Calamos Funds Portfolio Data as of 6/30/14 (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
06/30/14	Calamos Market Neutral Income Fund	Duke Energy Corp.	DUK US	Common Stocks	Utilities	United States	US Dollar	134,700	9,993,393	9,993,393	0.29%		
06/30/14	Calamos Market Neutral Income Fund	NextEra Energy, Inc.	NEE US	Common Stocks	Utilities	United States	US Dollar	82,400	8,444,352	8,444,352	0.25%		
06/30/14	Calamos Market Neutral Income Fund	Southern Company	SO US	Common Stocks	Utilities	United States	US Dollar	173,500	7,873,430	7,873,430	0.23%		
06/30/14	Calamos Market Neutral Income Fund	American Electric Power Company, Inc.	AEP US	Common Stocks	Utilities	United States	US Dollar	67,900	3,786,783	3,786,783	0.11%		
06/30/14	Calamos Market Neutral Income Fund	Dominion Resources, Inc.	D US	Common Stocks	Utilities	United States	US Dollar	48,500	3,468,720	3,468,720	0.10%		
06/30/14	Calamos Market Neutral Income Fund	Edison International	EIX US	Common Stocks	Utilities	United States	US Dollar	50,000	2,905,500	2,905,500	0.09%		
06/30/14	Calamos Market Neutral Income Fund	PG&E Corp.	PCG US	Common Stocks	Utilities	United States	US Dollar	60,000	2,881,200	2,881,200	0.08%		
06/30/14	Calamos Market Neutral Income Fund	Exelon Corp.	EXC US	Common Stocks	Utilities	United States	US Dollar	70,000	2,553,600	2,553,600	0.08%		
06/30/14	Calamos Market Neutral Income Fund	Public Service Enterprise Group, Inc.	PEG US	Common Stocks	Utilities	United States	US Dollar	60,000	2,447,400	2,447,400	0.07%		
06/30/14	Calamos Market Neutral Income Fund	Consolidated Edison, Inc.	ED US	Common Stocks	Utilities	United States	US Dollar	40,000	2,309,600	2,309,600	0.07%		
06/30/14	Calamos Market Neutral Income Fund	Entergy Corp.	ETR US	Common Stocks	Utilities	United States	US Dollar	24,000	1,970,160	1,970,160	0.06%		
06/30/14	Calamos Market Neutral Income Fund	PPL Corp.	PPL US	Common Stocks	Utilities	United States	US Dollar	50,000	1,776,500	1,776,500	0.05%		
06/30/14	Calamos Market Neutral Income Fund	FirstEnergy Corp.	FE US	Common Stocks	Utilities	United States	US Dollar	50,000	1,736,000	1,736,000	0.05%		
06/30/14	Calamos Market Neutral Income Fund	CMS Energy Corp.	CMS US	Common Stocks	Utilities	United States	US Dollar	55,000	1,713,250	1,713,250	0.05%		
06/30/14	Calamos Market Neutral Income Fund	AES Corp.	AES US	Common Stocks	Utilities	United States	US Dollar	105,000	1,632,750	1,632,750	0.05%		
06/30/14	Calamos Market Neutral Income Fund	Xcel Energy, Inc.	XEL US	Common Stocks	Utilities	United States	US Dollar	45,000	1,450,350	1,450,350	0.04%		
06/30/14	Calamos Market Neutral Income Fund	Northeast Utilities	NU US	Common Stocks	Utilities	United States	US Dollar	20,000	945,400	945,400	0.03%		
06/30/14	Calamos Market Neutral Income Fund	NextEra Energy, Inc.		Corporate Bonds	Utilities	United States	US Dollar	2,500,000	2,516,013	2,516,013	0.07%	1.200%	06/01/15
06/30/14	Calamos Market Neutral Income Fund	Verizon Communications, Inc.	VZ US	Common Stocks	Telecommunication Services	United States	US Dollar	420,200	20,560,386	20,560,386	0.61%		
06/30/14	Calamos Market Neutral Income Fund	AT&T, Inc.	T US	Common Stocks	Telecommunication Services	United States	US Dollar	560,400	19,815,744	19,815,744	0.58%		
06/30/14	Calamos Market Neutral Income Fund	CenturyLink, Inc.	CTL US	Common Stocks	Telecommunication Services	United States	US Dollar	101,300	3,667,060	3,667,060	0.11%		
06/30/14	Calamos Market Neutral Income Fund	Brightstar Corp.		Corporate Bonds	Telecommunication Services	United States	US Dollar	5,875,000	6,337,656	6,337,656	0.19%	9.500%	12/01/16
06/30/14	Calamos Market Neutral Income Fund	AT&T, Inc.		Corporate Bonds	Telecommunication Services	United States	US Dollar	6,155,000	6,173,003	6,173,003	0.18%	0.800%	12/01/15
06/30/14	Calamos Market Neutral Income Fund	AT&T, Inc.		Corporate Bonds	Telecommunication Services	United States	US Dollar	5,000,000	5,013,000	5,013,000	0.15%	0.900%	02/12/16
06/30/14	Calamos Market Neutral Income Fund	Verizon Communications, Inc.		Corporate Bonds	Telecommunication Services	United States	US Dollar	500,000	515,885	515,885	0.02%	2.500%	09/15/16
06/30/14	Calamos Market Neutral Income Fund	Verizon Communications, Inc.		Corporate Bonds	Telecommunication Services	United States	US Dollar	500,000	513,975	513,975	0.02%	1.761%	09/15/16
06/30/14	Calamos Market Neutral Income Fund	SPDR S&P China ETF	GXC US	Exchange-Traded Funds Sold Short	Other	United States	US Dollar	(36,673)	(2,759,643)	(2,759,643)	-0.08%		
06/30/14	Calamos Market Neutral Income Fund	iShares U.S. Medical Devices ETF	IHI US	Exchange-Traded Funds Sold Short	Other	United States	US Dollar	(34,550)	(3,524,791)	(3,524,791)	-0.10%		
06/30/14	Calamos Market Neutral Income Fund	iShares U.S. Healthcare Providers ETF	IHF US	Exchange-Traded Funds Sold Short	Other	United States	US Dollar	(34,995)	(3,598,186)	(3,598,186)	-0.11%		
06/30/14	Calamos Market Neutral Income Fund	SPDR S&P Retail ETF	XRT US	Exchange-Traded Funds Sold Short	Other	United States	US Dollar	(51,611)	(4,479,835)	(4,479,835)	-0.13%		
06/30/14	Calamos Market Neutral Income Fund	iShares NASDAQ Biotechnology ETF	IBB US	Exchange-Traded Funds Sold Short	Other	United States	US Dollar	(20,333)	(5,226,191)	(5,226,191)	-0.15%		
06/30/14	Calamos Market Neutral Income Fund	SPDR S&P Oil & Gas Exploration & Production ETF	XOP US	Exchange-Traded Funds Sold Short	Other	United States	US Dollar	(68,573)	(5,642,186)	(5,642,186)	-0.17%		
06/30/14	Calamos Market Neutral Income Fund	Powershares QQQ	QQQ US	Exchange-Traded Funds Sold Short	Other	United States	US Dollar	(82,534)	(7,750,768)	(7,750,768)	-0.23%		
06/30/14	Calamos Market Neutral Income Fund	iShares U.S. Industrials ETF	IYJ US	Exchange-Traded Funds Sold Short	Other	United States	US Dollar	(79,605)	(8,247,078)	(8,247,078)	-0.24%		
06/30/14	Calamos Market Neutral Income Fund	SPDR S&P Regional Banking ETF	KRE US	Exchange-Traded Funds Sold Short	Other	United States	US Dollar	(215,463)	(8,687,468)	(8,687,468)	-0.26%		
06/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Purchased Options	Other	United States	US Dollar	60,000	627,000	627,000	0.02%		08/08/14
06/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Purchased Options	Other	United States	US Dollar	100,000	565,000	565,000	0.02%		08/16/14
06/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Purchased Options	Other	United States	US Dollar	122,500	202,125	202,125	0.01%		07/19/14
06/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Purchased Options	Other	United States	US Dollar	75,000	63,750	63,750	0.00%		07/19/14
06/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Purchased Options	Other	United States	US Dollar	50,000	57,500	57,500	0.00%		07/19/14
06/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Purchased Options	Other	United States	US Dollar	122,500	55,125	55,125	0.00%		07/03/14
01/00/00	Calamos Market Neutral Income Fund	Fidelity Prime Money Market Fund - Institutional Class		Short Term Investment	Other	United States	US Dollar	209,915,675	209,915,675	209,915,675	6.19%	0.064%	12/31/30
01/00/00	Calamos Market Neutral Income Fund	Fidelity Prime Money Market Fund - Institutional Class		Short Term Investment	Other	United States	US Dollar	74,085,031	74,085,031	74,085,031	2.18%	0.065%	12/31/30
01/00/00	Calamos Market Neutral Income Fund	Fidelity Prime Money Market Fund - Institutional Class		Short Term Investment	Other	United States	US Dollar	52,865,230	52,865,230	52,865,230	1.56%	0.065%	12/31/30
06/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Written Options	Other	United States	US Dollar	(50,000)	(992,500)	(992,500)	-0.03%		09/20/14
06/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Written Options	Other	United States	US Dollar	(100,000)	(1,025,000)	(1,025,000)	-0.03%		08/01/14
06/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Written Options	Other	United States	US Dollar	(50,000)	(1,520,000)	(1,520,000)	-0.04%		08/16/14
06/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Written Options	Other	United States	US Dollar	(50,000)	(1,745,000)	(1,745,000)	-0.05%		09/20/14
06/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Written Options	Other	United States	US Dollar	(60,000)	(2,412,000)	(2,412,000)	-0.07%		07/19/14
06/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Written Options	Other	United States	US Dollar	(50,000)	(2,895,000)	(2,895,000)	-0.09%		07/19/14
06/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Written Options	Other	United States	US Dollar	(150,000)	(4,020,000)	(4,020,000)	-0.12%		09/20/14
06/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Written Options	Other	United States	US Dollar	(130,000)	(6,253,000)	(6,253,000)	-0.18%		08/16/14
06/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Written Options	Other	United States	US Dollar	(120,000)	(9,192,000)	(9,192,000)	-0.27%		08/16/14
06/30/14	Calamos Market Neutral Income Fund	Monsanto Company	MON US	Common Stocks	Materials	United States	US Dollar	93,700	11,688,138	11,688,138	0.34%		
06/30/14	Calamos Market Neutral Income Fund	Dow Chemical Company	DOW US	Common Stocks	Materials	United States	US Dollar	172,400	8,871,704	8,871,704	0.26%		
06/30/14	Calamos Market Neutral Income Fund	E.I. du Pont de Nemours and Company	DD US	Common Stocks	Materials	United States	US Dollar	105,600	6,910,464	6,910,464	0.20%		
06/30/14	Calamos Market Neutral Income Fund	Freeport-McMoRan Copper & Gold, Inc.	FCX US	Common Stocks	Materials	United States	US Dollar	175,600	6,409,400	6,409,400	0.19%		
06/30/14	Calamos Market Neutral Income Fund	LyondellBasell Industries, NV - Class A	LYB US	Common Stocks	Materials	United States	US Dollar	53,900	5,263,335	5,263,335	0.16%		
06/30/14	Calamos Market Neutral Income Fund	Praxair, Inc.	PX US	Common Stocks	Materials	United States	US Dollar	37,700	5,008,068	5,008,068	0.15%		
06/30/14	Calamos Market Neutral Income Fund	Mosaic Company	MOS US	Common Stocks	Materials	United States	US Dollar	75,400	3,728,530	3,728,530	0.11%		
06/30/14	Calamos Market Neutral Income Fund	PPG Industries, Inc.	PPG US	Common Stocks	Materials	United States	US Dollar	17,200	3,614,580	3,614,580	0.11%		
06/30/14	Calamos Market Neutral Income Fund	Air Products & Chemicals, Inc.	APD US	Common Stocks	Materials	United States	US Dollar	28,000	3,601,360	3,601,360	0.11%		
06/30/14	Calamos Market Neutral Income Fund	CF Industries Holdings, Inc.	CF US	Common Stocks	Materials	United States	US Dollar	9,000	2,164,770	2,164,770	0.06%		
06/30/14	Calamos Market Neutral Income Fund	Newmont Mining Corp.	NEM US	Common Stocks	Materials	United States	US Dollar	84,000	2,136,960	2,136,960	0.06%		
06/30/14	Calamos Market Neutral Income Fund	Sigma-Aldrich Corp.	SIAL US	Common Stocks	Materials	United States	US Dollar	15,000	1,522,200	1,522,200	0.04%		
06/30/14	Calamos Market Neutral Income Fund	Allegheny Technologies, Inc.	ATI US	Common Stocks	Materials	United States	US Dollar	25,000	1,127,500	1,127,500	0.03%		
06/30/14	Calamos Market Neutral Income Fund	Eastman Chemical Company	EMN US	Common Stocks	Materials	United States	US Dollar	10,000	873,500	873,500	0.03%		
06/30/14	Calamos Market Neutral Income Fund	Airgas, Inc.	ARG US	Common Stocks	Materials	United States	US Dollar	6,500	707,915	707,915	0.02%		
06/30/14	Calamos Market Neutral Income Fund	Vale, SA	VALE US	Common Stocks Sold Short	Materials	Brazil	US Dollar	(15,000)	(198,450)	(198,450)	-0.01%		
06/30/14	Calamos Market Neutral Income Fund	B2Gold Corp.	BTG US	Common Stocks Sold Short	Materials	Canada	US Dollar	(655,000)	(1,912,600)	(1,912,600)	-0.06%		
06/30/14	Calamos Market Neutral Income Fund	Horsehead Holding Corp.	ZINC US	Common Stocks Sold Short	Materials	United States	US Dollar	(141,600)	(2,585,616)	(2,585,616)	-0.08%		
06/30/14	Calamos Market Neutral Income Fund	RTI International Metals, Inc.	RTI US	Common Stocks Sold Short	Materials	United States	US Dollar	(103,000)	(2,738,770)	(2,738,770)	-0.08%		
06/30/14	Calamos Market Neutral Income Fund	Royal Gold, Inc.	RGLD US	Common Stocks Sold Short	Materials	United States	US Dollar	(61,550)	(4,685,186)	(4,685,186)	-0.14%		
06/30/14	Calamos Market Neutral Income Fund	United States Steel Corp.	X US	Common Stocks Sold Short	Materials	United States	US Dollar	(219,500)	(5,715,780)	(5,715,780)	-0.17%		
06/30/14	Calamos Market Neutral Income Fund	Cemex, SAB de CV	CX US	Common Stocks Sold Short	Materials	Mexico	US Dollar	(1,115,712)	(14,760,870)	(14,760,870)	-0.44%		
06/30/14	Calamos Market Neutral Income Fund	Goldcorp, Inc.		Convertible Bonds	Materials	Canada	US Dollar	20,000,000	20,021,800	20,021,800	0.59%	2.000%	08/01/14
06/30/14	Calamos Market Neutral Income Fund	Newmont Mining Corp.		Convertible Bonds	Materials	United States	US Dollar	20,000,000	19,992,200	19,992,200	0.59%	1.250%	07/15/14
06/30/14	Calamos Market Neutral Income Fund	Royal Gold, Inc.		Convertible Bonds	Materials	United States	US Dollar	14,000,000	15,065,400	15,065,400	0.44%	2.875%	06/15/19
06/30/14	Calamos Market Neutral Income Fund	Cemex, SAB de CV		Convertible Bonds	Materials	Mexico	US Dollar	10,000,000	14,579,350	14,579,350	0.43%	3.250%	03/15/16
06/30/14	Calamos Market Neutral Income Fund	United States Steel Corp.		Convertible Bonds	Materials	United States	US Dollar	7,500,000	9,350,025	9,350,025	0.28%	2.750%	04/01/19
06/30/14	Calamos Market Neutral Income Fund	Cemex, SAB de CV		Convertible Bonds	Materials	Mexico	US Dollar	5,000,000	7,594,750	7,594,750	0.22%	3.750%	03/15/18
06/30/14	Calamos Market Neutral Income Fund	B2Gold Corp.		Convertible Bonds	Materials	Canada	US Dollar	4,000,000	4,284,860	4,284,860	0.13%	3.250%	10/01/18
06/30/14	Calamos Market Neutral Income Fund	RTI International Metals, Inc.		Convertible Bonds	Materials	United States	US Dollar	4,000,000	4,176,660	4,176,660	0.12%	3.000%	12/01/15
06/30/14	Calamos Market Neutral Income Fund	Horsehead Holding Corp.		Convertible Bonds	Materials	United States	US Dollar	2,950,000	4,101,238	4,101,238	0.12%	3.800%	07/01/17
06/30/14	Calamos Market Neutral Income Fund	RTI International Metals, Inc.		Convertible Bonds	Materials	United States	US Dollar	3,600,000	3,599,244	3,599,244	0.11%	1.625%	10/15/19
06/30/14	Calamos Market Neutral Income Fund	Ecolab, Inc.		Corporate Bonds	Materials	United States	US Dollar	7,625,000	7,664,459	7,664,459	0.23%	1.000%	08/09/15
06/30/14	Calamos Market Neutral Income Fund	Ashland, Inc.		Corporate Bonds	Materials	United States	US Dollar	5,000,000	5,112,500	5,112,500	0.15%	3.000%	03/15/16
06/30/14	Calamos Market Neutral Income Fund	BHP Billiton Finance USA, Ltd.		Corporate Bonds	Materials	Australia	US Dollar	1,000,000	1,000,775	1,000,775	0.03%	0.484%	09/30/16
