	Chesapeake Energy Corp.		Convertible Preferred Stocks	Energy	United States	US Dollar	4,265	5,091,344	5,091,344	0.36%		
07/31/14	Calamos Convertible and High Income Fund	W&T Offshore, Inc.		Corporate Bonds	Energy	United States	US Dollar	10,700,000	11,408,875	11,408,875	0.80%	8.500%	06/15/19
07/31/14	Calamos Convertible and High Income Fund	Cimarex Energy Company		Corporate Bonds	Energy	United States	US Dollar	8,000,000	8,805,000	8,805,000	0.62%	5.875%	05/01/22
07/31/14	Calamos Convertible and High Income Fund	Gulfport Energy Corp.		Corporate Bonds	Energy	United States	US Dollar	7,240,000	7,882,550	7,882,550	0.55%	7.750%	11/01/20
07/31/14	Calamos Convertible and High Income Fund	Drill Rigs Holdings, Inc.		Corporate Bonds	Energy	Cyprus	US Dollar	7,700,000	7,844,375	7,844,375	0.55%	6.500%	10/01/17
07/31/14	Calamos Convertible and High Income Fund	Gulfmark Offshore, Inc.		Corporate Bonds	Energy	United States	US Dollar	7,500,000	7,532,813	7,532,813	0.53%	6.375%	03/15/22
07/31/14	Calamos Convertible and High Income Fund	SEACOR Holdings, Inc.		Corporate Bonds	Energy	United States	US Dollar	6,500,000	7,227,188	7,227,188	0.51%	7.375%	10/01/19
07/31/14	Calamos Convertible and High Income Fund	Laredo Petroleum, Inc.		Corporate Bonds	Energy	United States	US Dollar	6,500,000	7,121,563	7,121,563	0.50%	7.375%	05/01/22
07/31/14	Calamos Convertible and High Income Fund	Carrizo Oil & Gas, Inc.		Corporate Bonds	Energy	United States	US Dollar	4,900,000	5,347,125	5,347,125	0.38%	7.500%	09/15/20
07/31/14	Calamos Convertible and High Income Fund	Linn Energy, LLC		Corporate Bonds	Energy	United States	US Dollar	5,000,000	5,293,750	5,293,750	0.37%	8.625%	04/15/20
07/31/14	Calamos Convertible and High Income Fund	Oasis Petroleum, Inc.		Corporate Bonds	Energy	United States	US Dollar	4,660,000	4,989,113	4,989,113	0.35%	6.500%	11/01/21

07/31/14	Calamos Convertible and High Income Fund	Swift Energy Company		Corporate Bonds	Energy	United States	US Dollar	4,400,000	4,644,750	4,644,750	0.33%	8.875%	01/15/20
07/31/14	Calamos Convertible and High Income Fund	Trinidad Drilling, Ltd.		Corporate Bonds	Energy	Canada	US Dollar	4,051,000	4,261,146	4,261,146	0.30%	7.875%	01/15/19
07/31/14	Calamos Convertible and High Income Fund	SM Energy Company		Corporate Bonds	Energy	United States	US Dollar	3,800,000	4,075,500	4,075,500	0.29%	6.500%	11/15/21
07/31/14	Calamos Convertible and High Income Fund	Atwood Oceanics, Inc.		Corporate Bonds	Energy	United States	US Dollar	3,732,000	3,958,253	3,958,253	0.28%	6.500%	02/01/20
07/31/14	Calamos Convertible and High Income Fund	Rice Energy, Inc.		Corporate Bonds	Energy	United States	US Dollar	3,966,000	3,946,170	3,946,170	0.28%	6.250%	05/01/22
07/31/14	Calamos Convertible and High Income Fund	Carrizo Oil & Gas, Inc.		Corporate Bonds	Energy	United States	US Dollar	3,735,000	3,926,419	3,926,419	0.28%	8.625%	10/15/18
07/31/14	Calamos Convertible and High Income Fund	Energy Transfer Equity, LP		Corporate Bonds	Energy	United States	US Dollar	3,500,000	3,620,313	3,620,313	0.25%	5.875%	01/15/24
07/31/14	Calamos Convertible and High Income Fund	Calumet Specialty Products Partners, LP		Corporate Bonds	Energy	United States	US Dollar	3,300,000	3,516,563	3,516,563	0.25%	7.625%	01/15/22
07/31/14	Calamos Convertible and High Income Fund	Calfrac Holdings, LP		Corporate Bonds	Energy	United States	US Dollar	3,250,000	3,438,906	3,438,906	0.24%	7.500%	12/01/20
07/31/14	Calamos Convertible and High Income Fund	Halcon Resources Corp.		Corporate Bonds	Energy	United States	US Dollar	3,092,000	3,294,913	3,294,913	0.23%	9.750%	07/15/20
07/31/14	Calamos Convertible and High Income Fund	Western Refining, Inc.		Corporate Bonds	Energy	United States	US Dollar	3,110,000	3,197,469	3,197,469	0.22%	6.250%	04/01/21
07/31/14	Calamos Convertible and High Income Fund	Bonanza Creek Energy, Inc.		Corporate Bonds	Energy	United States	US Dollar	3,000,000	3,150,000	3,150,000	0.22%	6.750%	04/15/21
07/31/14	Calamos Convertible and High Income Fund	Berry Petroleum Company		Corporate Bonds	Energy	United States	US Dollar	3,000,000	3,103,125	3,103,125	0.22%	6.375%	09/15/22
07/31/14	Calamos Convertible and High Income Fund	Linn Energy, LLC		Corporate Bonds	Energy	United States	US Dollar	3,000,000	3,052,500	3,052,500	0.21%	6.250%	11/01/19
07/31/14	Calamos Convertible and High Income Fund	Petroleum Geo-Services, ASA		Corporate Bonds	Energy	Norway	US Dollar	2,782,000	2,945,443	2,945,443	0.21%	7.375%	12/15/18
07/31/14	Calamos Convertible and High Income Fund	EPL Oil & Gas, Inc.		Corporate Bonds	Energy	United States	US Dollar	2,500,000	2,635,938	2,635,938	0.19%	8.250%	02/15/18
