

Calamos Funds Portfolio Data as of 9/30/14 (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
09/30/14	Calamos Market Neutral Income Fund	Duke Energy Corp.	DUK US	Common Stocks	Utilities	United States	US Dollar	134,700	10,071,519	10,071,519	0.30%		
09/30/14	Calamos Market Neutral Income Fund	NextEra Energy, Inc.	NEE US	Common Stocks	Utilities	United States	US Dollar	82,400	7,735,712	7,735,712	0.23%		
09/30/14	Calamos Market Neutral Income Fund	Southern Company	SO US	Common Stocks	Utilities	United States	US Dollar	173,500	7,573,275	7,573,275	0.22%		
09/30/14	Calamos Market Neutral Income Fund	American Electric Power Company, Inc.	AEP US	Common Stocks	Utilities	United States	US Dollar	67,900	3,545,059	3,545,059	0.10%		
09/30/14	Calamos Market Neutral Income Fund	Dominion Resources, Inc.	D US	Common Stocks	Utilities	United States	US Dollar	48,500	3,350,865	3,350,865	0.10%		
09/30/14	Calamos Market Neutral Income Fund	Edison International	EIX US	Common Stocks	Utilities	United States	US Dollar	50,000	2,796,000	2,796,000	0.08%		
09/30/14	Calamos Market Neutral Income Fund	PG&E Corp.	PCG US	Common Stocks	Utilities	United States	US Dollar	60,000	2,702,400	2,702,400	0.08%		
09/30/14	Calamos Market Neutral Income Fund	Exelon Corp.	EXC US	Common Stocks	Utilities	United States	US Dollar	70,000	2,386,300	2,386,300	0.07%		
09/30/14	Calamos Market Neutral Income Fund	Consolidated Edison, Inc.	ED US	Common Stocks	Utilities	United States	US Dollar	40,000	2,266,400	2,266,400	0.07%		
09/30/14	Calamos Market Neutral Income Fund	Public Service Enterprise Group, Inc.	PEG US	Common Stocks	Utilities	United States	US Dollar	60,000	2,234,400	2,234,400	0.07%		
09/30/14	Calamos Market Neutral Income Fund	Entergy Corp.	ETR US	Common Stocks	Utilities	United States	US Dollar	24,000	1,855,920	1,855,920	0.05%		
09/30/14	Calamos Market Neutral Income Fund	FirstEnergy Corp.	FE US	Common Stocks	Utilities	United States	US Dollar	50,000	1,678,500	1,678,500	0.05%		
09/30/14	Calamos Market Neutral Income Fund	PPL Corp.	PPL US	Common Stocks	Utilities	United States	US Dollar	50,000	1,642,000	1,642,000	0.05%		
09/30/14	Calamos Market Neutral Income Fund	CMS Energy Corp.	CMS US	Common Stocks	Utilities	United States	US Dollar	55,000	1,631,300	1,631,300	0.05%		
09/30/14	Calamos Market Neutral Income Fund	AES Corp.	AES US	Common Stocks	Utilities	United States	US Dollar	105,000	1,488,900	1,488,900	0.04%		
09/30/14	Calamos Market Neutral Income Fund	Xcel Energy, Inc.	XEL US	Common Stocks	Utilities	United States	US Dollar	45,000	1,368,000	1,368,000	0.04%		
09/30/14	Calamos Market Neutral Income Fund	Northeast Utilities	NU US	Common Stocks	Utilities	United States	US Dollar	20,000	886,000	886,000	0.03%		
09/30/14	Calamos Market Neutral Income Fund	NextEra Energy, Inc.		Corporate Bonds	Utilities	United States	US Dollar	2,500,000	2,510,775	2,510,775	0.07%	1.200%	06/01/15
09/30/14	Calamos Market Neutral Income Fund	Verizon Communications, Inc.	VZ US	Common Stocks	Telecommunication Services	United States	US Dollar	420,200	21,005,798	21,005,798	0.62%		
09/30/14	Calamos Market Neutral Income Fund	AT&T, Inc.	T US	Common Stocks	Telecommunication Services	United States	US Dollar	560,400	19,748,496	19,748,496	0.58%		
09/30/14	Calamos Market Neutral Income Fund	CenturyLink, Inc.	CTL US	Common Stocks	Telecommunication Services	United States	US Dollar	101,300	4,142,157	4,142,157	0.12%		
09/30/14	Calamos Market Neutral Income Fund	T-Mobile US, Inc.	TMUS US	Common Stocks	Telecommunication Services	United States	US Dollar	63,729	1,839,856	1,839,856	0.05%		