06/30/14	Calamos Market Neutral Income Fund	Vale, SA		Purchased Options	Materials	United States	US Dollar	320,000	44,800	44,800	0.00%		01/17/15
06/30/14	Calamos Market Neutral Income Fund	Apple, Inc.	AAPL US	Common Stocks	Information Technology	United States	US Dollar	752,500	69,929,825	69,929,825	2.06%		
06/30/14	Calamos Market Neutral Income Fund	Microsoft Corp.	MSFT US	Common Stocks	Information Technology	United States	US Dollar	646,500	26,959,050	26,959,050	0.80%		
06/30/14	Calamos Market Neutral Income Fund	Visa, Inc. - Class A	V US	Common Stocks	Information Technology	United States	US Dollar	103,400	21,787,414	21,787,414	0.64%		

06/30/14	Calamos Market Neutral Income Fund	QUALCOMM, Inc.	QCOM US	Common Stocks	Information Technology	United States	US Dollar	227,400	18,010,080	18,010,080	0.53%		
06/30/14	Calamos Market Neutral Income Fund	International Business Machines Corp.	IBM US	Common Stocks	Information Technology	United States	US Dollar	95,200	17,256,904	17,256,904	0.51%		
06/30/14	Calamos Market Neutral Income Fund	Google, Inc. - Class A	GOOGL US	Common Stocks	Information Technology	United States	US Dollar	29,000	16,955,430	16,955,430	0.50%		
06/30/14	Calamos Market Neutral Income Fund	Google, Inc. - Class C	GOOG US	Common Stocks	Information Technology	United States	US Dollar	29,000	16,683,120	16,683,120	0.49%		
06/30/14	Calamos Market Neutral Income Fund	Intel Corp.	INTC US	Common Stocks	Information Technology	United States	US Dollar	518,800	16,030,920	16,030,920	0.47%		
06/30/14	Calamos Market Neutral Income Fund	Oracle Corp.	ORCL US	Common Stocks	Information Technology	United States	US Dollar	371,200	15,044,736	15,044,736	0.44%		
06/30/14	Calamos Market Neutral Income Fund	MasterCard, Inc. - Class A	MA US	Common Stocks	Information Technology	United States	US Dollar	199,300	14,642,571	14,642,571	0.43%		
06/30/14	Calamos Market Neutral Income Fund	Facebook, Inc. - Class A	FB US	Common Stocks	Information Technology	United States	US Dollar	204,700	13,774,263	13,774,263	0.41%		
06/30/14	Calamos Market Neutral Income Fund	Cisco Systems, Inc.	CSCO US	Common Stocks	Information Technology	United States	US Dollar	511,800	12,718,230	12,718,230	0.38%		
06/30/14	Calamos Market Neutral Income Fund	eBay, Inc.	EBAY US	Common Stocks	Information Technology	United States	US Dollar	155,800	7,799,348	7,799,348	0.23%		
06/30/14	Calamos Market Neutral Income Fund	Cognizant Technology Solutions Corp. - Class A	CTSH US	Common Stocks	Information Technology	United States	US Dollar	132,500	6,480,575	6,480,575	0.19%		
06/30/14	Calamos Market Neutral Income Fund	Texas Instruments, Inc.	TXN US	Common Stocks	Information Technology	United States	US Dollar	129,300	6,179,247	6,179,247	0.18%		
06/30/14	Calamos Market Neutral Income Fund	TE Connectivity, Ltd.	TEL US	Common Stocks	Information Technology	Switzerland	US Dollar	97,000	5,998,480	5,998,480	0.18%		
06/30/14	Calamos Market Neutral Income Fund	EMC Corp.	EMC US	Common Stocks	Information Technology	United States	US Dollar	220,900	5,818,506	5,818,506	0.17%		
06/30/14	Calamos Market Neutral Income Fund	Yahoo!, Inc.	YHOO US	Common Stocks	Information Technology	United States	US Dollar	147,000	5,164,110	5,164,110	0.15%		
06/30/14	Calamos Market Neutral Income Fund	Accenture, PLC - Class A	ACN US	Common Stocks	Information Technology	Ireland	US Dollar	59,300	4,793,812	4,793,812	0.14%		
06/30/14	Calamos Market Neutral Income Fund	Fiserv, Inc.	FISV US	Common Stocks	Information Technology	United States	US Dollar	64,600	3,896,672	3,896,672	0.11%		
06/30/14	Calamos Market Neutral Income Fund	Applied Materials, Inc.	AMAT US	Common Stocks	Information Technology	United States	US Dollar	160,000	3,608,000	3,608,000	0.11%		
06/30/14	Calamos Market Neutral Income Fund	Automatic Data Processing, Inc.	ADP US	Common Stocks	Information Technology	United States	US Dollar	45,300	3,591,384	3,591,384	0.11%		
06/30/14	Calamos Market Neutral Income Fund	Google, Inc. - Class A	GOOGL US	Common Stocks	Information Technology	United States	US Dollar	5,665	3,312,156	3,312,156	0.10%		
06/30/14	Calamos Market Neutral Income Fund	Google, Inc. - Class C	GOOG US	Common Stocks	Information Technology	United States	US Dollar	5,755	3,310,736	3,310,736	0.10%		
06/30/14	Calamos Market Neutral Income Fund	Microchip Technology, Inc.	MCHP US	Common Stocks	Information Technology	United States	US Dollar	56,000	2,733,360	2,733,360	0.08%		
06/30/14	Calamos Market Neutral Income Fund	NCR Corp.	NCR US	Common Stocks	Information Technology	United States	US Dollar	77,252	2,710,773	2,710,773	0.08%		
06/30/14	Calamos Market Neutral Income Fund	Juniper Networks, Inc.	JNPR US	Common Stocks	Information Technology	United States	US Dollar	110,000	2,699,400	2,699,400	0.08%		
06/30/14	Calamos Market Neutral Income Fund	Qihoo 360 Technology Company, Ltd.	QIHU US	Common Stocks	Information Technology	China	US Dollar	28,507	2,623,784	2,623,784	0.08%		
06/30/14	Calamos Market Neutral Income Fund	F5 Networks, Inc.	FFIV US	Common Stocks	Information Technology	United States	US Dollar	22,500	2,507,400	2,507,400	0.07%		
06/30/14	Calamos Market Neutral Income Fund	Akamai Technologies, Inc.	AKAM US	Common Stocks	Information Technology	United States	US Dollar	40,000	2,442,400	2,442,400	0.07%		
06/30/14	Calamos Market Neutral Income Fund	KLA-Tencor Corp.	KLAC US	Common Stocks	Information Technology	United States	US Dollar	29,500	2,142,880	2,142,880	0.06%		
06/30/14	Calamos Market Neutral Income Fund	Symantec Corp.	SYMC US	Common Stocks	Information Technology	United States	US Dollar	85,000	1,946,500	1,946,500	0.06%		
06/30/14	Calamos Market Neutral Income Fund	Amphenol Corp. - Class A	APH US	Common Stocks	Information Technology	United States	US Dollar	20,000	1,926,800	1,926,800	0.06%		
06/30/14	Calamos Market Neutral Income Fund	Avago Technologies, Ltd.	AVGO US	Common Stocks	Information Technology	Singapore	US Dollar	25,000	1,801,750	1,801,750	0.05%		
06/30/14	Calamos Market Neutral Income Fund	Broadcom Corp. - Class A	BRCM US	Common Stocks	Information Technology	United States	US Dollar	35,000	1,299,200	1,299,200	0.04%		
06/30/14	Calamos Market Neutral Income Fund	Red Hat, Inc.	RHT US	Common Stocks	Information Technology	United States	US Dollar	20,000	1,105,400	1,105,400	0.03%		
06/30/14	Calamos Market Neutral Income Fund	Teradata Corp.	TDC US	Common Stocks	Information Technology	United States	US Dollar	20,000	804,000	804,000	0.02%		
06/30/14	Calamos Market Neutral Income Fund	SINA Corp.	SINA US	Common Stocks Sold Short	Information Technology	China	US Dollar	(8,000)	(398,160)	(398,160)	-0.01%		
06/30/14	Calamos Market Neutral Income Fund	NetSuite, Inc.	N US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(9,500)	(825,360)	(825,360)	-0.02%		
06/30/14	Calamos Market Neutral Income Fund	Ixia	XXIA US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(100,300)	(1,146,429)	(1,146,429)	-0.03%		
06/30/14	Calamos Market Neutral Income Fund	Rackspace Hosting, Inc.	RAX US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(38,639)	(1,300,589)	(1,300,589)	-0.04%		
06/30/14	Calamos Market Neutral Income Fund	Blucora, Inc.	BCOR US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(70,500)	(1,330,335)	(1,330,335)	-0.04%		
06/30/14	Calamos Market Neutral Income Fund	Alliance Data Systems Corp.	ADS US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(5,182)	(1,457,438)	(1,457,438)	-0.04%		
06/30/14	Calamos Market Neutral Income Fund	Photronics, Inc.	PLAB US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(174,480)	(1,500,528)	(1,500,528)	-0.04%		
06/30/14	Calamos Market Neutral Income Fund	ServiceNow, Inc.	NOW US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(27,000)	(1,672,920)	(1,672,920)	-0.05%		
06/30/14	Calamos Market Neutral Income Fund	Canadian Solar, Inc.	CSIQ US	Common Stocks Sold Short	Information Technology	Canada	US Dollar	(70,000)	(2,188,200)	(2,188,200)	-0.06%		
06/30/14	Calamos Market Neutral Income Fund	Proofpoint, Inc.	PFPT US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(58,500)	(2,191,410)	(2,191,410)	-0.06%		
06/30/14	Calamos Market Neutral Income Fund	InterDigital, Inc.	IDCC US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(47,000)	(2,246,600)	(2,246,600)	-0.07%		
06/30/14	Calamos Market Neutral Income Fund	YY, Inc.	YY US	Common Stocks Sold Short	Information Technology	China	US Dollar	(31,500)	(2,378,250)	(2,378,250)	-0.07%		
06/30/14	Calamos Market Neutral Income Fund	Cornerstone OnDemand, Inc.	CSOD US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(60,000)	(2,761,200)	(2,761,200)	-0.08%		
06/30/14	Calamos Market Neutral Income Fund	Infinera Corp.	INFN US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(301,750)	(2,776,100)	(2,776,100)	-0.08%		
06/30/14	Calamos Market Neutral Income Fund	SunPower Corp.	SPWR US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(68,000)	(2,786,640)	(2,786,640)	-0.08%		
06/30/14	Calamos Market Neutral Income Fund	NetEase, Inc.	NTES US	Common Stocks Sold Short	Information Technology	China	US Dollar	(35,967)	(2,818,374)	(2,818,374)	-0.08%		
06/30/14	Calamos Market Neutral Income Fund	Cardtronics, Inc.	CATM US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(83,999)	(2,862,686)	(2,862,686)	-0.08%		
06/30/14	Calamos Market Neutral Income Fund	Emulex Corp.	ELX US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(517,500)	(2,949,750)	(2,949,750)	-0.09%		
06/30/14	Calamos Market Neutral Income Fund	Baidu, Inc.	BIDU US	Common Stocks Sold Short	Information Technology	China	US Dollar	(16,390)	(3,061,816)	(3,061,816)	-0.09%		
06/30/14	Calamos Market Neutral Income Fund	BroadSoft, Inc.	BSFT US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(121,000)	(3,193,190)	(3,193,190)	-0.09%		
06/30/14	Calamos Market Neutral Income Fund	TTM Technologies, Inc.	TTMI US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(400,500)	(3,284,100)	(3,284,100)	-0.10%		
06/30/14	Calamos Market Neutral Income Fund	JDS Uniphase Corp.	JDSU US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(277,800)	(3,464,166)	(3,464,166)	-0.10%		
06/30/14	Calamos Market Neutral Income Fund	Lam Research Corp.	LRCX US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(52,000)	(3,514,160)	(3,514,160)	-0.10%		
06/30/14	Calamos Market Neutral Income Fund	Citrix Systems, Inc.	CTXS US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(57,600)	(3,602,880)	(3,602,880)	-0.11%		
06/30/14	Calamos Market Neutral Income Fund	DealerTrack Holdings, Inc.	TRAK US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(80,000)	(3,627,200)	(3,627,200)	-0.11%		
06/30/14	Calamos Market Neutral Income Fund	Spansion, Inc. - Class A	CODE US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(176,500)	(3,718,855)	(3,718,855)	-0.11%		
06/30/14	Calamos Market Neutral Income Fund	MercadoLibre, Inc.	MELI US	Common Stocks Sold Short	Information Technology	Argentina	US Dollar	(39,700)	(3,787,380)	(3,787,380)	-0.11%		
06/30/14	Calamos Market Neutral Income Fund	Web.com Group, Inc.	WWWW US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(135,000)	(3,897,450)	(3,897,450)	-0.11%		
06/30/14	Calamos Market Neutral Income Fund	Finisar Corp.	FNSR US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(200,000)	(3,950,000)	(3,950,000)	-0.12%		
06/30/14	Calamos Market Neutral Income Fund	Bottomline Technologies (de), Inc.	EPAY US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(153,000)	(4,577,760)	(4,577,760)	-0.14%		
06/30/14	Calamos Market Neutral Income Fund	Palo Alto Networks, Inc.	PANW US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(57,700)	(4,838,145)	(4,838,145)	-0.14%		
06/30/14	Calamos Market Neutral Income Fund	Take-Two Interactive Software, Inc.	TTWO US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(234,800)	(5,221,952)	(5,221,952)	-0.15%		
06/30/14	Calamos Market Neutral Income Fund	Rambus, Inc.	RMBS US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(373,000)	(5,333,900)	(5,333,900)	-0.16%		
06/30/14	Calamos Market Neutral Income Fund	Mentor Graphics Corp.	MENT US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(267,900)	(5,778,603)	(5,778,603)	-0.17%		
06/30/14	Calamos Market Neutral Income Fund	Yandex, NV - Class A	YNDX US	Common Stocks Sold Short	Information Technology	Netherlands	US Dollar	(162,900)	(5,805,756)	(5,805,756)	-0.17%		
06/30/14	Calamos Market Neutral Income Fund	CSG Systems International, Inc.	CSGS US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(222,600)	(5,812,086)	(5,812,086)	-0.17%		
06/30/14	Calamos Market Neutral Income Fund	Xilinx, Inc.	XLNX US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(132,000)	(6,244,920)	(6,244,920)	-0.18%		
06/30/14	Calamos Market Neutral Income Fund	SunEdison, Inc.	SUNE US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(360,000)	(8,136,000)	(8,136,000)	-0.24%		
06/30/14	Calamos Market Neutral Income Fund	Workday, Inc. - Class A	WDAY US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(91,200)	(8,195,232)	(8,195,232)	-0.24%		
06/30/14	Calamos Market Neutral Income Fund	Salesforce.com, Inc.	CRM US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(146,700)	(8,520,336)	(8,520,336)	-0.25%		
06/30/14	Calamos Market Neutral Income Fund	NVIDIA Corp.	NVDA US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(463,000)	(8,584,020)	(8,584,020)	-0.25%		
06/30/14	Calamos Market Neutral Income Fund	ON Semiconductor Corp.	ONNN US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(967,000)	(8,838,380)	(8,838,380)	-0.26%		
06/30/14	Calamos Market Neutral Income Fund	Ciena Corp.	CIEN US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(489,400)	(10,600,404)	(10,600,404)	-0.31%		
06/30/14	Calamos Market Neutral Income Fund	SanDisk Corp.	SNDK US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(109,600)	(11,445,528)	(11,445,528)	-0.34%		
06/30/14	Calamos Market Neutral Income Fund	Concur Technologies, Inc.	CNQR US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(140,000)	(13,067,600)	(13,067,600)	-0.39%		
06/30/14	Calamos Market Neutral Income Fund	Equinix, Inc.	EQIX US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(70,500)	(14,811,345)	(14,811,345)	-0.44%		
06/30/14	Calamos Market Neutral Income Fund	Micron Technology, Inc.	MU US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(905,676)	(29,842,024)	(29,842,024)	-0.88%		
06/30/14	Calamos Market Neutral Income Fund	Micron Technology, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	10,000,000	30,190,600	30,190,600	0.89%	1.625%	02/15/33
06/30/14	Calamos Market Neutral Income Fund	ON Semiconductor Corp.		Convertible Bonds	Information Technology	United States	US Dollar	25,000,000	29,465,375	29,465,375	0.87%	2.625%	12/15/26