07/31/14	Calamos Convertible and High Income Fund	Pacific Drilling, SA		Corporate Bonds	Energy	Luxembourg	US Dollar	2,570,000	2,459,169	2,459,169	0.17%	5.375%	06/01/20
07/31/14	Calamos Convertible and High Income Fund	Calumet Specialty Products Partners, LP		Corporate Bonds	Energy	United States	US Dollar	2,000,000	2,282,500	2,282,500	0.16%	9.625%	08/01/20
07/31/14	Calamos Convertible and High Income Fund	Linn Energy, LLC		Corporate Bonds	Energy	United States	US Dollar	2,000,000	2,115,000	2,115,000	0.15%	7.750%	02/01/21
07/31/14	Calamos Convertible and High Income Fund	Energy XXI Gulf Coast, Inc.		Corporate Bonds	Energy	United States	US Dollar	2,088,000	2,111,490	2,111,490	0.15%	6.875%	03/15/24
07/31/14	Calamos Convertible and High Income Fund	Chesapeake Oilfield Operating, LLC		Corporate Bonds	Energy	United States	US Dollar	1,670,000	1,762,894	1,762,894	0.12%	6.625%	11/15/19
07/31/14	Calamos Convertible and High Income Fund	Pioneer Energy Services Corp.		Corporate Bonds	Energy	United States	US Dollar	1,648,000	1,703,620	1,703,620	0.12%	6.125%	03/15/22
07/31/14	Calamos Convertible and High Income Fund	Oasis Petroleum, Inc.		Corporate Bonds	Energy	United States	US Dollar	1,500,000	1,641,563	1,641,563	0.12%	6.875%	01/15/23
07/31/14	Calamos Convertible and High Income Fund	Bonanza Creek Energy, Inc.		Corporate Bonds	Energy	United States	US Dollar	1,535,000	1,508,138	1,508,138	0.11%	5.750%	02/01/23
07/31/14	Calamos Convertible and High Income Fund	SESI, LLC		Corporate Bonds	Energy	United States	US Dollar	1,115,000	1,250,891	1,250,891	0.09%	7.125%	12/15/21
07/31/14	Calamos Convertible and High Income Fund	Holly Energy Partners, LP		Corporate Bonds	Energy	United States	US Dollar	1,000,000	1,054,375	1,054,375	0.07%	6.500%	03/01/20
07/31/14	Calamos Convertible and High Income Fund	Linn Energy, LLC		Corporate Bonds	Energy	United States	US Dollar	1,000,000	1,022,500	1,022,500	0.07%	6.500%	05/15/19
07/31/14	Calamos Convertible and High Income Fund	Calumet Specialty Products Partners, LP		Corporate Bonds	Energy	United States	US Dollar	819,000	841,523	841,523	0.06%	6.500%	04/15/21
07/31/14	Calamos Convertible and High Income Fund	Continental Resources, Inc.		Purchased Options	Energy	United States	US Dollar	82,200	3,600,360	3,600,360	0.25%		01/17/15
07/31/14	Calamos Convertible and High Income Fund	Och-Ziff Capital Management Group, LLC - Class A	OZM US	Common Stocks	Financials	United States	US Dollar	215,000	2,926,150	2,926,150	0.21%		
07/31/14	Calamos Convertible and High Income Fund	American International Group, Inc.	AIG US	Common Stocks	Financials	United States	US Dollar	17,300	899,254	899,254	0.06%		
07/31/14	Calamos Convertible and High Income Fund	Ares Capital Corp.		Convertible Bonds	Financials	United States	US Dollar	8,200,000	8,661,947	8,661,947	0.61%	4.750%	01/15/18
07/31/14	Calamos Convertible and High Income Fund	MGIC Investment Corp.		Convertible Bonds	Financials	United States	US Dollar	5,000,000	6,431,100	6,431,100	0.45%	2.000%	04/01/20
07/31/14	Calamos Convertible and High Income Fund	Prologis, Inc.		Convertible Bonds	Financials	United States	US Dollar	5,500,000	6,150,540	6,150,540	0.43%	3.250%	03/15/15
07/31/14	Calamos Convertible and High Income Fund	Starwood Property Trust, Inc.		Convertible Bonds	Financials	United States	US Dollar	4,600,000	5,142,708	5,142,708	0.36%	4.550%	03/01/18
07/31/14	Calamos Convertible and High Income Fund	Spirit Realty Capital, Inc.		Convertible Bonds	Financials	United States	US Dollar	4,800,000	4,828,128	4,828,128	0.34%	2.875%	05/15/19
07/31/14	Calamos Convertible and High Income Fund	Ares Capital Corp.		Convertible Bonds	Financials	United States	US Dollar	4,500,000	4,785,818	4,785,818	0.34%	5.750%	02/01/16
07/31/14	Calamos Convertible and High Income Fund	Portfolio Recovery Associates, Inc.		Convertible Bonds	Financials	United States	US Dollar	3,408,000	4,019,480	4,019,480	0.28%	3.000%	08/01/20
07/31/14	Calamos Convertible and High Income Fund	IAS Operating Partnership, LP		Convertible Bonds	Financials	United States	US Dollar	4,000,000	3,938,280	3,938,280	0.28%	5.000%	03/15/18
07/31/14	Calamos Convertible and High Income Fund	Azimut Holding, S.p.A.		Convertible Bonds	Financials	Italy	Euro Currency	1,800,000	2,040,930	2,732,908	0.19%	2.125%	11/25/20
07/31/14	Calamos Convertible and High Income Fund	MGIC Investment Corp.		Convertible Bonds	Financials	United States	US Dollar	1,462,000	1,598,660	1,598,660	0.11%	5.000%	05/01/17