09/30/14	Calamos Market Neutral Income Fund	AT&T, Inc.		Corporate Bonds	Telecommunication Services	United States	US Dollar	6,155,000	6,166,202	6,166,202	0.18%	0.800%	12/01/15
09/30/14	Calamos Market Neutral Income Fund	AT&T, Inc.		Corporate Bonds	Telecommunication Services	United States	US Dollar	5,000,000	5,007,725	5,007,725	0.15%	0.900%	02/12/16
09/30/14	Calamos Market Neutral Income Fund	Brightstar Corp.		Corporate Bonds	Telecommunication Services	United States	US Dollar	1,468,250	4,659,609	4,659,609	0.14%	9.500%	12/01/16
09/30/14	Calamos Market Neutral Income Fund	Brightstar Corp.		Corporate Bonds	Telecommunication Services	United States	US Dollar	1,468,750	1,553,203	1,553,203	0.05%	9.500%	12/01/16
09/30/14	Calamos Market Neutral Income Fund	Verizon Communications, Inc.		Corporate Bonds	Telecommunication Services	United States	US Dollar	500,000	513,160	513,160	0.02%	2.500%	09/15/16
09/30/14	Calamos Market Neutral Income Fund	Verizon Communications, Inc.		Corporate Bonds	Telecommunication Services	United States	US Dollar	500,000	512,885	512,885	0.02%	1.764%	09/15/16
09/30/14	Calamos Market Neutral Income Fund	SPDR S&P China ETF	GXC US	Exchange-Traded Funds Sold Short	Other	United States	US Dollar	(36,673)	(2,810,985)	(2,810,985)	-0.08%		
09/30/14	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)	(3,434,270)	(3,434,270)	-0.10%		
09/30/14	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	(50,378)	(3,467,518)	(3,467,518)	-0.10%		
09/30/14	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)	(3,739,566)	(3,739,566)	-0.11%		
09/30/14	Calamos Market Neutral Income Fund	SPDR S&P Retail ETF	XRT US	Exchange-Traded Funds Sold Short	Other	United States	US Dollar	(51,611)	(4,416,869)	(4,416,869)	-0.13%		
09/30/14	Calamos Market Neutral Income Fund	iShares U.S. Industrials ETF	IYJ US	Exchange-Traded Funds Sold Short	Other	United States	US Dollar	(47,272)	(4,780,145)	(4,780,145)	-0.14%		
09/30/14	Calamos Market Neutral Income Fund	iShares NASDAQ Biotechnology ETF	IBB US	Exchange-Traded Funds Sold Short	Other	United States	US Dollar	(20,333)	(5,563,719)	(5,563,719)	-0.16%		
09/30/14	Calamos Market Neutral Income Fund	PowerShares QQQ	QQQ US	Exchange-Traded Funds Sold Short	Other	United States	US Dollar	(82,534)	(8,153,534)	(8,153,534)	-0.24%		
09/30/14	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)	(8,157,429)	(8,157,429)	-0.24%		
09/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Purchased Options	Other	United States	US Dollar	60,000	2,091,000	2,091,000	0.06%		11/07/14
09/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Purchased Options	Other	United States	US Dollar	50,000	2,077,500	2,077,500	0.06%		11/22/14
09/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Purchased Options	Other	United States	US Dollar	50,000	2,032,500	2,032,500	0.06%		11/28/14
09/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Purchased Options	Other	United States	US Dollar	50,000	1,822,500	1,822,500	0.05%		11/14/14
09/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Purchased Options	Other	United States	US Dollar	25,000	866,250	866,250	0.03%		10/31/14
09/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Purchased Options	Other	United States	US Dollar	75,000	757,500	757,500	0.02%		10/18/14
09/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Purchased Options	Other	United States	US Dollar	50,000	690,000	690,000	0.02%		10/18/14
09/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Purchased Options	Other	United States	US Dollar	50,000	595,000	595,000	0.02%		10/24/14
09/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Purchased Options	Other	United States	US Dollar	25,000	295,000	295,000	0.01%		10/18/14