06/30/14	Calamos Market Neutral Income Fund	Concur Technologies, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	20,400,000	22,822,296	22,822,296	0.67%	0.500%	06/15/18
06/30/14	Calamos Market Neutral Income Fund	NVIDIA Corp.		Convertible Bonds	Information Technology	United States	US Dollar	20,000,000	22,184,900	22,184,900	0.65%	1.000%	12/01/18
06/30/14	Calamos Market Neutral Income Fund	Ciena Corp.		Convertible Bonds	Information Technology	United States	US Dollar	15,900,000	21,947,724	21,947,724	0.65%	3.750%	10/15/18
06/30/14	Calamos Market Neutral Income Fund	Salesforce.com, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	18,500,000	21,220,425	21,220,425	0.63%	0.250%	04/01/18
06/30/14	Calamos Market Neutral Income Fund	Workday, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	14,500,000	18,463,793	18,463,793	0.54%	0.750%	07/15/18
06/30/14	Calamos Market Neutral Income Fund	Yandex, NV		Convertible Bonds	Information Technology	Netherlands	US Dollar	16,601,000	16,422,456	16,422,456	0.48%	1.125%	12/15/18
06/30/14	Calamos Market Neutral Income Fund	JDS Uniphase Corp.		Convertible Bonds	Information Technology	United States	US Dollar	15,000,000	15,060,975	15,060,975	0.44%	0.625%	08/15/33
06/30/14	Calamos Market Neutral Income Fund	InterDigital, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	13,000,000	14,383,005	14,383,005	0.42%	2.500%	03/15/16
06/30/14	Calamos Market Neutral Income Fund	Equinix, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	7,300,000	13,850,363	13,850,363	0.41%	3.000%	10/15/14
06/30/14	Calamos Market Neutral Income Fund	CSG Systems International, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	10,716,000	13,390,178	13,390,178	0.39%	3.000%	03/01/17
06/30/14	Calamos Market Neutral Income Fund	Finisar Corp.		Convertible Bonds	Information Technology	United States	US Dollar	12,752,000	12,581,633	12,581,633	0.37%	0.500%	12/15/33
06/30/14	Calamos Market Neutral Income Fund	Mentor Graphics Corp.		Convertible Bonds	Information Technology	United States	US Dollar	10,000,000	12,248,900	12,248,900	0.36%	4.000%	04/01/31
06/30/14	Calamos Market Neutral Income Fund	SanDisk Corp.		Convertible Bonds	Information Technology	United States	US Dollar	8,900,000	11,241,679	11,241,679	0.33%	0.500%	10/15/20
06/30/14	Calamos Market Neutral Income Fund	Emulex Corp.		Convertible Bonds	Information Technology	United States	US Dollar	11,900,000	11,014,164	11,014,164	0.32%	1.750%	11/15/18
06/30/14	Calamos Market Neutral Income Fund	Palo Alto Networks, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	10,600,000	10,941,850	10,941,850	0.32%	0.010%	07/01/19
06/30/14	Calamos Market Neutral Income Fund	Web.com Group, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	10,000,000	10,770,200	10,770,200	0.32%	1.000%	08/15/18
06/30/14	Calamos Market Neutral Income Fund	SanDisk Corp.		Convertible Bonds	Information Technology	United States	US Dollar	5,200,000	10,670,608	10,670,608	0.31%	1.500%	08/15/17
06/30/14	Calamos Market Neutral Income Fund	SunEdison, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	6,250,000	10,618,125	10,618,125	0.31%	2.000%	10/01/18
06/30/14	Calamos Market Neutral Income Fund	Citrix Systems, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	10,000,000	10,607,650	10,607,650	0.31%	0.500%	04/15/19

06/30/14	Calamos Market Neutral Income Fund	MercadoLibre, Inc.		Convertible Bonds	Information Technology	Argentina	US Dollar	10,000,000	10,455,000	10,455,000	0.31%	2.250%	07/01/19
06/30/14	Calamos Market Neutral Income Fund	Broadsoft, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	10,000,000	10,143,500	10,143,500	0.30%	1.500%	07/01/18
06/30/14	Calamos Market Neutral Income Fund	Infinera Corp.		Convertible Bonds	Information Technology	United States	US Dollar	9,500,000	10,093,750	10,093,750	0.30%	1.750%	06/01/18
06/30/14	Calamos Market Neutral Income Fund	YY, Inc.		Convertible Bonds	Information Technology	China	US Dollar	10,000,000	9,827,750	9,827,750	0.29%	2.250%	04/01/19
06/30/14	Calamos Market Neutral Income Fund	Rambus, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	7,000,000	9,393,615	9,393,615	0.28%	1.125%	08/15/18
06/30/14	Calamos Market Neutral Income Fund	Lam Research Corp.		Convertible Bonds	Information Technology	United States	US Dollar	7,500,000	9,353,738	9,353,738	0.28%	0.500%	05/15/16
06/30/14	Calamos Market Neutral Income Fund	SINA Corp.		Convertible Bonds	Information Technology	China	US Dollar	10,000,000	9,203,850	9,203,850	0.27%	1.000%	12/01/18
06/30/14	Calamos Market Neutral Income Fund	Bottomline Technologies (de), Inc.		Convertible Bonds	Information Technology	United States	US Dollar	7,750,000	9,183,905	9,183,905	0.27%	1.500%	12/01/17
06/30/14	Calamos Market Neutral Income Fund	Xilinx, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	5,000,000	8,276,125	8,276,125	0.24%	2.625%	06/15/17
06/30/14	Calamos Market Neutral Income Fund	Cardtronics, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	8,800,000	8,088,652	8,088,652	0.24%	1.000%	12/01/20
06/30/14	Calamos Market Neutral Income Fund	Ixia		Convertible Bonds	Information Technology	United States	US Dollar	7,806,000	7,841,010	7,841,010	0.23%	3.000%	12/15/15
06/30/14	Calamos Market Neutral Income Fund	Canadian Solar, Inc.		Convertible Bonds	Information Technology	Canada	US Dollar	7,000,000	7,310,170	7,310,170	0.22%	4.250%	02/15/19
06/30/14	Calamos Market Neutral Income Fund	Qihoo 360 Technology Company, Ltd.		Convertible Bonds	Information Technology	China	US Dollar	6,000,000	6,920,970	6,920,970	0.20%	2.500%	09/15/18
06/30/14	Calamos Market Neutral Income Fund	Dealertrack Technologies, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	5,000,000	6,708,925	6,708,925	0.20%	1.500%	03/15/17
06/30/14	Calamos Market Neutral Income Fund	Cornerstone Ondemand, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	5,800,000	6,583,000	6,583,000	0.19%	1.500%	07/01/18
06/30/14	Calamos Market Neutral Income Fund	Take-Two Interactive Software, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	5,000,000	6,113,725	6,113,725	0.18%	1.000%	07/01/18
06/30/14	Calamos Market Neutral Income Fund	Proofpoint, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	5,000,000	5,988,425	5,988,425	0.18%	1.250%	12/15/18
06/30/14	Calamos Market Neutral Income Fund	Photronics, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	5,200,000	5,739,344	5,739,344	0.17%	3.250%	04/01/16
06/30/14	Calamos Market Neutral Income Fund	Rovi Corp.		Convertible Bonds	Information Technology	United States	US Dollar	5,500,000	5,577,853	5,577,853	0.16%	2.625%	02/15/40
06/30/14	Calamos Market Neutral Income Fund	TTM Technologies, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	5,000,000	5,474,550	5,474,550	0.16%	1.750%	12/15/20
06/30/14	Calamos Market Neutral Income Fund	Take-Two Interactive Software, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	4,000,000	5,228,320	5,228,320	0.15%	1.750%	12/01/16
06/30/14	Calamos Market Neutral Income Fund	ServiceNow, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	4,500,000	4,964,738	4,964,738	0.15%	0.010%	11/01/18
06/30/14	Calamos Market Neutral Income Fund	Spansion, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	3,000,000	4,909,350	4,909,350	0.14%	2.000%	09/01/20
06/30/14	Calamos Market Neutral Income Fund	SunPower Corp.		Convertible Bonds	Information Technology	United States	US Dollar	2,500,000	4,332,150	4,332,150	0.13%	0.750%	06/01/18
06/30/14	Calamos Market Neutral Income Fund	SouFun Holdings, Ltd.		Convertible Bonds	Information Technology	China	US Dollar	4,500,000	4,134,690	4,134,690	0.12%	2.000%	12/15/18
06/30/14	Calamos Market Neutral Income Fund	Blucora, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	3,000,000	3,318,825	3,318,825	0.10%	4.250%	04/01/19
06/30/14	Calamos Market Neutral Income Fund	NetSuite, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	2,500,000	2,568,288	2,568,288	0.08%	0.250%	06/01/18
06/30/14	Calamos Market Neutral Income Fund	SunEdison, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	1,000,000	1,072,840	1,072,840	0.03%	0.250%	01/15/20
06/30/14	Calamos Market Neutral Income Fund	Anixter International, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	10,000,000	10,325,000	10,325,000	0.30%	5.950%	03/01/15
06/30/14	Calamos Market Neutral Income Fund	Sanmina Corp.		Corporate Bonds	Information Technology	United States	US Dollar	7,000,000	7,035,000	7,035,000	0.21%	4.375%	06/01/19
06/30/14	Calamos Market Neutral Income Fund	Jabil Circuit, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	5,000,000	5,653,125	5,653,125	0.17%	7.750%	07/15/16
06/30/14	Calamos Market Neutral Income Fund	Hewlett-Packard Company		Corporate Bonds	Information Technology	United States	US Dollar	5,000,000	5,209,325	5,209,325	0.15%	3.000%	09/15/16
06/30/14	Calamos Market Neutral Income Fund	Seagate Technology, PLC		Corporate Bonds	Information Technology	Cayman Islands	US Dollar	5,000,000	5,128,125	5,128,125	0.15%	3.750%	11/15/18
06/30/14	Calamos Market Neutral Income Fund	International Business Machines Corp.		Corporate Bonds	Information Technology	United States	US Dollar	5,000,000	5,008,225	5,008,225	0.15%	0.550%	02/06/15
06/30/14	Calamos Market Neutral Income Fund	NXP Semiconductors, NV		Corporate Bonds	Information Technology	Netherlands	US Dollar	4,000,000	4,042,500	4,042,500	0.12%	3.750%	06/01/18
06/30/14	Calamos Market Neutral Income Fund	Texas Instruments, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	3,000,000	3,004,185	3,004,185	0.09%	0.450%	08/03/15
06/30/14	Calamos Market Neutral Income Fund	Energy Select Sector SPDR Fund	XLE US	Exchange-Traded Funds Sold Short	Information Technology	United States	US Dollar	(67,167)	(6,723,417)	(6,723,417)	-0.20%		
06/30/14	Calamos Market Neutral Income Fund	SouFun Holdings, Ltd.		Written Options	Information Technology	United States	US Dollar	(175,500)	(206,213)	(206,213)	-0.01%		01/15/16
06/30/14	Calamos Market Neutral Income Fund	Qihoo 360 Technology Company, Ltd.		Written Options	Information Technology	United States	US Dollar	(31,500)	(1,373,400)	(1,373,400)	-0.04%		01/15/16
06/30/14	Calamos Market Neutral Income Fund	General Electric Company	GE US	Common Stocks	Industrials	United States	US Dollar	945,400	24,845,112	24,845,112	0.73%		
06/30/14	Calamos Market Neutral Income Fund	Boeing Company	BA US	Common Stocks	Industrials	United States	US Dollar	142,200	18,092,106	18,092,106	0.53%		
06/30/14	Calamos Market Neutral Income Fund	United Technologies Corp.	UTX US	Common Stocks	Industrials	United States	US Dollar	123,900	14,304,255	14,304,255	0.42%		
06/30/14	Calamos Market Neutral Income Fund	Honeywell International, Inc.	HON US	Common Stocks	Industrials	United States	US Dollar	99,700	9,267,115	9,267,115	0.27%		
06/30/14	Calamos Market Neutral Income Fund	United Parcel Service, Inc. - Class B	UPS US	Common Stocks	Industrials	United States	US Dollar	88,900	9,126,474	9,126,474	0.27%		
06/30/14	Calamos Market Neutral Income Fund	Union Pacific Corp.	UNP US	Common Stocks	Industrials	United States	US Dollar	86,200	8,598,450	8,598,450	0.25%		
06/30/14	Calamos Market Neutral Income Fund	General Dynamics Corp.	GD US	Common Stocks	Industrials	United States	US Dollar	70,000	8,158,500	8,158,500	0.24%		
06/30/14	Calamos Market Neutral Income Fund	Eaton Corp., PLC	ETN US	Common Stocks	Industrials	United States	US Dollar	105,600	8,150,208	8,150,208	0.24%		
06/30/14	Calamos Market Neutral Income Fund	Precision Castparts Corp.	PCP US	Common Stocks	Industrials	United States	US Dollar	31,200	7,874,880	7,874,880	0.23%		
06/30/14	Calamos Market Neutral Income Fund	3M Company	MMM US	Common Stocks	Industrials	United States	US Dollar	54,900	7,863,876	7,863,876	0.23%		
06/30/14	Calamos Market Neutral Income Fund	Caterpillar, Inc.	CAT US	Common Stocks	Industrials	United States	US Dollar	65,700	7,139,619	7,139,619	0.21%		
06/30/14	Calamos Market Neutral Income Fund	Hertz Global Holdings, Inc.	HTZ US	Common Stocks	Industrials	United States	US Dollar	242,245	6,790,127	6,790,127	0.20%		
06/30/14	Calamos Market Neutral Income Fund	Terex Corp.	TEX US	Common Stocks	Industrials	United States	US Dollar	162,723	6,687,915	6,687,915	0.20%		
06/30/14	Calamos Market Neutral Income Fund	Delta Air Lines, Inc.	DAL US	Common Stocks	Industrials	United States	US Dollar	150,800	5,838,976	5,838,976	0.17%		
06/30/14	Calamos Market Neutral Income Fund	Sensata Technologies Holding, NV	ST US	Common Stocks	Industrials	Netherlands	US Dollar	123,151	5,761,004	5,761,004	0.17%		
06/30/14	Calamos Market Neutral Income Fund	FedEx Corp.	FDX US	Common Stocks	Industrials	United States	US Dollar	37,700	5,707,026	5,707,026	0.17%		
06/30/14	Calamos Market Neutral Income Fund	Danaher Corp.	DHR US	Common Stocks	Industrials	United States	US Dollar	64,600	5,085,958	5,085,958	0.15%		
06/30/14	Calamos Market Neutral Income Fund	Norfolk Southern Corp.	NSC US	Common Stocks	Industrials	United States	US Dollar	48,800	5,027,864	5,027,864	0.15%		
06/30/14	Calamos Market Neutral Income Fund	Deere & Company	DE US	Common Stocks	Industrials	United States	US Dollar	53,300	4,826,315	4,826,315	0.14%		
06/30/14	Calamos Market Neutral Income Fund	Emerson Electric Company	EMR US	Common Stocks	Industrials	United States	US Dollar	64,600	4,286,856	4,286,856	0.13%		
06/30/14	Calamos Market Neutral Income Fund	Illinois Tool Works, Inc.	ITW US	Common Stocks	Industrials	United States	US Dollar	43,100	3,773,836	3,773,836	0.11%		
06/30/14	Calamos Market Neutral Income Fund	CSX Corp.	CSX US	Common Stocks	Industrials	United States	US Dollar	100,000	3,081,000	3,081,000	0.09%		
06/30/14	Calamos Market Neutral Income Fund	Fluor Corp.	FLR US	Common Stocks	Industrials	United States	US Dollar	33,000	2,537,700	2,537,700	0.07%		
06/30/14	Calamos Market Neutral Income Fund	Pentair, PLC	PNR US	Common Stocks	Industrials	United Kingdom	US Dollar	35,000	2,524,200	2,524,200	0.07%		
06/30/14	Calamos Market Neutral Income Fund	Cummins, Inc.	CMI US	Common Stocks	Industrials	United States	US Dollar	15,500	2,391,495	2,391,495	0.07%		
06/30/14	Calamos Market Neutral Income Fund	Kansas City Southern	KSU US	Common Stocks	Industrials	United States	US Dollar	22,000	2,365,220	2,365,220	0.07%		
06/30/14	Calamos Market Neutral Income Fund	Quanta Services, Inc.	PWR US	Common Stocks	Industrials	United States	US Dollar	50,000	1,729,000	1,729,000	0.05%		
06/30/14	Calamos Market Neutral Income Fund	Masco Corp.	MAS US	Common Stocks	Industrials	United States	US Dollar	70,000	1,554,000	1,554,000	0.05%		