07/31/14	Calamos Convertible and High Income Fund	Jefferies Group, Inc.		Convertible Bonds	Financials	United States	US Dollar	1,382,000	1,476,301	1,476,301	0.10%	3.875%	11/01/29
07/31/14	Calamos Convertible and High Income Fund	Affiliated Managers Group, Inc.		Convertible Preferred Stocks	Financials	United States	US Dollar	310,000	19,607,500	19,607,500	1.38%		
07/31/14	Calamos Convertible and High Income Fund	MetLife, Inc.		Convertible Preferred Stocks	Financials	United States	US Dollar	523,000	15,825,980	15,825,980	1.11%		
07/31/14	Calamos Convertible and High Income Fund	Crown Castle International Corp.		Convertible Preferred Stocks	Financials	United States	US Dollar	105,000	10,524,150	10,524,150	0.74%		
07/31/14	Calamos Convertible and High Income Fund	American Tower Corp.		Convertible Preferred Stocks	Financials	United States	US Dollar	71,400	7,878,990	7,878,990	0.55%		
07/31/14	Calamos Convertible and High Income Fund	Weyerhaeuser Company		Convertible Preferred Stocks	Financials	United States	US Dollar	116,667	6,302,351	6,302,351	0.44%		
07/31/14	Calamos Convertible and High Income Fund	Neuberger Berman Group, LLC		Corporate Bonds	Financials	United States	US Dollar	6,500,000	6,979,375	6,979,375	0.49%	5.875%	03/15/22
07/31/14	Calamos Convertible and High Income Fund	Jefferies Finance, LLC		Corporate Bonds	Financials	United States	US Dollar	4,850,000	5,098,563	5,098,563	0.36%	7.375%	04/01/20
07/31/14	Calamos Convertible and High Income Fund	Black Knight InfoServ, LLC		Corporate Bonds	Financials	United States	US Dollar	3,877,000	4,166,457	4,166,457	0.29%	5.750%	04/15/23
07/31/14	Calamos Convertible and High Income Fund	AON Corp.		Corporate Bonds	Financials	United States	US Dollar	2,935,000	3,728,859	3,728,859	0.26%	8.205%	01/01/27
07/31/14	Calamos Convertible and High Income Fund	Nuveen Investments, Inc.		Corporate Bonds	Financials	United States	US Dollar	3,200,000	3,438,000	3,438,000	0.24%	9.125%	10/15/17
07/31/14	Calamos Convertible and High Income Fund	Nationstar Mortgage, LLC / Nationstar Capital Corp.		Corporate Bonds	Financials	United States	US Dollar	2,590,000	2,523,631	2,523,631	0.18%	6.500%	07/01/21
07/31/14	Calamos Convertible and High Income Fund	iStar Financial, Inc.		Corporate Bonds	Financials	United States	US Dollar	2,220,000	2,214,450	2,214,450	0.16%	4.875%	07/01/18
07/31/14	Calamos Convertible and High Income Fund	Jefferies Finance, LLC		Corporate Bonds	Financials	United States	US Dollar	1,480,000	1,481,850	1,481,850	0.10%	6.875%	04/15/22
07/31/14	Calamos Convertible and High Income Fund	DuPont Fabros Technology, LP		Corporate Bonds	Financials	United States	US Dollar	1,400,000	1,436,750	1,436,750	0.10%	5.875%	09/15/21
07/31/14	Calamos Convertible and High Income Fund	First Cash Financial Services, Inc.		Corporate Bonds	Financials	United States	US Dollar	1,330,000	1,396,500	1,396,500	0.10%	6.750%	04/01/21
07/31/14	Calamos Convertible and High Income Fund	WellPoint, Inc.		Convertible Bonds	Health Care	United States	US Dollar	14,400,000	22,680,360	22,680,360	1.60%	2.750%	10/15/42
07/31/14	Calamos Convertible and High Income Fund	Illumina, Inc.		Convertible Bonds	Health Care	United States	US Dollar	14,350,000	14,338,233	14,338,233	1.01%	0.500%	06/15/21
07/31/14	Calamos Convertible and High Income Fund	Salix Pharmaceuticals, Ltd.		Convertible Bonds	Health Care	United States	US Dollar	6,200,000	12,880,531	12,880,531	0.91%	1.500%	03/15/19
07/31/14	Calamos Convertible and High Income Fund	Cubist Pharmaceuticals, Inc.		Convertible Bonds	Health Care	United States	US Dollar	10,303,000	11,088,758	11,088,758	0.78%	1.875%	09/01/20
07/31/14	Calamos Convertible and High Income Fund	Molina Healthcare, Inc.		Convertible Bonds	Health Care	United States	US Dollar	6,494,000	7,639,087	7,639,087	0.54%	1.125%	01/15/20
07/31/14	Calamos Convertible and High Income Fund	Medidata Solutions, Inc.		Convertible Bonds	Health Care	United States	US Dollar	6,343,000	6,935,722	6,935,722	0.49%	1.000%	08/01/18
07/31/14	Calamos Convertible and High Income Fund	BioMarin Pharmaceutical, Inc.		Convertible Bonds	Health Care	United States	US Dollar	6,375,000	6,667,421	6,667,421	0.47%	1.500%	10/15/20
07/31/14	Calamos Convertible and High Income Fund	Cepheid, Inc.		Convertible Bonds	Health Care	United States	US Dollar	6,600,000	6,241,554	6,241,554	0.44%	1.250%	02/01/21
07/31/14	Calamos Convertible and High Income Fund	Hologic, Inc.		Convertible Bonds	Health Care	United States	US Dollar	3,100,000	3,904,559	3,904,559	0.27%	2.000%	12/15/37
07/31/14	Calamos Convertible and High Income Fund	Insulet Corp.		Convertible Bonds	Health Care	United States	US Dollar	3,600,000	3,789,612	3,789,612	0.27%	2.000%	06/15/19