06/30/14	Calamos Market Neutral Income Fund	Expeditors International of Washington, Inc.	EXPD US	Common Stocks	Industrials	United States	US Dollar	31,500	1,391,040	1,391,040	0.04%		
06/30/14	Calamos Market Neutral Income Fund	Jacobs Engineering Group, Inc.	JEC US	Common Stocks	Industrials	United States	US Dollar	23,125	1,232,100	1,232,100	0.04%		
06/30/14	Calamos Market Neutral Income Fund	Robert Half International, Inc.	RHI US	Common Stocks	Industrials	United States	US Dollar	25,000	1,193,500	1,193,500	0.04%		
06/30/14	Calamos Market Neutral Income Fund	51job, Inc.	JOBS US	Common Stocks Sold Short	Industrials	China	US Dollar	(17,683)	(1,166,371)	(1,166,371)	-0.03%		
06/30/14	Calamos Market Neutral Income Fund	CBIZ, Inc.	CBZ US	Common Stocks Sold Short	Industrials	United States	US Dollar	(344,400)	(3,109,932)	(3,109,932)	-0.09%		
06/30/14	Calamos Market Neutral Income Fund	Deluxe Corp.	DLX US	Common Stocks Sold Short	Industrials	United States	US Dollar	(79,075)	(4,632,214)	(4,632,214)	-0.14%		
06/30/14	Calamos Market Neutral Income Fund	Navistar International Corp.	NAV US	Common Stocks Sold Short	Industrials	United States	US Dollar	(193,600)	(7,256,128)	(7,256,128)	-0.21%		
06/30/14	Calamos Market Neutral Income Fund	Navistar International Corp.		Convertible Bonds	Industrials	United States	US Dollar	10,000,000	10,694,250	10,694,250	0.32%	4.750%	04/15/19
06/30/14	Calamos Market Neutral Income Fund	Navistar International Corp.		Convertible Bonds	Industrials	United States	US Dollar	10,000,000	10,360,250	10,360,250	0.31%	4.500%	10/15/18
06/30/14	Calamos Market Neutral Income Fund	CBIZ, Inc.		Convertible Bonds	Industrials	United States	US Dollar	3,750,000	4,940,288	4,940,288	0.15%	4.875%	10/01/15
06/30/14	Calamos Market Neutral Income Fund	Deluxe Corp.		Corporate Bonds	Industrials	United States	US Dollar	11,250,000	12,079,688	12,079,688	0.36%	7.000%	03/15/19
06/30/14	Calamos Market Neutral Income Fund	General Electric Capital Corp.		Corporate Bonds	Industrials	United States	US Dollar	10,000,000	10,126,750	10,126,750	0.30%	1.625%	07/02/15
06/30/14	Calamos Market Neutral Income Fund	Eaton Corp.		Corporate Bonds	Industrials	United States	US Dollar	8,000,000	8,038,120	8,038,120	0.24%	0.950%	11/02/15
06/30/14	Calamos Market Neutral Income Fund	CNH Industrial Capital, LLC		Corporate Bonds	Industrials	United States	US Dollar	5,675,000	5,802,688	5,802,688	0.17%	3.875%	11/01/15
06/30/14	Calamos Market Neutral Income Fund	Penske Truck Leasing Company, LP		Corporate Bonds	Industrials	United States	US Dollar	5,000,000	5,133,350	5,133,350	0.15%	2.500%	03/15/16
06/30/14	Calamos Market Neutral Income Fund	General Electric Capital Corp.		Corporate Bonds	Industrials	United States	US Dollar	5,000,000	5,036,150	5,036,150	0.15%	1.000%	12/11/15
06/30/14	Calamos Market Neutral Income Fund	John Deere Capital Corp.		Corporate Bonds	Industrials	United States	US Dollar	5,000,000	5,033,475	5,033,475	0.15%	0.950%	06/29/15
06/30/14	Calamos Market Neutral Income Fund	Caterpillar, Inc.		Corporate Bonds	Industrials	United States	US Dollar	5,000,000	5,032,450	5,032,450	0.15%	0.950%	06/26/15
06/30/14	Calamos Market Neutral Income Fund	CNH Industrial Capital, LLC		Corporate Bonds	Industrials	United States	US Dollar	4,800,000	4,890,000	4,890,000	0.14%	3.250%	02/01/17
06/30/14	Calamos Market Neutral Income Fund	Caterpillar, Inc.		Corporate Bonds	Industrials	United States	US Dollar	4,625,000	4,632,747	4,632,747	0.14%	0.700%	02/26/16
06/30/14	Calamos Market Neutral Income Fund	Deluxe Corp.		Corporate Bonds	Industrials	United States	US Dollar	4,382,000	4,417,604	4,417,604	0.13%	5.125%	10/01/14
06/30/14	Calamos Market Neutral Income Fund	Air Lease Corp.		Corporate Bonds	Industrials	United States	US Dollar	4,000,000	4,203,760	4,203,760	0.12%	4.500%	01/15/16
06/30/14	Calamos Market Neutral Income Fund	General Electric Company		Corporate Bonds	Industrials	United States	US Dollar	1,400,000	1,407,511	1,407,511	0.04%	0.850%	10/09/15
06/30/14	Calamos Market Neutral Income Fund	PACCAR Financial Corp.		Corporate Bonds	Industrials	United States	US Dollar	1,000,000	1,004,540	1,004,540	0.03%	0.800%	02/08/16
06/30/14	Calamos Market Neutral Income Fund	Rockwell Collins, Inc.		Corporate Bonds	Industrials	United States	US Dollar	1,000,000	1,002,655	1,002,655	0.03%	0.581%	12/15/16
06/30/14	Calamos Market Neutral Income Fund	GATX Corp.		Corporate Bonds	Industrials	United States	US Dollar	1,000,000	997,150	997,150	0.03%	1.250%	03/04/17
06/30/14	Calamos Market Neutral Income Fund	John Deere Capital Corp.		Corporate Bonds	Industrials	United States	US Dollar	500,000	502,420	502,420	0.01%	1.050%	10/11/16
06/30/14	Calamos Market Neutral Income Fund	Johnson & Johnson	JNJ US	Common Stocks	Health Care	United States	US Dollar	302,450	31,642,319	31,642,319	0.93%		
06/30/14	Calamos Market Neutral Income Fund	Merck & Company, Inc.	MRK US	Common Stocks	Health Care	United States	US Dollar	370,800	21,450,780	21,450,780	0.63%		
06/30/14	Calamos Market Neutral Income Fund	Pfizer, Inc.	PFE US	Common Stocks	Health Care	United States	US Dollar	698,800	20,740,384	20,740,384	0.61%		
06/30/14	Calamos Market Neutral Income Fund	Gilead Sciences, Inc.	GILD US	Common Stocks	Health Care	United States	US Dollar	242,400	20,097,384	20,097,384	0.59%		
06/30/14	Calamos Market Neutral Income Fund	AbbVie, Inc.	ABBV US	Common Stocks	Health Care	United States	US Dollar	227,100	12,817,524	12,817,524	0.38%		
06/30/14	Calamos Market Neutral Income Fund	Biogen Idec, Inc.	BIIB US	Common Stocks	Health Care	United States	US Dollar	39,900	12,580,869	12,580,869	0.37%		
06/30/14	Calamos Market Neutral Income Fund	Thermo Fisher Scientific, Inc.	TMO US	Common Stocks	Health Care	United States	US Dollar	80,800	9,534,400	9,534,400	0.28%		
06/30/14	Calamos Market Neutral Income Fund	Amgen, Inc.	AMGN US	Common Stocks	Health Care	United States	US Dollar	79,700	9,434,089	9,434,089	0.28%		

06/30/14	Calamos Market Neutral Income Fund	Express Scripts Holding Company	ESRX US	Common Stocks	Health Care	United States	US Dollar	129,900	9,005,967	9,005,967	0.27%		
06/30/14	Calamos Market Neutral Income Fund	Agilent Technologies, Inc.	A US	Common Stocks	Health Care	United States	US Dollar	149,923	8,611,577	8,611,577	0.25%		
06/30/14	Calamos Market Neutral Income Fund	UnitedHealth Group, Inc.	UNH US	Common Stocks	Health Care	United States	US Dollar	91,600	7,488,300	7,488,300	0.22%		
06/30/14	Calamos Market Neutral Income Fund	Bristol-Myers Squibb Company	BMY US	Common Stocks	Health Care	United States	US Dollar	151,100	7,329,861	7,329,861	0.22%		
06/30/14	Calamos Market Neutral Income Fund	Allergan, Inc.	AGN US	Common Stocks	Health Care	United States	US Dollar	38,800	6,565,736	6,565,736	0.19%		
06/30/14	Calamos Market Neutral Income Fund	Actavis, PLC	ACT US	Common Stocks	Health Care	United States	US Dollar	28,300	6,312,315	6,312,315	0.19%		
06/30/14	Calamos Market Neutral Income Fund	Alexion Pharmaceuticals, Inc.	ALXN US	Common Stocks	Health Care	United States	US Dollar	40,000	6,250,000	6,250,000	0.18%		
06/30/14	Calamos Market Neutral Income Fund	Medtronic, Inc.	MDT US	Common Stocks	Health Care	United States	US Dollar	97,000	6,184,720	6,184,720	0.18%		
06/30/14	Calamos Market Neutral Income Fund	Medtronic, Inc.	MDT US	Common Stocks	Health Care	United States	US Dollar	95,779	6,106,869	6,106,869	0.18%		
06/30/14	Calamos Market Neutral Income Fund	Eli Lilly and Company	LLY US	Common Stocks	Health Care	United States	US Dollar	97,000	6,030,490	6,030,490	0.18%		
06/30/14	Calamos Market Neutral Income Fund	Celgene Corp.	CELG US	Common Stocks	Health Care	United States	US Dollar	69,772	5,992,019	5,992,019	0.18%		
06/30/14	Calamos Market Neutral Income Fund	Abbott Laboratories	ABT US	Common Stocks	Health Care	United States	US Dollar	140,900	5,762,810	5,762,810	0.17%		
06/30/14	Calamos Market Neutral Income Fund	Baxter International, Inc.	BAX US	Common Stocks	Health Care	United States	US Dollar	64,600	4,670,580	4,670,580	0.14%		
06/30/14	Calamos Market Neutral Income Fund	Celgene Corp.	CELG US	Common Stocks	Health Care	United States	US Dollar	53,000	4,551,640	4,551,640	0.13%		
06/30/14	Calamos Market Neutral Income Fund	Mylan, Inc.	MYL US	Common Stocks	Health Care	United States	US Dollar	81,000	4,176,360	4,176,360	0.12%		
06/30/14	Calamos Market Neutral Income Fund	Biogen Idec, Inc.	BIIB US	Common Stocks	Health Care	United States	US Dollar	10,456	3,296,881	3,296,881	0.10%		
06/30/14	Calamos Market Neutral Income Fund	Cigna Corp.	CI US	Common Stocks	Health Care	United States	US Dollar	35,500	3,264,935	3,264,935	0.10%		
06/30/14	Calamos Market Neutral Income Fund	Perrigo Company, PLC	PRGO US	Common Stocks	Health Care	Ireland	US Dollar	20,000	2,915,200	2,915,200	0.09%		
06/30/14	Calamos Market Neutral Income Fund	Cerner Corp.	CERN US	Common Stocks	Health Care	United States	US Dollar	52,500	2,707,950	2,707,950	0.08%		
06/30/14	Calamos Market Neutral Income Fund	WellPoint, Inc.	WLP US	Common Stocks	Health Care	United States	US Dollar	25,000	2,690,250	2,690,250	0.08%		
06/30/14	Calamos Market Neutral Income Fund	Forest Laboratories, Inc.		Common Stocks	Health Care	United States	US Dollar	25,000	2,475,000	2,475,000	0.07%		
06/30/14	Calamos Market Neutral Income Fund	Regeneron Pharmaceuticals, Inc.	REGN US	Common Stocks	Health Care	United States	US Dollar	8,000	2,259,760	2,259,760	0.07%		
06/30/14	Calamos Market Neutral Income Fund	Aetna, Inc.	AET US	Common Stocks	Health Care	United States	US Dollar	26,500	2,148,620	2,148,620	0.06%		
06/30/14	Calamos Market Neutral Income Fund	Receptos, Inc.	RCPT US	Common Stocks	Health Care	United States	US Dollar	49,114	2,092,256	2,092,256	0.06%		
06/30/14	Calamos Market Neutral Income Fund	Agilent Technologies, Inc.	A US	Common Stocks	Health Care	United States	US Dollar	35,000	2,010,400	2,010,400	0.06%		
06/30/14	Calamos Market Neutral Income Fund	Covidien, PLC	COV US	Common Stocks	Health Care	Ireland	US Dollar	20,000	1,803,600	1,803,600	0.05%		
06/30/14	Calamos Market Neutral Income Fund	St. Jude Medical, Inc.	STJ US	Common Stocks	Health Care	United States	US Dollar	24,500	1,696,625	1,696,625	0.05%		
06/30/14	Calamos Market Neutral Income Fund	DaVita HealthCare Partners, Inc.	DVA US	Common Stocks	Health Care	United States	US Dollar	20,000	1,446,400	1,446,400	0.04%		
06/30/14	Calamos Market Neutral Income Fund	Stryker Corp.	SYK US	Common Stocks	Health Care	United States	US Dollar	15,000	1,264,800	1,264,800	0.04%		
06/30/14	Calamos Market Neutral Income Fund	Edwards Lifesciences Corp.	EW US	Common Stocks	Health Care	United States	US Dollar	12,500	1,073,000	1,073,000	0.03%		
06/30/14	Calamos Market Neutral Income Fund	Unilife Corp.	UNIS US	Common Stocks	Health Care	United States	US Dollar	339,339	1,004,443	1,004,443	0.03%		
06/30/14	Calamos Market Neutral Income Fund	Laboratory Corp. of America Holdings	LH US	Common Stocks	Health Care	United States	US Dollar	9,000	921,600	921,600	0.03%		
06/30/14	Calamos Market Neutral Income Fund	CareFusion Corp.	CFN US	Common Stocks	Health Care	United States	US Dollar	20,000	887,000	887,000	0.03%		
06/30/14	Calamos Market Neutral Income Fund	Quest Diagnostics, Inc.	DGX US	Common Stocks	Health Care	United States	US Dollar	15,000	880,350	880,350	0.03%		
06/30/14	Calamos Market Neutral Income Fund	Theravance Biopharma, Inc.	TBPH US	Common Stocks Sold Short	Health Care	Cayman Islands	US Dollar	(8,069)	(257,240)	(257,240)	-0.01%		
06/30/14	Calamos Market Neutral Income Fund	Insulet Corp.	PODD US	Common Stocks Sold Short	Health Care	United States	US Dollar	(17,000)	(674,390)	(674,390)	-0.02%		
06/30/14	Calamos Market Neutral Income Fund	Emergent Biosolutions, Inc.	EBS US	Common Stocks Sold Short	Health Care	United States	US Dollar	(44,000)	(988,240)	(988,240)	-0.03%		
06/30/14	Calamos Market Neutral Income Fund	BioMarin Pharmaceutical, Inc.	BMRN US	Common Stocks Sold Short	Health Care	United States	US Dollar	(17,300)	(1,076,233)	(1,076,233)	-0.03%		
06/30/14	Calamos Market Neutral Income Fund	Acorda Therapeutics, Inc.	ACOR US	Common Stocks Sold Short	Health Care	United States	US Dollar	(47,800)	(1,611,338)	(1,611,338)	-0.05%		
06/30/14	Calamos Market Neutral Income Fund	Illumina, Inc.	ILMN US	Common Stocks Sold Short	Health Care	United States	US Dollar	(12,500)	(2,231,750)	(2,231,750)	-0.07%		
06/30/14	Calamos Market Neutral Income Fund	Volcano Corp.	VOLC US	Common Stocks Sold Short	Health Care	United States	US Dollar	(147,700)	(2,600,997)	(2,600,997)	-0.08%		
06/30/14	Calamos Market Neutral Income Fund	Spectranetics Corp.	SPNC US	Common Stocks Sold Short	Health Care	United States	US Dollar	(115,000)	(2,631,200)	(2,631,200)	-0.08%		
06/30/14	Calamos Market Neutral Income Fund	Masimo Corp.	MASI US	Common Stocks Sold Short	Health Care	United States	US Dollar	(112,507)	(2,655,165)	(2,655,165)	-0.08%		
06/30/14	Calamos Market Neutral Income Fund	InterMune, Inc.	ITMN US	Common Stocks Sold Short	Health Care	United States	US Dollar	(66,800)	(2,949,220)	(2,949,220)	-0.09%		
06/30/14	Calamos Market Neutral Income Fund	NuVasive, Inc.	NUVA US	Common Stocks Sold Short	Health Care	United States	US Dollar	(86,000)	(3,059,020)	(3,059,020)	-0.09%		
06/30/14	Calamos Market Neutral Income Fund	AMAG Pharmaceuticals, Inc.	AMAG US	Common Stocks Sold Short	Health Care	United States	US Dollar	(148,000)	(3,066,560)	(3,066,560)	-0.09%		
06/30/14	Calamos Market Neutral Income Fund	Allscripts Healthcare Solutions, Inc.	MDRX US	Common Stocks Sold Short	Health Care	United States	US Dollar	(240,000)	(3,852,000)	(3,852,000)	-0.11%		
06/30/14	Calamos Market Neutral Income Fund	Integra LifeSciences Holdings Corp.	IART US	Common Stocks Sold Short	Health Care	United States	US Dollar	(87,500)	(4,117,750)	(4,117,750)	-0.12%		
06/30/14	Calamos Market Neutral Income Fund	Healthways, Inc.	HWAY US	Common Stocks Sold Short	Health Care	United States	US Dollar	(245,000)	(4,297,300)	(4,297,300)	-0.13%		
06/30/14	Calamos Market Neutral Income Fund	Wright Medical Group, Inc.	WMGI US	Common Stocks Sold Short	Health Care	United States	US Dollar	(149,000)	(4,678,600)	(4,678,600)	-0.14%		
06/30/14	Calamos Market Neutral Income Fund	William Demant Holding, A/S	WDH DC	Common Stocks Sold Short	Health Care	Denmark	Danish Krone	(57,806)	(28,581,596)	(5,249,290)	-0.15%		
06/30/14	Calamos Market Neutral Income Fund	Medicines Company	MDCO US	Common Stocks Sold Short	Health Care	United States	US Dollar	(247,000)	(7,177,820)	(7,177,820)	-0.21%		
06/30/14	Calamos Market Neutral Income Fund	Brookdale Senior Living, Inc.	BKD US	Common Stocks Sold Short	Health Care	United States	US Dollar	(240,500)	(8,018,270)	(8,018,270)	-0.24%		
06/30/14	Calamos Market Neutral Income Fund	Molina Healthcare, Inc.	MOH US	Common Stocks Sold Short	Health Care	United States	US Dollar	(407,000)	(18,164,410)	(18,164,410)	-0.54%		
06/30/14	Calamos Market Neutral Income Fund	Medicines Company		Convertible Bonds	Health Care	United States	US Dollar	12,500,000	15,332,875	15,332,875	0.45%	1.375%	06/01/17
06/30/14	Calamos Market Neutral Income Fund	Molina Healthcare, Inc.		Convertible Bonds	Health Care	United States	US Dollar	10,500,000	15,090,548	15,090,548	0.45%	3.750%	10/01/14
06/30/14	Calamos Market Neutral Income Fund	Brookdale Senior Living, Inc.		Convertible Bonds	Health Care	United States	US Dollar	9,500,000	12,963,320	12,963,320	0.38%	2.750%	06/15/18
06/30/14	Calamos Market Neutral Income Fund	Volcano Corp.		Convertible Bonds	Health Care	United States	US Dollar	12,500,000	12,052,188	12,052,188	0.36%	1.750%	12/01/17
06/30/14	Calamos Market Neutral Income Fund	Integra LifeSciences Holdings Corp.		Convertible Bonds	Health Care	United States	US Dollar	10,162,000	10,905,299	10,905,299	0.32%	1.625%	12/15/16
06/30/14	Calamos Market Neutral Income Fund	NuVasive, Inc.		Convertible Bonds	Health Care	United States	US Dollar	8,000,000	9,147,440	9,147,440	0.27%	2.750%	07/01/17
06/30/14	Calamos Market Neutral Income Fund	Healthways, Inc.		Convertible Bonds	Health Care	United States	US Dollar	7,000,000	7,710,220	7,710,220	0.23%	1.500%	07/01/18
06/30/14	Calamos Market Neutral Income Fund	AMAG Pharmaceuticals, Inc.		Convertible Bonds	Health Care	United States	US Dollar	6,500,000	6,917,788	6,917,788	0.20%	2.500%	02/15/19
06/30/14	Calamos Market Neutral Income Fund	Wright Medical Group, Inc.		Convertible Bonds	Health Care	United States	US Dollar	5,000,000	6,865,025	6,865,025	0.20%	2.000%	08/15/17
06/30/14	Calamos Market Neutral Income Fund	Illumina, Inc.		Convertible Bonds	Health Care	United States	US Dollar	6,338,000	6,516,573	6,516,573	0.19%	0.010%	06/15/19
06/30/14	Calamos Market Neutral Income Fund	Molina Healthcare, Inc.		Convertible Bonds	Health Care	United States	US Dollar	5,000,000	6,252,875	6,252,875	0.18%	1.125%	01/15/20
06/30/14	Calamos Market Neutral Income Fund	Spectranetics Corp.		Convertible Bonds	Health Care	United States	US Dollar	5,500,000	5,755,063	5,755,063	0.17%	2.625%	06/01/34
06/30/14	Calamos Market Neutral Income Fund	Allscripts Healthcare Solutions, Inc.		Convertible Bonds	Health Care	United States	US Dollar	5,000,000	5,728,775	5,728,775	0.17%	1.250%	07/01/20
06/30/14	Calamos Market Neutral Income Fund	InterMune, Inc.		Convertible Bonds	Health Care	United States	US Dollar	3,000,000	4,494,045	4,494,045	0.13%	2.500%	09/15/18
06/30/14	Calamos Market Neutral Income Fund	Emergent Biosolutions, Inc.		Convertible Bonds	Health Care	United States	US Dollar	3,500,000	3,672,515	3,672,515	0.11%	2.875%	01/15/21
06/30/14	Calamos Market Neutral Income Fund	Acorda Therapeutics, Inc.		Convertible Bonds	Health Care	United States	US Dollar	3,391,000	3,538,288	3,538,288	0.10%	1.750%	06/15/21
06/30/14	Calamos Market Neutral Income Fund	Insulet Corp.		Convertible Bonds	Health Care	United States	US Dollar	1,804,000	1,998,931	1,998,931	0.06%	2.000%	06/15/19
06/30/14	Calamos Market Neutral Income Fund	BioMarin Pharmaceutical, Inc.		Convertible Bonds	Health Care	United States	US Dollar	1,250,000	1,317,100	1,317,100	0.04%	1.500%	10/15/20
06/30/14	Calamos Market Neutral Income Fund	BioMarin Pharmaceutical, Inc.		Convertible Bonds	Health Care	United States	US Dollar	1,250,000	1,294,906	1,294,906	0.04%	0.750%	10/15/18
06/30/14	Calamos Market Neutral Income Fund	Amgen, Inc.		Corporate Bonds	Health Care	United States	US Dollar	14,193,000	14,273,119	14,273,119	0.42%	1.875%	11/15/14
06/30/14	Calamos Market Neutral Income Fund	AbbVie, Inc.		Corporate Bonds	Health Care	United States	US Dollar	10,000,000	10,075,550	10,075,550	0.30%	1.200%	11/06/15
06/30/14	Calamos Market Neutral Income Fund	Community Health Systems, Inc.		Corporate Bonds	Health Care	United States	US Dollar	6,000,000	6,296,250	6,296,250	0.19%	5.125%	08/15/18
06/30/14	Calamos Market Neutral Income Fund	Amgen, Inc.		Corporate Bonds	Health Care	United States	US Dollar	5,000,000	5,180,975	5,180,975	0.15%	2.500%	11/15/16
06/30/14	Calamos Market Neutral Income Fund	WellPoint, Inc.		Corporate Bonds	Health Care	United States	US Dollar	5,000,000	5,039,925	5,039,925	0.15%	1.250%	09/10/15
06/30/14	Calamos Market Neutral Income Fund	Gilead Sciences, Inc.		Corporate Bonds	Health Care	United States	US Dollar	4,400,000	4,436,190	4,436,190	0.13%	2.400%	12/01/14
06/30/14	Calamos Market Neutral Income Fund	Thermo Fisher Scientific, Inc.		Corporate Bonds	Health Care	United States	US Dollar	3,050,000	3,117,863	3,117,863	0.09%	3.200%	05/01/15
06/30/14	Calamos Market Neutral Income Fund	Baxter International, Inc.		Corporate Bonds	Health Care	United States	US Dollar	3,000,000	3,011,385	3,011,385	0.09%	0.950%	06/01/16
06/30/14	Calamos Market Neutral Income Fund	VPII Escrow Corp.		Corporate Bonds	Health Care	United States	US Dollar	1,000,000	1,080,000	1,080,000	0.03%	6.750%	08/15/18
06/30/14	Calamos Market Neutral Income Fund	Mylan, Inc.		Corporate Bonds	Health Care	United States	US Dollar	1,000,000	1,013,660	1,013,660	0.03%	1.800%	06/24/16
06/30/14	Calamos Market Neutral Income Fund	ANZ New Zealand (Int'l), Ltd.		Corporate Bonds	Health Care	United Kingdom	US Dollar	1,000,000	1,002,705	1,002,705	0.03%	1.400%	04/27/17
06/30/14	Calamos Market Neutral Income Fund	Actavis Funding, SCS		Corporate Bonds	Health Care	Luxembourg	US Dollar	1,000,000	996,350	996,350	0.03%	1.300%	06/15/17
06/30/14	Calamos Market Neutral Income Fund	Mylan, Inc.		Corporate Bonds	Health Care	United States	US Dollar	500,000	501,895	501,895	0.01%	1.350%	11/29/16
06/30/14	Calamos Market Neutral Income Fund	Health Care Select Sector SPDR Fund	XLV US	Exchange-Traded Funds Sold Short	Health Care	United States	US Dollar	(92,490)	(5,626,167)	(5,626,167)	-0.17%		
06/30/14	Calamos Market Neutral Income Fund	Celgene Corp.		Purchased Options	Health Care	United States	US Dollar	49,800	195,465	195,465	0.01%		07/19/14
06/30/14	Calamos Market Neutral Income Fund	Wells Fargo & Company		Common Stocks	Financials	United States	US Dollar	673,400	35,393,904	35,393,904	1.04%		
06/30/14	Calamos Market Neutral Income Fund	Berkshire Hathaway, Inc. - Class B	BRK/B US	Common Stocks	Financials	United States	US Dollar	215,500	27,273,680	27,273,680	0.80%		
06/30/14	Calamos Market Neutral Income Fund	JPMorgan Chase & Company	JPM US	Common Stocks	Financials	United States	US Dollar	392,800	22,633,136	22,633,136	0.67%		
06/30/14	Calamos Market Neutral Income Fund	American Express Company	AXP US	Common Stocks	Financials	United States	US Dollar	188,500	17,882,995	17,882,995	0.53%		
06/30/14	Calamos Market Neutral Income Fund	Bank of America Corp.	BAC US	Common Stocks	Financials	United States	US Dollar	1,100,000	16,907,000	16,907,000	0.50%		
06/30/14	Calamos Market Neutral Income Fund	US Bancorp	USB US	Common Stocks	Financials	United States	US Dollar	369,000	15,985,080	15,985,080	0.47%		
06/30/14	Calamos Market Neutral Income Fund	Citigroup, Inc.	C US	Common Stocks	Financials	United States	US Dollar	312,500	14,718,750	14,718,750	0.43%		
06/30/14	Calamos Market Neutral Income Fund	American International Group, Inc.	AIG US	Common Stocks	Financials	United States	US Dollar	237,000	12,935,460	12,935,460	0.38%		
06/30/14	Calamos Market Neutral Income Fund	MetLife, Inc.	MET US	Common Stocks	Financials	United States	US Dollar	168,240	9,347,414	9,347,414	0.28%		
06/30/14	Calamos Market Neutral Income Fund	Bank of New York Mellon Corp.	BK US	Common Stocks	Financials	United States	US Dollar	215,500	8,076,940	8,076,940	0.24%		
06/30/14	Calamos Market Neutral Income Fund	Prudential Financial, Inc.	PRU US	Common Stocks	Financials	United States	US Dollar	90,500	8,033,685	8,033,685	0.24%		
06/30/14	Calamos Market Neutral Income Fund	PNC Financial Services Group, Inc.	PNC US	Common Stocks	Financials	United States	US Dollar	90,000	8,014,500	8,014,500	0.24%		
06/30/14	Calamos Market Neutral Income Fund	Goldman Sachs Group, Inc.	GS US	Common Stocks	Financials	United States	US Dollar	46,300	7,752,472	7,752,472	0.23%		
06/30/14	Calamos Market Neutral Income Fund	Navient Corp.	NAVI US	Common Stocks	Financials	United States	US Dollar	423,271	7,496,129	7,496,129	0.22%		

06/30/14	Calamos Market Neutral Income Fund	Simon Property Group, Inc.	SPG US	Common Stocks	Financials	United States	US Dollar	44,200	7,349,576	7,349,576	0.22%		
06/30/14	Calamos Market Neutral Income Fund	JPMorgan Chase & Company	JPM US	Common Stocks	Financials	United States	US Dollar	109,180	6,290,952	6,290,952	0.19%		
06/30/14	Calamos Market Neutral Income Fund	Allstate Corp.	ALL US	Common Stocks	Financials	United States	US Dollar	102,400	6,012,928	6,012,928	0.18%		
06/30/14	Calamos Market Neutral Income Fund	Capital One Financial Corp.	COF US	Common Stocks	Financials	United States	US Dollar	70,000	5,782,000	5,782,000	0.17%		
06/30/14	Calamos Market Neutral Income Fund	Morgan Stanley	MS US	Common Stocks	Financials	United States	US Dollar	145,500	4,704,015	4,704,015	0.14%		
06/30/14	Calamos Market Neutral Income Fund	Greenhill & Company, Inc.	GHL US	Common Stocks	Financials	United States	US Dollar	95,379	4,697,416	4,697,416	0.14%		
06/30/14	Calamos Market Neutral Income Fund	Charles Schwab Corp.	SCHW US	Common Stocks	Financials	United States	US Dollar	150,000	4,039,500	4,039,500	0.12%		
06/30/14	Calamos Market Neutral Income Fund	Lincoln National Corp.	LNC US	Common Stocks	Financials	United States	US Dollar	76,500	3,935,160	3,935,160	0.12%		
06/30/14	Calamos Market Neutral Income Fund	Ameriprise Financial, Inc.	AMP US	Common Stocks	Financials	United States	US Dollar	32,300	3,876,000	3,876,000	0.11%		
06/30/14	Calamos Market Neutral Income Fund	Blackstone Group, LP	BX US	Common Stocks	Financials	United States	US Dollar	114,062	3,814,233	3,814,233	0.11%		
06/30/14	Calamos Market Neutral Income Fund	Franklin Resources, Inc.	BEN US	Common Stocks	Financials	United States	US Dollar	65,000	3,759,600	3,759,600	0.11%		
06/30/14	Calamos Market Neutral Income Fund	WisdomTree Investments, Inc.	WETF US	Common Stocks	Financials	United States	US Dollar	303,871	3,755,846	3,755,846	0.11%		
06/30/14	Calamos Market Neutral Income Fund	BB&T Corp.	BBT US	Common Stocks	Financials	United States	US Dollar	91,600	3,611,788	3,611,788	0.11%		
06/30/14	Calamos Market Neutral Income Fund	T. Rowe Price Group, Inc.	TROW US	Common Stocks	Financials	United States	US Dollar	38,000	3,207,580	3,207,580	0.09%		
06/30/14	Calamos Market Neutral Income Fund	Vornado Realty Trust	VNO US	Common Stocks	Financials	United States	US Dollar	30,000	3,201,900	3,201,900	0.09%		
06/30/14	Calamos Market Neutral Income Fund	Discover Financial Services	DFS US	Common Stocks	Financials	United States	US Dollar	51,000	3,160,980	3,160,980	0.09%		
06/30/14	Calamos Market Neutral Income Fund	ACE, Ltd.	ACE US	Common Stocks	Financials	Switzerland	US Dollar	29,000	3,007,300	3,007,300	0.09%		
06/30/14	Calamos Market Neutral Income Fund	State Street Corp.	STT US	Common Stocks	Financials	United States	US Dollar	43,500	2,925,810	2,925,810	0.09%		
06/30/14	Calamos Market Neutral Income Fund	Invesco, Ltd.	IVZ US	Common Stocks	Financials	United States	US Dollar	75,000	2,831,250	2,831,250	0.08%		
06/30/14	Calamos Market Neutral Income Fund	Travelers Companies, Inc.	TRV US	Common Stocks	Financials	United States	US Dollar	27,800	2,615,146	2,615,146	0.08%		
06/30/14	Calamos Market Neutral Income Fund	Principal Financial Group, Inc.	PFG US	Common Stocks	Financials	United States	US Dollar	47,800	2,412,944	2,412,944	0.07%		
06/30/14	Calamos Market Neutral Income Fund	SunTrust Banks, Inc.	STI US	Common Stocks	Financials	United States	US Dollar	60,000	2,403,600	2,403,600	0.07%		
06/30/14	Calamos Market Neutral Income Fund	Fifth Third Bancorp	FITB US	Common Stocks	Financials	United States	US Dollar	110,000	2,348,500	2,348,500	0.07%		
06/30/14	Calamos Market Neutral Income Fund	Aflac, Inc.	AFL US	Common Stocks	Financials	United States	US Dollar	37,000	2,303,250	2,303,250	0.07%		
06/30/14	Calamos Market Neutral Income Fund	Prologis, Inc.	PLD US	Common Stocks	Financials	United States	US Dollar	55,000	2,259,950	2,259,950	0.07%		
06/30/14	Calamos Market Neutral Income Fund	Morgan Stanley	MS US	Common Stocks	Financials	United States	US Dollar	66,066	2,135,914	2,135,914	0.06%		
06/30/14	Calamos Market Neutral Income Fund	Regions Financial Corp.	RF US	Common Stocks	Financials	United States	US Dollar	190,000	2,017,800	2,017,800	0.06%		
06/30/14	Calamos Market Neutral Income Fund	Chubb Corp.	CB US	Common Stocks	Financials	United States	US Dollar	20,000	1,843,400	1,843,400	0.05%		
06/30/14	Calamos Market Neutral Income Fund	AvalonBay Communities, Inc.	AVB US	Common Stocks	Financials	United States	US Dollar	12,000	1,706,280	1,706,280	0.05%		
06/30/14	Calamos Market Neutral Income Fund	Hartford Financial Services Group, Inc.	HIG US	Common Stocks	Financials	United States	US Dollar	45,000	1,611,450	1,611,450	0.05%		
06/30/14	Calamos Market Neutral Income Fund	Genworth Financial, Inc. - Class A	GNW US	Common Stocks	Financials	United States	US Dollar	80,000	1,392,000	1,392,000	0.04%		
06/30/14	Calamos Market Neutral Income Fund	Macerich Company	MAC US	Common Stocks	Financials	United States	US Dollar	15,000	1,001,250	1,001,250	0.03%		
06/30/14	Calamos Market Neutral Income Fund	Starwood Property Trust, Inc.	STWD US	Common Stocks Sold Short	Financials	United States	US Dollar	(53,000)	(1,259,810)	(1,259,810)	-0.04%		
06/30/14	Calamos Market Neutral Income Fund	Cowen Group, Inc.	COWN US	Common Stocks Sold Short	Financials	United States	US Dollar	(327,900)	(1,383,738)	(1,383,738)	-0.04%		
06/30/14	Calamos Market Neutral Income Fund	NASDAQ OMX Group, Inc.	NDAQ US	Common Stocks Sold Short	Financials	United States	US Dollar	(36,019)	(1,391,054)	(1,391,054)	-0.04%		
06/30/14	Calamos Market Neutral Income Fund	American Residential Properties, Inc.	ARPI US	Common Stocks Sold Short	Financials	United States	US Dollar	(90,000)	(1,687,500)	(1,687,500)	-0.05%		
06/30/14	Calamos Market Neutral Income Fund	FXCM, Inc. - Class A	FXCM US	Common Stocks Sold Short	Financials	United States	US Dollar	(144,500)	(2,161,720)	(2,161,720)	-0.06%		
06/30/14	Calamos Market Neutral Income Fund	Walter Investment Management Corp.	WAC US	Common Stocks Sold Short	Financials	United States	US Dollar	(74,428)	(2,216,466)	(2,216,466)	-0.07%		
06/30/14	Calamos Market Neutral Income Fund	New York Community Bancorp, Inc.	NYCB US	Common Stocks Sold Short	Financials	United States	US Dollar	(165,387)	(2,642,884)	(2,642,884)	-0.08%		