07/31/14	Calamos Convertible and High Income Fund	Emergent Biosolutions, Inc.		Convertible Bonds	Health Care	United States	US Dollar	3,500,000	3,638,985	3,638,985	0.26%	2.875%	01/15/21
07/31/14	Calamos Convertible and High Income Fund	Acorda Therapeutics, Inc.		Convertible Bonds	Health Care	United States	US Dollar	3,595,000	3,508,900	3,508,900	0.25%	1.750%	06/15/21
07/31/14	Calamos Convertible and High Income Fund	Fluidigm Corp.		Convertible Bonds	Health Care	United States	US Dollar	3,500,000	3,255,858	3,255,858	0.23%	2.750%	02/01/34
07/31/14	Calamos Convertible and High Income Fund	Incyte Corp.		Convertible Bonds	Health Care	United States	US Dollar	1,610,000	1,943,310	1,943,310	0.14%	1.250%	11/15/20
07/31/14	Calamos Convertible and High Income Fund	HCA, Inc.		Corporate Bonds	Health Care	United States	US Dollar	9,700,000	10,530,563	10,530,563	0.74%	7.750%	05/15/21
07/31/14	Calamos Convertible and High Income Fund	Hologic, Inc.		Corporate Bonds	Health Care	United States	US Dollar	9,005,000	9,404,597	9,404,597	0.66%	6.250%	08/01/20
07/31/14	Calamos Convertible and High Income Fund	Valeant Pharmaceuticals International, Inc.		Corporate Bonds	Health Care	United States	US Dollar	7,500,000	7,856,250	7,856,250	0.55%	7.000%	10/01/20
07/31/14	Calamos Convertible and High Income Fund	Tenet Healthcare Corp.		Corporate Bonds	Health Care	United States	US Dollar	6,850,000	7,269,563	7,269,563	0.51%	6.750%	02/01/20
07/31/14	Calamos Convertible and High Income Fund	Endo Health Solutions, Inc.		Corporate Bonds	Health Care	United States	US Dollar	6,700,000	7,051,750	7,051,750	0.50%	7.000%	12/15/20
07/31/14	Calamos Convertible and High Income Fund	Teleflex, Inc.		Corporate Bonds	Health Care	United States	US Dollar	6,000,000	6,375,000	6,375,000	0.45%	6.875%	06/01/19
07/31/14	Calamos Convertible and High Income Fund	Community Health Systems, Inc.		Corporate Bonds	Health Care	United States	US Dollar	5,730,000	6,177,656	6,177,656	0.43%	7.125%	07/15/20
07/31/14	Calamos Convertible and High Income Fund	Alere, Inc.		Corporate Bonds	Health Care	United States	US Dollar	3,700,000	3,820,250	3,820,250	0.27%	6.500%	06/15/20
07/31/14	Calamos Convertible and High Income Fund	DaVita HealthCare Partners, Inc.		Corporate Bonds	Health Care	United States	US Dollar	3,700,000	3,649,125	3,649,125	0.26%	5.125%	07/15/24
07/31/14	Calamos Convertible and High Income Fund	Crimson Merger Sub, Inc.		Corporate Bonds	Health Care	United States	US Dollar	2,800,000	2,646,000	2,646,000	0.19%	6.625%	05/15/22
07/31/14	Calamos Convertible and High Income Fund	Valeant Pharmaceuticals International, Inc.		Corporate Bonds	Health Care	United States	US Dollar	2,300,000	2,471,063	2,471,063	0.17%	7.250%	07/15/22
07/31/14	Calamos Convertible and High Income Fund	HCA Holdings, Inc.		Corporate Bonds	Health Care	United States	US Dollar	2,125,000	2,251,172	2,251,172	0.16%	6.250%	02/15/21
07/31/14	Calamos Convertible and High Income Fund	HCA Holdings, Inc.		Corporate Bonds	Health Care	United States	US Dollar	2,000,000	2,066,250	2,066,250	0.15%	5.875%	05/01/23
07/31/14	Calamos Convertible and High Income Fund	Salix Pharmaceuticals, Ltd.		Corporate Bonds	Health Care	United States	US Dollar	1,800,000	1,905,750	1,905,750	0.13%	6.000%	01/15/21
07/31/14	Calamos Convertible and High Income Fund	Endo Health Solutions, Inc.		Corporate Bonds	Health Care	United States	US Dollar	1,500,000	1,582,500	1,582,500	0.11%	7.000%	07/15/19
07/31/14	Calamos Convertible and High Income Fund	ConvaTec Finance International, SA		Corporate Bonds	Health Care	Luxembourg	US Dollar	1,403,000	1,437,198	1,437,198	0.10%	8.250%	01/15/19
07/31/14	Calamos Convertible and High Income Fund	VPII Escrow Corp.		Corporate Bonds	Health Care	United States	US Dollar	1,100,000	1,162,563	1,162,563	0.08%	6.750%	08/15/18

07/31/14	Calamos Convertible and High Income Fund	Gilead Sciences, Inc.		Purchased Options	Health Care	United States	US Dollar	430,000	9,030,000	9,030,000	0.64%		01/17/15
07/31/14	Calamos Convertible and High Income Fund	Mylan, Inc.		Purchased Options	Health Care	United States	US Dollar	424,000	2,787,800	2,787,800	0.20%		01/17/15
07/31/14	Calamos Convertible and High Income Fund	Gilead Sciences, Inc.		Purchased Options	Health Care	United States	US Dollar	50,000	1,626,250	1,626,250	0.11%		01/17/15
07/31/14	Calamos Convertible and High Income Fund	Regeneron Pharmaceuticals, Inc.		Purchased Options	Health Care	United States	US Dollar	21,500	1,623,250	1,623,250	0.11%		01/17/15