06/30/14	Calamos Market Neutral Income Fund	Forestar Group, Inc.	FOR US	Common Stocks Sold Short	Financials	United States	US Dollar	(160,000)	(3,054,400)	(3,054,400)	-0.09%		
06/30/14	Calamos Market Neutral Income Fund	Forest City Enterprises, Inc. - Class A	FCE/A US	Common Stocks Sold Short	Financials	United States	US Dollar	(230,000)	(4,570,100)	(4,570,100)	-0.13%		
06/30/14	Calamos Market Neutral Income Fund	Cohen & Steers, Inc.	CNS US	Common Stocks Sold Short	Financials	United States	US Dollar	(127,530)	(5,532,251)	(5,532,251)	-0.16%		
06/30/14	Calamos Market Neutral Income Fund	Crown Castle International Corp.	CCI US	Common Stocks Sold Short	Financials	United States	US Dollar	(88,900)	(6,601,714)	(6,601,714)	-0.19%		
06/30/14	Calamos Market Neutral Income Fund	PHH Corp.	PHH US	Common Stocks Sold Short	Financials	United States	US Dollar	(299,900)	(6,891,702)	(6,891,702)	-0.20%		
06/30/14	Calamos Market Neutral Income Fund	Amtrust Financial Services, Inc.	AFSI US	Common Stocks Sold Short	Financials	United States	US Dollar	(170,000)	(7,107,700)	(7,107,700)	-0.21%		
06/30/14	Calamos Market Neutral Income Fund	Encore Capital Group, Inc.	ECPG US	Common Stocks Sold Short	Financials	United States	US Dollar	(174,959)	(7,946,638)	(7,946,638)	-0.23%		
06/30/14	Calamos Market Neutral Income Fund	PHH Corp.		Convertible Bonds	Financials	United States	US Dollar	18,000,000	18,156,600	18,156,600	0.54%	4.000%	09/01/14
06/30/14	Calamos Market Neutral Income Fund	Forest City Enterprises, Inc.		Convertible Bonds	Financials	United States	US Dollar	10,000,000	11,360,200	11,360,200	0.34%	4.250%	08/15/18
06/30/14	Calamos Market Neutral Income Fund	Walter Investment Management Corp.		Convertible Bonds	Financials	United States	US Dollar	10,000,000	9,257,850	9,257,850	0.27%	4.500%	11/01/19
06/30/14	Calamos Market Neutral Income Fund	Amtrust Financial Services, Inc.		Convertible Bonds	Financials	United States	US Dollar	5,000,000	8,186,800	8,186,800	0.24%	5.500%	12/15/21
06/30/14	Calamos Market Neutral Income Fund	Encore Capital Group, Inc.		Convertible Bonds	Financials	United States	US Dollar	5,000,000	7,664,125	7,664,125	0.23%	3.000%	11/27/17
06/30/14	Calamos Market Neutral Income Fund	Forestar Group, Inc.		Convertible Bonds	Financials	United States	US Dollar	6,000,000	6,610,260	6,610,260	0.19%	3.750%	03/01/20
06/30/14	Calamos Market Neutral Income Fund	Starwood Property Trust, Inc.		Convertible Bonds	Financials	United States	US Dollar	5,000,000	5,643,600	5,643,600	0.17%	4.550%	03/01/18
06/30/14	Calamos Market Neutral Income Fund	Encore Capital Group, Inc.		Convertible Bonds	Financials	United States	US Dollar	5,000,000	4,946,150	4,946,150	0.15%	2.875%	03/15/21
06/30/14	Calamos Market Neutral Income Fund	FXCM, Inc.		Convertible Bonds	Financials	United States	US Dollar	4,200,000	4,354,455	4,354,455	0.13%	2.250%	06/15/18
06/30/14	Calamos Market Neutral Income Fund	American Residential Properties OP, LP		Convertible Bonds	Financials	United States	US Dollar	4,000,000	4,280,280	4,280,280	0.13%	3.250%	11/15/18
06/30/14	Calamos Market Neutral Income Fund	BlackRock, Inc.	BLK US	Convertible Bonds	Financials	United States	US Dollar	12,900	4,122,840	4,122,840	0.12%		
06/30/14	Calamos Market Neutral Income Fund	Cowen Group, Inc.		Convertible Bonds	Financials	United States	US Dollar	3,500,000	3,703,910	3,703,910	0.11%	3.000%	03/15/19
06/30/14	Calamos Market Neutral Income Fund	Ezcorp, Inc.		Convertible Bonds	Financials	United States	US Dollar	3,000,000	2,963,550	2,963,550	0.09%	2.125%	06/15/19
06/30/14	Calamos Market Neutral Income Fund	Crown Castle International Corp.		Convertible Preferred Stocks	Financials	United States	US Dollar	101,500	10,344,880	10,344,880	0.31%		
06/30/14	Calamos Market Neutral Income Fund	JPMorgan Chase & Company		Corporate Bonds	Financials	United States	US Dollar	15,000,000	15,027,225	15,027,225	0.44%	0.800%	04/23/15
06/30/14	Calamos Market Neutral Income Fund	Citigroup, Inc.		Corporate Bonds	Financials	United States	US Dollar	10,000,000	10,054,300	10,054,300	0.30%	1.300%	04/01/16
06/30/14	Calamos Market Neutral Income Fund	Bank of America Corp.		Corporate Bonds	Financials	United States	US Dollar	8,000,000	8,051,520	8,051,520	0.24%	1.250%	01/11/16
06/30/14	Calamos Market Neutral Income Fund	BB&T Corp.		Corporate Bonds	Financials	United States	US Dollar	7,750,000	7,719,310	7,719,310	0.23%	1.000%	04/03/17
06/30/14	Calamos Market Neutral Income Fund	Goldman Sachs Group, Inc.		Corporate Bonds	Financials	United States	US Dollar	7,000,000	7,077,805	7,077,805	0.21%	1.600%	11/23/15
06/30/14	Calamos Market Neutral Income Fund	iStar Financial, Inc.		Corporate Bonds	Financials	United States	US Dollar	6,000,000	6,146,250	6,146,250	0.18%	3.875%	07/01/16
06/30/14	Calamos Market Neutral Income Fund	Morgan Stanley		Corporate Bonds	Financials	United States	US Dollar	6,000,000	6,083,460	6,083,460	0.18%	1.750%	02/25/16
06/30/14	Calamos Market Neutral Income Fund	iStar Financial, Inc.		Corporate Bonds	Financials	United States	US Dollar	6,000,000	6,071,250	6,071,250	0.18%	4.875%	07/01/18
06/30/14	Calamos Market Neutral Income Fund	BlackRock, Inc.		Corporate Bonds	Financials	United States	US Dollar	5,585,000	5,641,688	5,641,688	0.17%	1.375%	06/01/15
06/30/14	Calamos Market Neutral Income Fund	Leucadia National Corp.		Corporate Bonds	Financials	United States	US Dollar	5,000,000	5,406,250	5,406,250	0.16%	8.125%	09/15/15
06/30/14	Calamos Market Neutral Income Fund	Aviation Capital Group Corp.		Corporate Bonds	Financials	United States	US Dollar	5,000,000	5,190,625	5,190,625	0.15%	3.875%	09/27/16
06/30/14	Calamos Market Neutral Income Fund	Wells Fargo & Company		Corporate Bonds	Financials	United States	US Dollar	5,000,000	5,054,200	5,054,200	0.15%	1.500%	07/01/15
06/30/14	Calamos Market Neutral Income Fund	ABN AMRO Bank, NV		Corporate Bonds	Financials	Netherlands	US Dollar	5,000,000	5,046,175	5,046,175	0.15%	1.375%	01/22/16
06/30/14	Calamos Market Neutral Income Fund	JPMorgan Chase & Company		Corporate Bonds	Financials	United States	US Dollar	5,000,000	5,026,075	5,026,075	0.15%	1.100%	10/15/15
06/30/14	Calamos Market Neutral Income Fund	Charles Schwab Corp.		Corporate Bonds	Financials	United States	US Dollar	3,000,000	3,013,005	3,013,005	0.09%	0.850%	12/04/15
06/30/14	Calamos Market Neutral Income Fund	iStar Financial, Inc.		Corporate Bonds	Financials	United States	US Dollar	2,000,000	2,008,750	2,008,750	0.06%	4.000%	11/01/17
06/30/14	Calamos Market Neutral Income Fund	Deutsche Bank, AG		Corporate Bonds	Financials	United Kingdom	US Dollar	1,850,000	1,859,481	1,859,481	0.05%	1.400%	02/13/17
06/30/14	Calamos Market Neutral Income Fund	Berkshire Hathaway Finance Corp.		Corporate Bonds	Financials	United States	US Dollar	1,000,000	1,006,485	1,006,485	0.03%	0.950%	08/15/16
06/30/14	Calamos Market Neutral Income Fund	Berkshire Hathaway, Inc.		Corporate Bonds	Financials	United States	US Dollar	500,000	502,723	502,723	0.01%	0.800%	02/11/16
06/30/14	Calamos Market Neutral Income Fund	Exxon Mobil Corp.	XOM US	Common Stocks	Energy	United States	US Dollar	469,520	47,271,274	47,271,274	1.39%		
06/30/14	Calamos Market Neutral Income Fund	Chevron Corp.	CVX US	Common Stocks	Energy	United States	US Dollar	207,400	27,076,070	27,076,070	0.80%		
06/30/14	Calamos Market Neutral Income Fund	Schlumberger, Ltd.	SLB US	Common Stocks	Energy	United States	US Dollar	200,400	23,637,180	23,637,180	0.70%		
06/30/14	Calamos Market Neutral Income Fund	ConocoPhillips	COP US	Common Stocks	Energy	United States	US Dollar	123,900	10,621,947	10,621,947	0.31%		
06/30/14	Calamos Market Neutral Income Fund	EOG Resources, Inc.	EOG US	Common Stocks	Energy	United States	US Dollar	90,800	10,610,888	10,610,888	0.31%		
06/30/14	Calamos Market Neutral Income Fund	Cameron International Corp.	CAM US	Common Stocks	Energy	United States	US Dollar	152,225	10,307,155	10,307,155	0.30%		
06/30/14	Calamos Market Neutral Income Fund	Halliburton Company	HAL US	Common Stocks	Energy	United States	US Dollar	125,900	8,940,159	8,940,159	0.26%		
06/30/14	Calamos Market Neutral Income Fund	Occidental Petroleum Corp.	OXY US	Common Stocks	Energy	United States	US Dollar	80,800	8,292,504	8,292,504	0.24%		
06/30/14	Calamos Market Neutral Income Fund	WPX Energy, Inc.	WPX US	Common Stocks	Energy	United States	US Dollar	327,582	7,832,486	7,832,486	0.23%		
06/30/14	Calamos Market Neutral Income Fund	Phillips 66	PSX US	Common Stocks	Energy	United States	US Dollar	79,650	6,406,250	6,406,250	0.19%		
06/30/14	Calamos Market Neutral Income Fund	Noble Energy, Inc.	NBL US	Common Stocks	Energy	United States	US Dollar	70,000	5,422,200	5,422,200	0.16%		
06/30/14	Calamos Market Neutral Income Fund	Valero Energy Corp.	VLO US	Common Stocks	Energy	United States	US Dollar	105,000	5,260,500	5,260,500	0.16%		
06/30/14	Calamos Market Neutral Income Fund	Anadarko Petroleum Corp.	APC US	Common Stocks	Energy	United States	US Dollar	47,100	5,156,037	5,156,037	0.15%		
06/30/14	Calamos Market Neutral Income Fund	Devon Energy Corp.	DVN US	Common Stocks	Energy	United States	US Dollar	62,500	4,962,500	4,962,500	0.15%		
06/30/14	Calamos Market Neutral Income Fund	Spectra Energy Corp.	SE US	Common Stocks	Energy	United States	US Dollar	102,400	4,349,952	4,349,952	0.13%		
06/30/14	Calamos Market Neutral Income Fund	Marathon Petroleum Corp.	MPC US	Common Stocks	Energy	United States	US Dollar	51,200	3,997,184	3,997,184	0.12%		
06/30/14	Calamos Market Neutral Income Fund	National Oilwell Varco, Inc.	NOV US	Common Stocks	Energy	United States	US Dollar	48,500	3,993,975	3,993,975	0.12%		
06/30/14	Calamos Market Neutral Income Fund	Baker Hughes, Inc.	BHI US	Common Stocks	Energy	United States	US Dollar	48,500	3,610,825	3,610,825	0.11%		
06/30/14	Calamos Market Neutral Income Fund	EQT Corp.	EQT US	Common Stocks	Energy	United States	US Dollar	28,000	2,993,200	2,993,200	0.09%		
06/30/14	Calamos Market Neutral Income Fund	Pioneer Natural Resources Company	PXD US	Common Stocks	Energy	United States	US Dollar	13,000	2,987,530	2,987,530	0.09%		
06/30/14	Calamos Market Neutral Income Fund	Apache Corp.	APA US	Common Stocks	Energy	United States	US Dollar	24,500	2,465,190	2,465,190	0.07%		
06/30/14	Calamos Market Neutral Income Fund	Marathon Oil Corp.	MRO US	Common Stocks	Energy	United States	US Dollar	60,000	2,395,200	2,395,200	0.07%		
06/30/14	Calamos Market Neutral Income Fund	Hess Corp.	HES US	Common Stocks	Energy	United States	US Dollar	18,000	1,780,020	1,780,020	0.05%		

06/30/14	Calamos Market Neutral Income Fund	Helmerich & Payne, Inc.	HP US	Common Stocks	Energy	United States	US Dollar	10,000	1,161,100	1,161,100	0.03%		
06/30/14	Calamos Market Neutral Income Fund	Murphy Oil Corp.	MUR US	Common Stocks	Energy	United States	US Dollar	13,000	864,240	864,240	0.03%		
06/30/14	Calamos Market Neutral Income Fund	Energy XXI Bermuda, Ltd.	EXXI US	Common Stocks Sold Short	Energy	Bermuda	US Dollar	(62,200)	(1,469,786)	(1,469,786)	-0.04%		
06/30/14	Calamos Market Neutral Income Fund	RPC, Inc.	RES US	Common Stocks Sold Short	Energy	United States	US Dollar	(64,293)	(1,510,243)	(1,510,243)	-0.04%		
06/30/14	Calamos Market Neutral Income Fund	Renewable Energy Group, Inc.	REGI US	Common Stocks Sold Short	Energy	United States	US Dollar	(135,000)	(1,548,450)	(1,548,450)	-0.05%		
06/30/14	Calamos Market Neutral Income Fund	Chesapeake Energy Corp.	CHK US	Common Stocks Sold Short	Energy	United States	US Dollar	(55,000)	(1,709,400)	(1,709,400)	-0.05%		
06/30/14	Calamos Market Neutral Income Fund	Green Plains, Inc.	GPRE US	Common Stocks Sold Short	Energy	United States	US Dollar	(74,985)	(2,464,757)	(2,464,757)	-0.07%		
06/30/14	Calamos Market Neutral Income Fund	REX American Resources Corp.	REX US	Common Stocks Sold Short	Energy	United States	US Dollar	(42,035)	(3,081,586)	(3,081,586)	-0.09%		
06/30/14	Calamos Market Neutral Income Fund	Helix Energy Solutions Group, Inc.	HLX US	Common Stocks Sold Short	Energy	United States	US Dollar	(156,000)	(4,104,360)	(4,104,360)	-0.12%		
06/30/14	Calamos Market Neutral Income Fund	Newpark Resources, Inc.	NR US	Common Stocks Sold Short	Energy	United States	US Dollar	(468,873)	(5,842,158)	(5,842,158)	-0.17%		
06/30/14	Calamos Market Neutral Income Fund	SEACOR Holdings, Inc.	CKH US	Common Stocks Sold Short	Energy	United States	US Dollar	(115,150)	(9,471,088)	(9,471,088)	-0.28%		
06/30/14	Calamos Market Neutral Income Fund	Stone Energy Corp.	SGY US	Common Stocks Sold Short	Energy	United States	US Dollar	(225,000)	(10,527,750)	(10,527,750)	-0.31%		
06/30/14	Calamos Market Neutral Income Fund	PDC Energy, Inc.	PDCE US	Common Stocks Sold Short	Energy	United States	US Dollar	(190,600)	(12,036,390)	(12,036,390)	-0.35%		
06/30/14	Calamos Market Neutral Income Fund	Stone Energy Corp.		Convertible Bonds	Energy	United States	US Dollar	16,000,000	20,567,760	20,567,760	0.61%	1.750%	03/01/17
06/30/14	Calamos Market Neutral Income Fund	Petroleum Development Corp.		Convertible Bonds	Energy	United States	US Dollar	11,500,000	18,499,073	18,499,073	0.55%	3.250%	05/15/16
06/30/14	Calamos Market Neutral Income Fund	SEACOR Holdings, Inc.		Convertible Bonds	Energy	United States	US Dollar	14,295,000	16,447,327	16,447,327	0.49%	2.500%	12/15/27
06/30/14	Calamos Market Neutral Income Fund	Newpark Resources, Inc.		Convertible Bonds	Energy	United States	US Dollar	9,000,000	12,163,725	12,163,725	0.36%	4.000%	10/01/17
06/30/14	Calamos Market Neutral Income Fund	Chesapeake Energy Corp.		Convertible Bonds	Energy	United States	US Dollar	10,000,000	10,613,350	10,613,350	0.31%	2.750%	11/15/35
06/30/14	Calamos Market Neutral Income Fund	Helix Energy Solutions Group, Inc.		Convertible Bonds	Energy	United States	US Dollar	6,850,000	9,269,763	9,269,763	0.27%	3.250%	03/15/32
06/30/14	Calamos Market Neutral Income Fund	Energy XXI Bermuda, Ltd.		Convertible Bonds	Energy	Bermuda	US Dollar	6,500,000	6,451,770	6,451,770	0.19%	3.000%	12/15/18
06/30/14	Calamos Market Neutral Income Fund	SEACOR Holdings, Inc.		Convertible Bonds	Energy	United States	US Dollar	5,000,000	4,943,975	4,943,975	0.15%	3.000%	11/15/28
06/30/14	Calamos Market Neutral Income Fund	Renewable Energy Group, Inc.		Convertible Bonds	Energy	United States	US Dollar	3,000,000	3,320,175	3,320,175	0.10%	2.750%	06/15/19
06/30/14	Calamos Market Neutral Income Fund	SESI, LLC		Corporate Bonds	Energy	United States	US Dollar	16,951,000	18,137,570	18,137,570	0.53%	6.375%	05/01/19
06/30/14	Calamos Market Neutral Income Fund	Frontier Oil Corp.		Corporate Bonds	Energy	United States	US Dollar	14,110,000	14,899,596	14,899,596	0.44%	6.875%	11/15/18
06/30/14	Calamos Market Neutral Income Fund	Cameron International Corp.		Corporate Bonds	Energy	United States	US Dollar	11,500,000	11,553,935	11,553,935	0.34%	1.600%	04/30/15