07/31/14	Calamos Convertible and High Income Fund	Trinity Industries, Inc.		Convertible Bonds	Industrials	United States	US Dollar	9,700,000	18,026,432	18,026,432	1.27%	3.875%	06/01/36
07/31/14	Calamos Convertible and High Income Fund	Air Lease Corp.		Convertible Bonds	Industrials	United States	US Dollar	2,258,000	3,177,367	3,177,367	0.22%	3.875%	12/01/18
07/31/14	Calamos Convertible and High Income Fund	United Technologies Corp.		Convertible Preferred Stocks	Industrials	United States	US Dollar	550,000	32,626,000	32,626,000	2.30%		
07/31/14	Calamos Convertible and High Income Fund	Stanley Black & Decker, Inc.		Convertible Preferred Stocks	Industrials	United States	US Dollar	102,760	13,476,974	13,476,974	0.95%		
07/31/14	Calamos Convertible and High Income Fund	Genesee & Wyoming, Inc.		Convertible Preferred Stocks	Industrials	United States	US Dollar	65,800	8,515,178	8,515,178	0.60%		
07/31/14	Calamos Convertible and High Income Fund	Stanley Black & Decker, Inc.	SWH US	Convertible Preferred Stocks	Industrials	United States	US Dollar	36,500	4,139,100	4,139,100	0.29%		
07/31/14	Calamos Convertible and High Income Fund	Rexel, SA		Corporate Bonds	Industrials	France	US Dollar	7,735,000	8,170,094	8,170,094	0.57%	6.125%	12/15/19
07/31/14	Calamos Convertible and High Income Fund	Deluxe Corp.		Corporate Bonds	Industrials	United States	US Dollar	7,000,000	7,363,125	7,363,125	0.52%	6.000%	11/15/20
07/31/14	Calamos Convertible and High Income Fund	United Rentals North America, Inc.		Corporate Bonds	Industrials	United States	US Dollar	6,500,000	7,223,125	7,223,125	0.51%	7.625%	04/15/22
07/31/14	Calamos Convertible and High Income Fund	Dycom Investments, Inc.		Corporate Bonds	Industrials	United States	US Dollar	6,228,000	6,730,133	6,730,133	0.47%	7.125%	01/15/21
07/31/14	Calamos Convertible and High Income Fund	H&E Equipment Services, Inc.		Corporate Bonds	Industrials	United States	US Dollar	5,560,000	6,053,450	6,053,450	0.43%	7.000%	09/01/22
07/31/14	Calamos Convertible and High Income Fund	Terex Corp.		Corporate Bonds	Industrials	United States	US Dollar	5,460,000	5,770,538	5,770,538	0.41%	6.000%	05/15/21
07/31/14	Calamos Convertible and High Income Fund	ACCO Brands Corp.		Corporate Bonds	Industrials	United States	US Dollar	5,250,000	5,460,000	5,460,000	0.38%	6.750%	04/30/20
07/31/14	Calamos Convertible and High Income Fund	Manitowoc Company, Inc.		Corporate Bonds	Industrials	United States	US Dollar	3,500,000	3,843,438	3,843,438	0.27%	8.500%	11/01/20
07/31/14	Calamos Convertible and High Income Fund	Michael Baker International, LLC / CDL Acquisition Con		Corporate Bonds	Industrials	United States	US Dollar	3,500,000	3,688,125	3,688,125	0.26%	8.250%	10/15/18
07/31/14	Calamos Convertible and High Income Fund	Edgen Murray Corp.		Corporate Bonds	Industrials	United States	US Dollar	3,120,000	3,502,200	3,502,200	0.25%	8.750%	11/01/20
07/31/14	Calamos Convertible and High Income Fund	Navistar International Corp.		Corporate Bonds	Industrials	United States	US Dollar	3,360,000	3,431,400	3,431,400	0.24%	8.250%	11/01/21
07/31/14	Calamos Convertible and High Income Fund	GrafTech International, Ltd.		Corporate Bonds	Industrials	United States	US Dollar	3,175,000	3,276,203	3,276,203	0.23%	6.375%	11/15/20
07/31/14	Calamos Convertible and High Income Fund	Digitalglobe, Inc.		Corporate Bonds	Industrials	United States	US Dollar	3,220,000	3,163,650	3,163,650	0.22%	5.250%	02/01/21
07/31/14	Calamos Convertible and High Income Fund	Clean Harbors, Inc.		Corporate Bonds	Industrials	United States	US Dollar	2,875,000	2,819,297	2,819,297	0.20%	5.125%	06/01/21
07/31/14	Calamos Convertible and High Income Fund	United Continental Holdings, Inc.		Corporate Bonds	Industrials	United States	US Dollar	2,600,000	2,783,625	2,783,625	0.20%	6.375%	06/01/18
07/31/14	Calamos Convertible and High Income Fund	Garda World Security Corp.		Corporate Bonds	Industrials	Canada	US Dollar	2,690,000	2,762,294	2,762,294	0.19%	7.250%	11/15/21
07/31/14	Calamos Convertible and High Income Fund	TransDigm, Inc.		Corporate Bonds	Industrials	United States	US Dollar	2,650,000	2,645,031	2,645,031	0.19%	5.500%	10/15/20
07/31/14	Calamos Convertible and High Income Fund	Titan International, Inc.		Corporate Bonds	Industrials	United States	US Dollar	2,500,000	2,545,313	2,545,313	0.18%	6.875%	10/01/20
07/31/14	Calamos Convertible and High Income Fund	Triumph Group, Inc.		Corporate Bonds	Industrials	United States	US Dollar	2,440,000	2,427,800	2,427,800	0.17%	4.875%	04/01/21
07/31/14	Calamos Convertible and High Income Fund	Nortek, Inc.		Corporate Bonds	Industrials	United States	US Dollar	1,904,000	2,071,790	2,071,790	0.15%	8.500%	04/15/21