06/30/14	Calamos Market Neutral Income Fund	Marathon Oil Corp.		Corporate Bonds	Energy	United States	US Dollar	8,000,000	8,027,440	8,027,440	0.24%	0.900%	11/01/15
06/30/14	Calamos Market Neutral Income Fund	Petrobras Global Finance, BV		Corporate Bonds	Energy	Netherlands	US Dollar	7,000,000	7,029,645	7,029,645	0.21%	2.000%	05/20/16
06/30/14	Calamos Market Neutral Income Fund	Chesapeake Energy Corp.		Corporate Bonds	Energy	United States	US Dollar	5,000,000	5,053,125	5,053,125	0.15%	3.250%	03/15/16
06/30/14	Calamos Market Neutral Income Fund	Whiting Petroleum Corp.		Corporate Bonds	Energy	United States	US Dollar	3,275,000	3,424,422	3,424,422	0.10%	6.500%	10/01/18
06/30/14	Calamos Market Neutral Income Fund	Exterran Holdings, Inc.		Corporate Bonds	Energy	United States	US Dollar	3,235,000	3,421,013	3,421,013	0.10%	7.250%	12/01/18
06/30/14	Calamos Market Neutral Income Fund	Enbridge, Inc.		Corporate Bonds	Energy	Canada	US Dollar	3,000,000	3,017,280	3,017,280	0.09%	0.885%	10/01/16
06/30/14	Calamos Market Neutral Income Fund	Devon Energy Corp.		Corporate Bonds	Energy	United States	US Dollar	2,000,000	2,006,990	2,006,990	0.06%	1.200%	12/15/16
06/30/14	Calamos Market Neutral Income Fund	Nabors Industries, Inc.		Corporate Bonds	Energy	United States	US Dollar	1,500,000	1,536,840	1,536,840	0.05%	2.350%	09/15/16
06/30/14	Calamos Market Neutral Income Fund	CNOOC, Ltd.		Corporate Bonds	Energy	Hong Kong	US Dollar	1,000,000	1,001,700	1,001,700	0.03%	1.625%	04/30/17
06/30/14	Calamos Market Neutral Income Fund	CNOOC, Ltd.		Corporate Bonds	Energy	Hong Kong	US Dollar	500,000	500,790	500,790	0.01%	1.125%	05/09/16
06/30/14	Calamos Market Neutral Income Fund	Cameron International Corp.		Written Options	Energy	United States	US Dollar	(74,200)	(90,895)	(90,895)	0.00%		07/19/14
06/30/14	Calamos Market Neutral Income Fund	Procter & Gamble Company	PG US	Common Stocks	Consumer Staples	United States	US Dollar	296,300	23,286,217	23,286,217	0.69%		
06/30/14	Calamos Market Neutral Income Fund	PepsiCo, Inc.	PEP US	Common Stocks	Consumer Staples	United States	US Dollar	200,200	17,885,868	17,885,868	0.53%		
06/30/14	Calamos Market Neutral Income Fund	Coca-Cola Company	KO US	Common Stocks	Consumer Staples	United States	US Dollar	375,000	15,885,000	15,885,000	0.47%		
06/30/14	Calamos Market Neutral Income Fund	Wal-Mart Stores, Inc.	WMT US	Common Stocks	Consumer Staples	United States	US Dollar	200,900	15,081,563	15,081,563	0.44%		
06/30/14	Calamos Market Neutral Income Fund	Philip Morris International, Inc.	PM US	Common Stocks	Consumer Staples	United States	US Dollar	167,000	14,079,770	14,079,770	0.42%		
06/30/14	Calamos Market Neutral Income Fund	CVS Caremark Corp.	CVS US	Common Stocks	Consumer Staples	United States	US Dollar	156,200	11,772,794	11,772,794	0.35%		
06/30/14	Calamos Market Neutral Income Fund	Altria Group, Inc.	MO US	Common Stocks	Consumer Staples	United States	US Dollar	276,900	11,613,186	11,613,186	0.34%		
06/30/14	Calamos Market Neutral Income Fund	Mondelez International, Inc. - Class A	MDLZ US	Common Stocks	Consumer Staples	United States	US Dollar	210,100	7,901,861	7,901,861	0.23%		
06/30/14	Calamos Market Neutral Income Fund	Archer-Daniels-Midland Company	ADM US	Common Stocks	Consumer Staples	United States	US Dollar	118,500	5,227,035	5,227,035	0.15%		
06/30/14	Calamos Market Neutral Income Fund	Colgate-Palmolive Company	CL US	Common Stocks	Consumer Staples	United States	US Dollar	75,400	5,140,772	5,140,772	0.15%		
06/30/14	Calamos Market Neutral Income Fund	Kraft Foods Group, Inc.	KRFT US	Common Stocks	Consumer Staples	United States	US Dollar	62,833	3,766,838	3,766,838	0.11%		
06/30/14	Calamos Market Neutral Income Fund	Lorillard, Inc.	LO US	Common Stocks	Consumer Staples	United States	US Dollar	61,400	3,743,558	3,743,558	0.11%		
06/30/14	Calamos Market Neutral Income Fund	Mead Johnson Nutrition Company	MJN US	Common Stocks	Consumer Staples	United States	US Dollar	39,900	3,717,483	3,717,483	0.11%		
06/30/14	Calamos Market Neutral Income Fund	Kimberly-Clark Corp.	KMB US	Common Stocks	Consumer Staples	United States	US Dollar	32,300	3,592,406	3,592,406	0.11%		
06/30/14	Calamos Market Neutral Income Fund	General Mills, Inc.	GIS US	Common Stocks	Consumer Staples	United States	US Dollar	64,600	3,394,084	3,394,084	0.10%		
06/30/14	Calamos Market Neutral Income Fund	Kroger Co.	KR US	Common Stocks	Consumer Staples	United States	US Dollar	65,000	3,212,950	3,212,950	0.09%		
06/30/14	Calamos Market Neutral Income Fund	Costco Wholesale Corp.	COST US	Common Stocks	Consumer Staples	United States	US Dollar	27,000	3,109,320	3,109,320	0.09%		
06/30/14	Calamos Market Neutral Income Fund	Kellogg Company	K US	Common Stocks	Consumer Staples	United States	US Dollar	35,000	2,299,500	2,299,500	0.07%		
06/30/14	Calamos Market Neutral Income Fund	Hershey Company	HSY US	Common Stocks	Consumer Staples	United States	US Dollar	14,000	1,363,180	1,363,180	0.04%		
06/30/14	Calamos Market Neutral Income Fund	ConAgra Foods, Inc.	CAG US	Common Stocks	Consumer Staples	United States	US Dollar	40,000	1,187,200	1,187,200	0.04%		
06/30/14	Calamos Market Neutral Income Fund	Post Holdings, Inc.	POST US	Common Stocks Sold Short	Consumer Staples	United States	US Dollar	(58,700)	(2,988,417)	(2,988,417)	-0.09%		
06/30/14	Calamos Market Neutral Income Fund	Post Holdings, Inc.		Convertible Preferred Stocks	Consumer Staples	United States	US Dollar	40,000	4,255,000	4,255,000	0.13%		
06/30/14	Calamos Market Neutral Income Fund	Reynolds American, Inc.		Corporate Bonds	Consumer Staples	United States	US Dollar	11,347,000	11,362,375	11,362,375	0.34%	1.050%	10/30/15
06/30/14	Calamos Market Neutral Income Fund	Kellogg Company		Corporate Bonds	Consumer Staples	United States	US Dollar	6,561,000	6,601,744	6,601,744	0.19%	1.125%	05/15/15
06/30/14	Calamos Market Neutral Income Fund	ConAgra Foods, Inc.		Corporate Bonds	Consumer Staples	United States	US Dollar	5,000,000	5,034,950	5,034,950	0.15%	1.350%	09/10/15
06/30/14	Calamos Market Neutral Income Fund	Anheuser-Busch InBev, NV		Corporate Bonds	Consumer Staples	United States	US Dollar	5,000,000	5,023,625	5,023,625	0.15%	0.800%	07/15/15
06/30/14	Calamos Market Neutral Income Fund	PepsiCo, Inc.		Corporate Bonds	Consumer Staples	United States	US Dollar	5,000,000	5,015,975	5,015,975	0.15%	0.700%	08/13/15
06/30/14	Calamos Market Neutral Income Fund	ConAgra Foods, Inc.		Corporate Bonds	Consumer Staples	United States	US Dollar	4,500,000	4,536,090	4,536,090	0.13%	1.300%	01/25/16
06/30/14	Calamos Market Neutral Income Fund	Constellation Brands, Inc.		Corporate Bonds	Consumer Staples	United States	US Dollar	4,000,000	4,472,500	4,472,500	0.13%	7.250%	09/01/16
06/30/14	Calamos Market Neutral Income Fund	Kraft Foods Group, Inc.		Corporate Bonds	Consumer Staples	United States	US Dollar	3,000,000	3,031,230	3,031,230	0.09%	1.625%	06/04/15
06/30/14	Calamos Market Neutral Income Fund	Costco Wholesale Corp.		Corporate Bonds	Consumer Staples	United States	US Dollar	3,000,000	3,012,330	3,012,330	0.09%	0.650%	12/07/15
06/30/14	Calamos Market Neutral Income Fund	Walgreen Company		Corporate Bonds	Consumer Staples	United States	US Dollar	3,000,000	3,011,025	3,011,025	0.09%	1.000%	03/13/15
06/30/14	Calamos Market Neutral Income Fund	Kimberly-Clark Corp.		Corporate Bonds	Consumer Staples	United States	US Dollar	2,000,000	2,002,500	2,002,500	0.06%	0.344%	05/15/16
06/30/14	Calamos Market Neutral Income Fund	Campbell Soup		Corporate Bonds	Consumer Staples	United States	US Dollar	2,000,000	2,000,450	2,000,450	0.06%	0.525%	08/01/14
06/30/14	Calamos Market Neutral Income Fund	WM Wrigley Jr Company		Corporate Bonds	Consumer Staples	United States	US Dollar	1,000,000	1,006,475	1,006,475	0.03%	1.400%	10/21/16
06/30/14	Calamos Market Neutral Income Fund	General Mills, Inc.		Corporate Bonds	Consumer Staples	United States	US Dollar	500,000	501,873	501,873	0.01%	0.875%	01/29/16
06/30/14	Calamos Market Neutral Income Fund	Consumer Staples Select Sector SPDR Fund	XLP US	Exchange-Traded Funds Sold Short	Consumer Staples	United States	US Dollar	(99,235)	(4,427,866)	(4,427,866)	-0.13%		
06/30/14	Calamos Market Neutral Income Fund	Home Depot, Inc.	HD US	Common Stocks	Consumer Discretionary	United States	US Dollar	270,400	21,891,584	21,891,584	0.65%		
06/30/14	Calamos Market Neutral Income Fund	Comcast Corp. - Class A	CMCSA US	Common Stocks	Consumer Discretionary	United States	US Dollar	336,100	18,041,848	18,041,848	0.53%		
06/30/14	Calamos Market Neutral Income Fund	Walt Disney Company	DIS US	Common Stocks	Consumer Discretionary	United States	US Dollar	208,300	17,859,642	17,859,642	0.53%		
06/30/14	Calamos Market Neutral Income Fund	Amazon.com, Inc.	AMZN US	Common Stocks	Consumer Discretionary	United States	US Dollar	45,300	14,712,534	14,712,534	0.43%		
06/30/14	Calamos Market Neutral Income Fund	Lamar Advertising Company - Class A	LAMR US	Common Stocks	Consumer Discretionary	United States	US Dollar	208,709	11,061,577	11,061,577	0.33%		
06/30/14	Calamos Market Neutral Income Fund	Michael Kors Holdings, Ltd.	KORS US	Common Stocks	Consumer Discretionary	Hong Kong	US Dollar	110,641	9,808,325	9,808,325	0.29%		
06/30/14	Calamos Market Neutral Income Fund	Lowe's Companies, Inc.	LOW US	Common Stocks	Consumer Discretionary	United States	US Dollar	193,900	9,305,261	9,305,261	0.27%		
06/30/14	Calamos Market Neutral Income Fund	DIRECTV - Class A	DTV US	Common Stocks	Consumer Discretionary	United States	US Dollar	97,000	8,245,970	8,245,970	0.24%		
06/30/14	Calamos Market Neutral Income Fund	CBS Corp. - Class B	CBS US	Common Stocks	Consumer Discretionary	United States	US Dollar	131,854	8,193,408	8,193,408	0.24%		
06/30/14	Calamos Market Neutral Income Fund	Priceline Group, Inc.	PCLN US	Common Stocks	Consumer Discretionary	United States	US Dollar	6,800	8,180,400	8,180,400	0.24%		
06/30/14	Calamos Market Neutral Income Fund	Time Warner, Inc.	TWX US	Common Stocks	Consumer Discretionary	United States	US Dollar	113,100	7,945,275	7,945,275	0.23%		
06/30/14	Calamos Market Neutral Income Fund	Twenty-First Century Fox, Inc.	FOXA US	Common Stocks	Consumer Discretionary	United States	US Dollar	211,200	7,423,680	7,423,680	0.22%		
06/30/14	Calamos Market Neutral Income Fund	McDonald's Corp.	MCD US	Common Stocks	Consumer Discretionary	United States	US Dollar	70,000	7,051,800	7,051,800	0.21%		
06/30/14	Calamos Market Neutral Income Fund	Burlington Stores, Inc.	BURL US	Common Stocks	Consumer Discretionary	United States	US Dollar	219,010	6,977,659	6,977,659	0.21%		
06/30/14	Calamos Market Neutral Income Fund	Ford Motor Company	F US	Common Stocks	Consumer Discretionary	United States	US Dollar	404,000	6,964,960	6,964,960	0.21%		
06/30/14	Calamos Market Neutral Income Fund	Nike, Inc. - Class B	NKE US	Common Stocks	Consumer Discretionary	United States	US Dollar	89,400	6,932,970	6,932,970	0.20%		
06/30/14	Calamos Market Neutral Income Fund	Dick's Sporting Goods, Inc.	DKS US	Common Stocks	Consumer Discretionary	United States	US Dollar	126,945	5,910,559	5,910,559	0.17%		
06/30/14	Calamos Market Neutral Income Fund	Grupo Televisa, SAB	TV US	Common Stocks	Consumer Discretionary	Mexico	US Dollar	160,634	5,511,353	5,511,353	0.16%		
06/30/14	Calamos Market Neutral Income Fund	Brunswick Corp.	BC US	Common Stocks	Consumer Discretionary	United States	US Dollar	130,145	5,483,009	5,483,009	0.16%		
06/30/14	Calamos Market Neutral Income Fund	Starbucks Corp.	SBUX US	Common Stocks	Consumer Discretionary	United States	US Dollar	59,300	4,588,634	4,588,634	0.14%		
06/30/14	Calamos Market Neutral Income Fund	Jumei International Holding, Ltd.	JMEI US	Common Stocks	Consumer Discretionary	China	US Dollar	161,131	4,382,763	4,382,763	0.13%		
06/30/14	Calamos Market Neutral Income Fund	General Motors Company, Inc.	GM US	Common Stocks	Consumer Discretionary	United States	US Dollar	107,700	3,909,510	3,909,510	0.12%		
06/30/14	Calamos Market Neutral Income Fund	TJX Companies, Inc.	TJX US	Common Stocks	Consumer Discretionary	United States	US Dollar	71,100	3,778,965	3,778,965	0.11%		
06/30/14	Calamos Market Neutral Income Fund	CBS Corp. - Class B	CBS US	Common Stocks	Consumer Discretionary	United States	US Dollar	59,300	3,684,902	3,684,902	0.11%		
06/30/14	Calamos Market Neutral Income Fund	Delphi Automotive, PLC	DLPH US	Common Stocks	Consumer Discretionary	United Kingdom	US Dollar	51,700	3,553,858	3,553,858	0.10%		
06/30/14	Calamos Market Neutral Income Fund	Viacom, Inc. - Class B	VIAB US	Common Stocks	Consumer Discretionary	United States	US Dollar	39,300	3,408,489	3,408,489	0.10%		
06/30/14	Calamos Market Neutral Income Fund	Johnson Controls, Inc.	JCI US	Common Stocks	Consumer Discretionary	United States	US Dollar	65,000	3,245,450	3,245,450	0.10%		
06/30/14	Calamos Market Neutral Income Fund	Michael Kors Holdings, Ltd.	KORS US	Common Stocks	Consumer Discretionary	Hong Kong	US Dollar	30,000	2,659,500	2,659,500	0.08%		
06/30/14	Calamos Market Neutral Income Fund	Whirlpool Corp.	WHR US	Common Stocks	Consumer Discretionary	United States	US Dollar	18,000	2,505,960	2,505,960	0.07%		

06/30/14	Calamos Market Neutral Income Fund	Wynn Resorts, Ltd.	WYNN US	Common Stocks	Consumer Discretionary	United States	US Dollar	12,000	2,490,720	2,490,720	0.07%		
06/30/14	Calamos Market Neutral Income Fund	CarMax, Inc.	KMX US	Common Stocks	Consumer Discretionary	United States	US Dollar	45,000	2,340,450	2,340,450	0.07%		
06/30/14	Calamos Market Neutral Income Fund	Target Corp.	TGT US	Common Stocks	Consumer Discretionary	United States	US Dollar	40,000	2,318,000	2,318,000	0.07%		
06/30/14	Calamos Market Neutral Income Fund	TripAdvisor, Inc.	TRIP US	Common Stocks	Consumer Discretionary	United States	US Dollar	20,000	2,173,200	2,173,200	0.06%		
06/30/14	Calamos Market Neutral Income Fund	Coach, Inc.	COH US	Common Stocks	Consumer Discretionary	United States	US Dollar	57,500	1,965,925	1,965,925	0.06%		
06/30/14	Calamos Market Neutral Income Fund	D.R. Horton, Inc.	DHI US	Common Stocks	Consumer Discretionary	United States	US Dollar	76,500	1,880,370	1,880,370	0.06%		
06/30/14	Calamos Market Neutral Income Fund	Lennar Corp. - Class A	LEN US	Common Stocks	Consumer Discretionary	United States	US Dollar	44,500	1,868,110	1,868,110	0.06%		
06/30/14	Calamos Market Neutral Income Fund	Discovery Communications, Inc. - Class A	DISCA US	Common Stocks	Consumer Discretionary	United States	US Dollar	25,000	1,857,000	1,857,000	0.05%		
06/30/14	Calamos Market Neutral Income Fund	PulteGroup, Inc.	PHM US	Common Stocks	Consumer Discretionary	United States	US Dollar	92,000	1,854,720	1,854,720	0.05%		