07/31/14	Calamos Convertible and High Income Fund	Michael Baker Holdings, LLC / Michael Baker Finance (		Corporate Bonds	Industrials	United States	US Dollar	1,776,000	1,781,550	1,781,550	0.13%	8.875%	04/15/19
07/31/14	Calamos Convertible and High Income Fund	United Rentals North America, Inc.		Corporate Bonds	Industrials	United States	US Dollar	1,700,000	1,759,500	1,759,500	0.12%	6.125%	06/15/23
07/31/14	Calamos Convertible and High Income Fund	Meritor, Inc.		Corporate Bonds	Industrials	United States	US Dollar	1,620,000	1,727,325	1,727,325	0.12%	6.750%	06/15/21
07/31/14	Calamos Convertible and High Income Fund	SanDisk Corp.		Convertible Bonds	Information Technology	United States	US Dollar	24,000,000	28,036,320	28,036,320	1.97%	0.500%	10/15/20
07/31/14	Calamos Convertible and High Income Fund	ServiceNow, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	13,000,000	14,000,870	14,000,870	0.99%	0.010%	11/01/18
07/31/14	Calamos Convertible and High Income Fund	Mentor Graphics Corp.		Convertible Bonds	Information Technology	United States	US Dollar	11,000,000	12,819,785	12,819,785	0.90%	4.000%	04/01/31
07/31/14	Calamos Convertible and High Income Fund	ON Semiconductor Corp.		Convertible Bonds	Information Technology	United States	US Dollar	9,000,000	10,243,710	10,243,710	0.72%	2.625%	12/15/26
07/31/14	Calamos Convertible and High Income Fund	SunEdison, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	9,425,000	9,542,813	9,542,813	0.67%	0.250%	01/15/20
07/31/14	Calamos Convertible and High Income Fund	Palo Alto Networks, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	9,237,000	9,466,078	9,466,078	0.67%	0.010%	07/01/19
07/31/14	Calamos Convertible and High Income Fund	Take-Two Interactive Software, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	7,500,000	9,177,375	9,177,375	0.65%	1.000%	07/01/18
07/31/14	Calamos Convertible and High Income Fund	InvenSense, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	6,900,000	8,264,958	8,264,958	0.58%	1.750%	11/01/18
07/31/14	Calamos Convertible and High Income Fund	NVIDIA Corp.		Convertible Bonds	Information Technology	United States	US Dollar	6,400,000	6,929,760	6,929,760	0.49%	1.000%	12/01/18
07/31/14	Calamos Convertible and High Income Fund	SunPower Corp.		Convertible Bonds	Information Technology	United States	US Dollar	4,876,000	5,538,453	5,538,453	0.39%	0.875%	06/01/21
07/31/14	Calamos Convertible and High Income Fund	Novellus Systems, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	2,500,000	5,179,750	5,179,750	0.36%	2.625%	05/15/41
07/31/14	Calamos Convertible and High Income Fund	Workday, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	3,850,000	4,889,770	4,889,770	0.34%	1.500%	07/15/20
07/31/14	Calamos Convertible and High Income Fund	Finisar Corp.		Convertible Bonds	Information Technology	United States	US Dollar	4,900,000	4,820,081	4,820,081	0.34%	0.500%	12/15/33
07/31/14	Calamos Convertible and High Income Fund	Workday, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	3,850,000	4,754,173	4,754,173	0.33%	0.750%	07/15/18
07/31/14	Calamos Convertible and High Income Fund	Salesforce.com, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	4,100,000	4,543,313	4,543,313	0.32%	0.250%	04/01/18
07/31/14	Calamos Convertible and High Income Fund	Verint Systems, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	4,000,000	4,080,980	4,080,980	0.29%	1.500%	06/01/21
07/31/14	Calamos Convertible and High Income Fund	Citrix Systems, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	3,700,000	4,028,764	4,028,764	0.28%	0.500%	04/15/19
07/31/14	Calamos Convertible and High Income Fund	SunEdison, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	1,750,000	2,697,704	2,697,704	0.19%	2.000%	10/01/18
07/31/14	Calamos Convertible and High Income Fund	Electronic Arts, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	850,000	1,024,688	1,024,688	0.07%	0.750%	07/15/16
07/31/14	Calamos Convertible and High Income Fund	Nuance Communications, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	11,060,000	11,122,213	11,122,213	0.78%	5.375%	08/15/20
07/31/14	Calamos Convertible and High Income Fund	Belden, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	9,500,000	9,755,313	9,755,313	0.69%	5.500%	09/01/22
07/31/14	Calamos Convertible and High Income Fund	Hughes Satellite Systems Corp.		Corporate Bonds	Information Technology	United States	US Dollar	8,000,000	9,050,000	9,050,000	0.64%	7.625%	06/15/21
07/31/14	Calamos Convertible and High Income Fund	J2 Global, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	8,000,000	8,610,000	8,610,000	0.61%	8.000%	08/01/20
07/31/14	Calamos Convertible and High Income Fund	Viasystems, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	6,000,000	6,296,250	6,296,250	0.44%	7.875%	05/01/19
07/31/14	Calamos Convertible and High Income Fund	Sungard Data Systems, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	5,065,000	5,245,441	5,245,441	0.37%	6.625%	11/01/19
07/31/14	Calamos Convertible and High Income Fund	ViaSat, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	3,900,000	4,204,688	4,204,688	0.30%	6.875%	06/15/20
07/31/14	Calamos Convertible and High Income Fund	Activision Blizzard, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	3,800,000	4,030,375	4,030,375	0.28%	5.625%	09/15/21
07/31/14	Calamos Convertible and High Income Fund	Amkor Technology, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	3,710,000	3,858,400	3,858,400	0.27%	6.375%	10/01/22
07/31/14	Calamos Convertible and High Income Fund	Magnachip Semiconductor, Inc.		Corporate Bonds	Information Technology	Korea, Republic Of	US Dollar	3,372,000	3,272,948	3,272,948	0.23%	6.625%	07/15/21
07/31/14	Calamos Convertible and High Income Fund	Amkor Technology, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	2,939,000	3,093,298	3,093,298	0.22%	6.625%	06/01/21
07/31/14	Calamos Convertible and High Income Fund	Cardtronics, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	3,000,000	3,005,625	3,005,625	0.21%	5.125%	08/01/22
07/31/14	Calamos Convertible and High Income Fund	Equinix, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	2,300,000	2,314,375	2,314,375	0.16%	5.375%	04/01/23
07/31/14	Calamos Convertible and High Income Fund	NXP Semiconductors, NV		Corporate Bonds	Information Technology	Netherlands	US Dollar	2,000,000	2,101,250	2,101,250	0.15%	5.750%	02/15/21
07/31/14	Calamos Convertible and High Income Fund	Micron Technology, Inc.		Purchased Options	Information Technology	United States	US Dollar	448,500	4,148,625	4,148,625	0.29%		01/15/16
07/31/14	Calamos Convertible and High Income Fund	Apple, Inc.		Purchased Options	Information Technology	United States	US Dollar	154,000	3,738,350	3,738,350	0.26%		01/17/15
07/31/14	Calamos Convertible and High Income Fund	Google, Inc.		Purchased Options	Information Technology	United States	US Dollar	20,000	3,140,000	3,140,000	0.22%		01/17/15
07/31/14	Calamos Convertible and High Income Fund	Facebook, Inc.		Purchased Options	Information Technology	United States	US Dollar	218,500	2,163,150	2,163,150	0.15%		01/17/15
07/31/14	Calamos Convertible and High Income Fund	Cemex, SAB de CV		Convertible Bonds	Materials	Mexico	US Dollar	7,700,000	10,665,347	10,665,347	0.75%	3.250%	03/15/16
07/31/14	Calamos Convertible and High Income Fund	Glencore Finance Europe, SA		Convertible Bonds	Materials	Luxembourg	US Dollar	5,900,000	6,842,629	6,842,629	0.48%	5.000%	12/31/14
07/31/14	Calamos Convertible and High Income Fund	RTI International Metals, Inc.		Convertible Bonds	Materials	United States	US Dollar	3,200,000	3,123,328	3,123,328	0.22%	1.625%	10/15/19
07/31/14	Calamos Convertible and High Income Fund	RTI International Metals, Inc.		Convertible Bonds	Materials	United States	US Dollar	2,900,000	2,986,710	2,986,710	0.21%	3.000%	12/01/15
07/31/14	Calamos Convertible and High Income Fund	FMG Resources		Corporate Bonds	Materials	Australia	US Dollar	9,000,000	9,720,000	9,720,000	0.68%	8.250%	11/01/19
07/31/14	Calamos Convertible and High Income Fund	Greif, Inc.		Corporate Bonds	Materials	United States	US Dollar	6,880,000	7,881,900	7,881,900	0.55%	7.750%	08/01/19
07/31/14	Calamos Convertible and High Income Fund	Trinseo Materials Operating, SCA		Corporate Bonds	Materials	Luxembourg	US Dollar	5,760,000	6,080,400	6,080,400	0.43%	8.750%	02/01/19
07/31/14	Calamos Convertible and High Income Fund	New Gold, Inc.		Corporate Bonds	Materials	Canada	US Dollar	5,500,000	5,905,625	5,905,625	0.42%	7.000%	04/15/20
07/31/14	Calamos Convertible and High Income Fund	United States Steel Corp.		Corporate Bonds	Materials	United States	US Dollar	3,110,000	3,290,769	3,290,769	0.23%	6.875%	04/01/21
07/31/14	Calamos Convertible and High Income Fund	INEOS Group Holdings, SA		Corporate Bonds	Materials	Luxembourg	US Dollar	2,800,000	2,838,500	2,838,500	0.20%	6.125%	08/15/18
07/31/14	Calamos Convertible and High Income Fund	PH Glatfelter Company		Corporate Bonds	Materials	United States	US Dollar	2,650,000	2,742,750	2,742,750	0.19%	5.375%	10/15/20
07/31/14	Calamos Convertible and High Income Fund	First Quantum Minerals, Ltd.		Corporate Bonds	Materials	Canada	US Dollar	1,868,000	1,931,045	1,931,045	0.14%	7.000%	02/15/21