06/30/14	Calamos Market Neutral Income Fund	Yum! Brands, Inc.	YUM US	Common Stocks	Consumer Discretionary	United States	US Dollar	20,000	1,624,000	1,624,000	0.05%		
06/30/14	Calamos Market Neutral Income Fund	AutoZone, Inc.	AZO US	Common Stocks	Consumer Discretionary	United States	US Dollar	3,000	1,608,720	1,608,720	0.05%		
06/30/14	Calamos Market Neutral Income Fund	Macy's, Inc.	M US	Common Stocks	Consumer Discretionary	United States	US Dollar	27,500	1,595,550	1,595,550	0.05%		
06/30/14	Calamos Market Neutral Income Fund	Dollar General Corp.	DG US	Common Stocks	Consumer Discretionary	United States	US Dollar	26,000	1,491,360	1,491,360	0.04%		
06/30/14	Calamos Market Neutral Income Fund	Mohawk Industries, Inc.	MHK US	Common Stocks	Consumer Discretionary	United States	US Dollar	10,000	1,383,400	1,383,400	0.04%		
06/30/14	Calamos Market Neutral Income Fund	Ross Stores, Inc.	ROST US	Common Stocks	Consumer Discretionary	United States	US Dollar	20,000	1,322,600	1,322,600	0.04%		
06/30/14	Calamos Market Neutral Income Fund	PVH Corp.	PVH US	Common Stocks	Consumer Discretionary	United States	US Dollar	11,000	1,282,600	1,282,600	0.04%		
06/30/14	Calamos Market Neutral Income Fund	Fossil Group, Inc.	FOSL US	Common Stocks	Consumer Discretionary	United States	US Dollar	12,000	1,254,240	1,254,240	0.04%		
06/30/14	Calamos Market Neutral Income Fund	Bed Bath & Beyond, Inc.	BBBY US	Common Stocks	Consumer Discretionary	United States	US Dollar	20,500	1,176,290	1,176,290	0.03%		
06/30/14	Calamos Market Neutral Income Fund	Kohl's Corp.	KSS US	Common Stocks	Consumer Discretionary	United States	US Dollar	20,000	1,053,600	1,053,600	0.03%		
06/30/14	Calamos Market Neutral Income Fund	Darden Restaurants, Inc.	DRI US	Common Stocks	Consumer Discretionary	United States	US Dollar	20,000	925,400	925,400	0.03%		
06/30/14	Calamos Market Neutral Income Fund	Ignite Restaurant Group, Inc.	IRG US	Common Stocks	Consumer Discretionary	United States	US Dollar	55,916	814,137	814,137	0.02%		
06/30/14	Calamos Market Neutral Income Fund	Interpublic Group of Companies, Inc.	IPG US	Common Stocks	Consumer Discretionary	United States	US Dollar	35,000	682,850	682,850	0.02%		
06/30/14	Calamos Market Neutral Income Fund	Gap, Inc.	GPS US	Common Stocks	Consumer Discretionary	United States	US Dollar	15,000	623,550	623,550	0.02%		
06/30/14	Calamos Market Neutral Income Fund	TAL Education Group	XRS US	Common Stocks Sold Short	Consumer Discretionary	China	US Dollar	(55,600)	(1,529,000)	(1,529,000)	-0.05%		
06/30/14	Calamos Market Neutral Income Fund	Meritage Homes Corp.	MTH US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(56,150)	(2,370,092)	(2,370,092)	-0.07%		
06/30/14	Calamos Market Neutral Income Fund	HomeAway, Inc.	AWAY US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(68,500)	(2,385,170)	(2,385,170)	-0.07%		
06/30/14	Calamos Market Neutral Income Fund	Shutterfly, Inc.	SFLY US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(56,045)	(2,413,298)	(2,413,298)	-0.07%		
06/30/14	Calamos Market Neutral Income Fund	Mattress Firm Holding Corp.	MFRM US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(55,374)	(2,644,109)	(2,644,109)	-0.08%		
06/30/14	Calamos Market Neutral Income Fund	Brinker International, Inc.	EAT US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(54,788)	(2,665,436)	(2,665,436)	-0.08%		
06/30/14	Calamos Market Neutral Income Fund	Live Nation Entertainment, Inc.	LYV US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(115,300)	(2,846,757)	(2,846,757)	-0.08%		
06/30/14	Calamos Market Neutral Income Fund	Toll Brothers, Inc.	TOL US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(80,000)	(2,952,000)	(2,952,000)	-0.09%		
06/30/14	Calamos Market Neutral Income Fund	Standard Pacific Corp.	SPF US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(361,000)	(3,104,600)	(3,104,600)	-0.09%		
06/30/14	Calamos Market Neutral Income Fund	Ctrip.com International, Ltd.	CTRP US	Common Stocks Sold Short	Consumer Discretionary	China	US Dollar	(60,050)	(3,845,602)	(3,845,602)	-0.11%		
06/30/14	Calamos Market Neutral Income Fund	Restoration Hardware Holdings, Inc.	RH US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(43,000)	(4,001,150)	(4,001,150)	-0.12%		
06/30/14	Calamos Market Neutral Income Fund	Iconix Brand Group, Inc.	ICON US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(126,300)	(5,423,322)	(5,423,322)	-0.16%		
06/30/14	Calamos Market Neutral Income Fund	Tesla Motors, Inc.	TSLA US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(29,450)	(7,069,767)	(7,069,767)	-0.21%		
06/30/14	Calamos Market Neutral Income Fund	Jarden Corp.	JAH US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(215,000)	(12,760,250)	(12,760,250)	-0.38%		
06/30/14	Calamos Market Neutral Income Fund	Sirius XM Holdings, Inc.	SIRI US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(4,000,000)	(13,840,000)	(13,840,000)	-0.41%		
06/30/14	Calamos Market Neutral Income Fund	MGM Resorts International	MGM US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(691,679)	(18,260,326)	(18,260,326)	-0.54%		
06/30/14	Calamos Market Neutral Income Fund	MGM Resorts International		Convertible Bonds	Consumer Discretionary	United States	US Dollar	16,500,000	24,305,820	24,305,820	0.72%	4.250%	04/15/15
06/30/14	Calamos Market Neutral Income Fund	Tesla Motors, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	20,000,000	19,514,300	19,514,300	0.58%	0.250%	03/01/19
06/30/14	Calamos Market Neutral Income Fund	Sirius XM Holdings, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	9,000,000	17,245,710	17,245,710	0.51%	7.000%	12/01/14
06/30/14	Calamos Market Neutral Income Fund	Jarden Corp.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	12,000,000	16,605,360	16,605,360	0.49%	1.875%	09/15/18
06/30/14	Calamos Market Neutral Income Fund	Vipshop Holdings, Ltd.		Convertible Bonds	Consumer Discretionary	China	US Dollar	10,000,000	11,772,600	11,772,600	0.35%	1.500%	03/15/19
06/30/14	Calamos Market Neutral Income Fund	Ctrip.com International, Ltd.		Convertible Bonds	Consumer Discretionary	China	US Dollar	10,000,000	10,990,900	10,990,900	0.32%	1.250%	10/15/18
06/30/14	Calamos Market Neutral Income Fund	Live Nation Entertainment, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	10,000,000	10,482,950	10,482,950	0.31%	2.500%	05/15/19
06/30/14	Calamos Market Neutral Income Fund	Restoration Hardware Holdings, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	10,000,000	10,400,000	10,400,000	0.31%	0.010%	06/15/19
06/30/14	Calamos Market Neutral Income Fund	Meritage Homes Corp.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	9,635,000	10,133,419	10,133,419	0.30%	1.875%	09/15/32
06/30/14	Calamos Market Neutral Income Fund	Toll Brothers Finance Corp.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	9,500,000	10,091,945	10,091,945	0.30%	0.500%	09/15/32
06/30/14	Calamos Market Neutral Income Fund	Shutterfly, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	9,000,000	9,039,735	9,039,735	0.27%	0.250%	05/15/18
06/30/14	Calamos Market Neutral Income Fund	Iconix Brand Group, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	6,000,000	8,707,680	8,707,680	0.26%	1.500%	03/15/18
06/30/14	Calamos Market Neutral Income Fund	HomeAway, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	8,000,000	7,799,960	7,799,960	0.23%	0.125%	04/01/19
06/30/14	Calamos Market Neutral Income Fund	Jarden Corp.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	5,000,000	6,063,075	6,063,075	0.18%	1.500%	06/15/19
06/30/14	Calamos Market Neutral Income Fund	Standard Pacific Corp.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	4,000,000	5,051,480	5,051,480	0.15%	1.250%	08/01/32
06/30/14	Calamos Market Neutral Income Fund	M/I Homes, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	4,000,000	4,383,520	4,383,520	0.13%	3.000%	03/01/18
06/30/14	Calamos Market Neutral Income Fund	TAL Education Group		Convertible Bonds	Consumer Discretionary	China	US Dollar	2,250,000	2,786,535	2,786,535	0.08%	2.500%	05/15/19
06/30/14	Calamos Market Neutral Income Fund	Express, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	12,669,000	13,254,941	13,254,941	0.39%	8.750%	03/01/18
06/30/14	Calamos Market Neutral Income Fund	Lennar Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	12,000,000	12,277,500	12,277,500	0.36%	4.125%	12/01/18
06/30/14	Calamos Market Neutral Income Fund	DISH DBS Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	10,000,000	10,406,250	10,406,250	0.31%	4.250%	04/01/18
06/30/14	Calamos Market Neutral Income Fund	Viacom, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	8,750,000	8,799,481	8,799,481	0.26%	1.250%	02/27/15
06/30/14	Calamos Market Neutral Income Fund	D.R. Horton, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	6,820,000	6,926,563	6,926,563	0.20%	3.750%	03/01/19
06/30/14	Calamos Market Neutral Income Fund	Amazon.com, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	6,500,000	6,513,423	6,513,423	0.19%	0.650%	11/27/15
06/30/14	Calamos Market Neutral Income Fund	British Telecommunications, PLC		Corporate Bonds	Consumer Discretionary	United Kingdom	US Dollar	6,000,000	6,009,090	6,009,090	0.18%	1.250%	02/14/17
06/30/14	Calamos Market Neutral Income Fund	NCL Corp., Ltd. - Class C		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,605,000	5,797,672	5,797,672	0.17%	5.000%	02/15/18
06/30/14	Calamos Market Neutral Income Fund	DIRECTV Holdings, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,000,000	5,221,000	5,221,000	0.15%	3.500%	03/01/16
06/30/14	Calamos Market Neutral Income Fund	DIRECTV Holdings, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,000,000	5,151,500	5,151,500	0.15%	2.400%	03/15/17
06/30/14	Calamos Market Neutral Income Fund	Meritage Homes Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,000,000	5,146,875	5,146,875	0.15%	4.500%	03/01/18
06/30/14	Calamos Market Neutral Income Fund	DISH DBS Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,000,000	5,071,875	5,071,875	0.15%	6.625%	10/01/14
06/30/14	Calamos Market Neutral Income Fund	Ford Motor Credit Company, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,000,000	5,066,375	5,066,375	0.15%	1.700%	05/09/16
06/30/14	Calamos Market Neutral Income Fund	Icahn Enterprises, LP / Icahn Enterprises Finance Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,000,000	5,065,625	5,065,625	0.15%	3.500%	03/15/17
06/30/14	Calamos Market Neutral Income Fund	Daimler Finance North America, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,000,000	5,043,100	5,043,100	0.15%	1.300%	07/31/15
06/30/14	Calamos Market Neutral Income Fund	Daimler Finance North America, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,000,000	5,042,625	5,042,625	0.15%	1.250%	01/11/16
06/30/14	Calamos Market Neutral Income Fund	Harley-Davidson Financial Services, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,000,000	5,026,675	5,026,675	0.15%	1.150%	09/15/15
06/30/14	Calamos Market Neutral Income Fund	L Brands, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	4,564,000	4,626,755	4,626,755	0.14%	5.250%	11/01/14
06/30/14	Calamos Market Neutral Income Fund	Hyundai Capital America		Corporate Bonds	Consumer Discretionary	United States	US Dollar	4,000,000	4,036,340	4,036,340	0.12%	1.625%	10/02/15
06/30/14	Calamos Market Neutral Income Fund	Toll Brothers Finance Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,000,000	3,110,625	3,110,625	0.09%	4.000%	12/31/18
06/30/14	Calamos Market Neutral Income Fund	General Motors Company, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,000,000	3,046,875	3,046,875	0.09%	3.250%	05/15/18
06/30/14	Calamos Market Neutral Income Fund	Chrysler Group, LLC / CG Co-Issuer, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,800,000	3,045,000	3,045,000	0.09%	8.000%	06/15/19
06/30/14	Calamos Market Neutral Income Fund	Volkswagen International Finance, NV		Corporate Bonds	Consumer Discretionary	Netherlands	US Dollar	3,000,000	3,024,405	3,024,405	0.09%	1.150%	11/20/15
06/30/14	Calamos Market Neutral Income Fund	Lennar Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,760,000	2,841,075	2,841,075	0.08%	4.500%	06/15/19
06/30/14	Calamos Market Neutral Income Fund	Time Warner, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,500,000	2,569,013	2,569,013	0.08%	3.150%	07/15/15
06/30/14	Calamos Market Neutral Income Fund	Numericable Group, SA		Corporate Bonds	Consumer Discretionary	France	US Dollar	2,000,000	2,056,250	2,056,250	0.06%	4.875%	05/15/19
06/30/14	Calamos Market Neutral Income Fund	General Motors Company, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,000,000	2,032,500	2,032,500	0.06%	2.750%	05/15/16
06/30/14	Calamos Market Neutral Income Fund	Ford Motor Credit Company, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,000,000	2,011,460	2,011,460	0.06%	1.500%	01/17/17
06/30/14	Calamos Market Neutral Income Fund	Nissan Motor Acceptance Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,000,000	2,006,380	2,006,380	0.06%	0.777%	03/03/17
06/30/14	Calamos Market Neutral Income Fund	Thomson Reuters Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,000,000	2,000,550	2,000,550	0.06%	0.875%	05/23/16
06/30/14	Calamos Market Neutral Income Fund	American Honda Finance Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,000,000	1,005,920	1,005,920	0.03%	1.000%	08/11/15
06/30/14	Calamos Market Neutral Income Fund	Tenneco, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	590,000	616,919	616,919	0.02%	7.750%	08/15/18
06/30/14	Calamos Market Neutral Income Fund	American Honda Finance Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	500,000	503,888	503,888	0.01%	0.732%	10/07/16
06/30/14	Calamos Market Neutral Income Fund	American Honda Finance Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	500,000	503,763	503,763	0.01%	1.125%	10/07/16
06/30/14	Calamos Market Neutral Income Fund	Consumer Discretionary Select Sector SPDR Fund	XLY US	Exchange-Traded Funds Sold Short	Consumer Discretionary	United States	US Dollar	(61,660)	(4,115,188)	(4,115,188)	-0.12%		
06/30/14	Calamos Market Neutral Income Fund	Vipshop Holdings, Ltd.		Written Options	Consumer Discretionary	United States	US Dollar	(22,500)	(2,697,750)	(2,697,750)	-0.08%		01/15/16
06/30/14	Calamos Market Neutral Income Fund	Jpy Cssh At Morgan Stanley Jpy Cash Held At Ms				Japan	Japanese Yen	137,487,358	137,487,358	1,357,163	0.04%		
06/30/14	Calamos Market Neutral Income Fund	Jpy Cssh At Morgan Stanley Jpy Cash Held At Ms				Japan	Japanese Yen	(137,895,313)	(137,895,313)	(1,361,190)	-0.04%		

Important Legal Information

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