07/31/14	Calamos Convertible and High Income Fund	First Quantum Minerals, Ltd.		Corporate Bonds	Materials	Canada	US Dollar	1,868,000	1,925,208	1,925,208	0.14%	6.750%	02/15/20
07/31/14	Calamos Convertible and High Income Fund	Chemtura Corp.		Corporate Bonds	Materials	United States	US Dollar	1,599,000	1,624,984	1,624,984	0.11%	5.750%	07/15/21
07/31/14	Calamos Convertible and High Income Fund	New Gold, Inc.		Corporate Bonds	Materials	Canada	US Dollar	1,490,000	1,578,469	1,578,469	0.11%	6.250%	11/15/22
07/31/14	Calamos Convertible and High Income Fund	INEOS Group Holdings, SA		Corporate Bonds	Materials	Luxembourg	US Dollar	1,400,000	1,413,125	1,413,125	0.10%	5.875%	02/15/19
07/31/14	Calamos Convertible and High Income Fund	Sealed Air Corp.		Corporate Bonds	Materials	United States	US Dollar	1,300,000	1,295,125	1,295,125	0.09%	5.250%	04/01/23
07/31/14	Calamos Convertible and High Income Fund	Fidelity Prime Money Market Fund - Institutional Class		Short Term Investment	Other	United States	US Dollar	27,022,943	27,022,943	27,022,943	1.90%	0.064%	12/31/30

07/31/14	Calamos Convertible and High Income Fund	Unted States Treasury Note	U.S. Government And Agency Securi	Other	United States	US Dollar	750,000	750,220	750,220	0.05%	0.125%	12/31/14
07/31/14	Calamos Convertible and High Income Fund	Unted States Treasury Note	U.S. Treasury Securities	Other	United States	US Dollar	50,000	50,119	50,119	0.00%	0.375%	06/30/15
07/31/14	Calamos Convertible and High Income Fund	Intelsat, SA	Convertible Preferred Stocks	Telecommunication Services	Luxembourg	US Dollar	181,000	8,914,250	8,914,250	0.63%		
07/31/14	Calamos Convertible and High Income Fund	Intelsat, SA	Corporate Bonds	Telecommunication Services	Luxembourg	US Dollar	6,340,000	6,510,388	6,510,388	0.46%	7.750%	06/01/21
07/31/14	Calamos Convertible and High Income Fund	T-Mobile USA, Inc.	Corporate Bonds	Telecommunication Services	United States	US Dollar	5,640,000	5,918,475	5,918,475	0.42%	6.625%	04/01/23
07/31/14	Calamos Convertible and High Income Fund	Sprint Corp.	Corporate Bonds	Telecommunication Services	United States	US Dollar	3,645,000	3,913,819	3,913,819	0.28%	7.875%	09/15/23
07/31/14	Calamos Convertible and High Income Fund	Frontier Communications Corp.	Corporate Bonds	Telecommunication Services	United States	US Dollar	3,214,000	3,382,735	3,382,735	0.24%	7.625%	04/15/24
07/31/14	Calamos Convertible and High Income Fund	SBA Communications Corp.	Corporate Bonds	Telecommunication Services	United States	US Dollar	2,650,000	2,775,875	2,775,875	0.20%	5.625%	10/01/19
07/31/14	Calamos Convertible and High Income Fund	CenturyLink, Inc.	Corporate Bonds	Telecommunication Services	United States	US Dollar	2,454,000	2,665,486	2,665,486	0.19%	6.750%	12/01/23
07/31/14	Calamos Convertible and High Income Fund	Sprint Corp.	Corporate Bonds	Telecommunication Services	United States	US Dollar	1,690,000	1,722,744	1,722,744	0.12%	7.125%	06/15/24
07/31/14	Calamos Convertible and High Income Fund	Sprint Corp.	Corporate Bonds	Telecommunication Services	United States	US Dollar	1,180,000	1,261,125	1,261,125	0.09%	7.250%	09/15/21
07/31/14	Calamos Convertible and High Income Fund	Intelsat, SA	Corporate Bonds	Telecommunication Services	Luxembourg	US Dollar	460,000	478,975	478,975	0.03%	8.125%	06/01/23
07/31/14	Calamos Convertible and High Income Fund	NextEra Energy, Inc.	Convertible Preferred Stocks	Utilities	United States	US Dollar	175,000	10,868,375	10,868,375	0.76%		
07/31/14	Calamos Convertible and High Income Fund	Exelon Corp.	Convertible Preferred Stocks	Utilities	United States	US Dollar	145,000	7,119,500	7,119,500	0.50%		
07/31/14	Calamos Convertible and High Income Fund	Dominion Resources, Inc.	Convertible Preferred Stocks	Utilities	United States	US Dollar	66,876	3,390,613	3,390,613	0.24%		
07/31/14	Calamos Convertible and High Income Fund	AmeriGas Finance Corp.	Corporate Bonds	Utilities	United States	US Dollar	5,775,000	6,193,688	6,193,688	0.44%	7.000%	05/20/22
07/31/14	Calamos Convertible and High Income Fund	Calpine Corp.	Corporate Bonds	Utilities	United States	US Dollar	2,997,000	3,262,984	3,262,984	0.23%	7.875%	01/15/23
07/31/14	Calamos Convertible and High Income Fund	AES Corp.	Corporate Bonds	Utilities	United States	US Dollar	2,050,000	2,338,281	2,338,281	0.16%	7.375%	07/01/21
07/31/14	Calamos Convertible and High Income Fund	Calpine Corp.	Corporate Bonds	Utilities	United States	US Dollar	132,000	129,690	129,690	0.01%	5.375%	01/15/23

Important Legal Information

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