09/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Purchased Options	Other	United States	US Dollar	60,000	96,000	96,000	0.00%		10/03/14
09/30/14	Calamos Market Neutral Income Fund	Fidelity Prime Money Market Fund - Institutional Class		Short Term Investment	Other	United States	US Dollar	98,569,987	98,569,987	98,569,987	2.89%	0.031%	12/31/30
09/30/14	Calamos Market Neutral Income Fund	Fidelity Prime Money Market Fund - Institutional Class		Short Term Investment	Other	United States	US Dollar	92,306,199	92,306,199	92,306,199	2.71%	0.031%	12/31/30
09/30/14	Calamos Market Neutral Income Fund	Fidelity Prime Money Market Fund - Institutional Class		Short Term Investment	Other	United States	US Dollar	9,027,169	9,027,169	9,027,169	0.26%	0.031%	12/31/30
09/30/14	Calamos Market Neutral Income Fund	United States Treasury Note		U.S. Government And Agency Securities	Other	United States	US Dollar	1,000,000	171,875	171,875	0.01%		11/21/14
09/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Written Options	Other	United States	US Dollar	(100,000)	(210,000)	(210,000)	-0.01%		10/03/14
09/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Written Options	Other	United States	US Dollar	(100,000)	(340,000)	(340,000)	-0.01%		11/07/14
09/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Written Options	Other	United States	US Dollar	(50,000)	(350,000)	(350,000)	-0.01%		10/18/14
09/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Written Options	Other	United States	US Dollar	(100,000)	(350,000)	(350,000)	-0.01%		10/31/14
09/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Written Options	Other	United States	US Dollar	(50,000)	(360,000)	(360,000)	-0.01%		11/22/14
09/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Written Options	Other	United States	US Dollar	(75,000)	(525,000)	(525,000)	-0.02%		10/24/14
09/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Written Options	Other	United States	US Dollar	(100,000)	(880,000)	(880,000)	-0.03%		10/18/14
09/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Written Options	Other	United States	US Dollar	(100,000)	(930,000)	(930,000)	-0.03%		11/14/14
09/30/14	Calamos Market Neutral Income Fund	S & P 500 Index		Written Options	Other	United States	US Dollar	(100,000)	(1,360,000)	(1,360,000)	-0.04%		10/31/14
09/30/14	Calamos Market Neutral Income Fund	Monsanto Company	MON US	Common Stocks	Materials	United States	US Dollar	93,700	10,542,187	10,542,187	0.31%		
09/30/14	Calamos Market Neutral Income Fund	Dow Chemical Company	DOW US	Common Stocks	Materials	United States	US Dollar	172,400	9,040,656	9,040,656	0.27%		
09/30/14	Calamos Market Neutral Income Fund	E.I. du Pont de Nemours and Company	DD US	Common Stocks	Materials	United States	US Dollar	105,600	7,577,856	7,577,856	0.22%		
09/30/14	Calamos Market Neutral Income Fund	LyondellBasell Industries, NV - Class A	LYB US	Common Stocks	Materials	United States	US Dollar	53,900	5,856,774	5,856,774	0.17%		
09/30/14	Calamos Market Neutral Income Fund	Freeport-McMoRan, Inc.	FCX US	Common Stocks	Materials	United States	US Dollar	175,600	5,733,340	5,733,340	0.17%		
09/30/14	Calamos Market Neutral Income Fund	Praxair, Inc.	PX US	Common Stocks	Materials	United States	US Dollar	37,700	4,863,300	4,863,300	0.14%		
09/30/14	Calamos Market Neutral Income Fund	Air Products & Chemicals, Inc.	APD US	Common Stocks	Materials	United States	US Dollar	28,000	3,645,040	3,645,040	0.11%		
09/30/14	Calamos Market Neutral Income Fund	PPG Industries, Inc.	PPG US	Common Stocks	Materials	United States	US Dollar	17,200	3,383,928	3,383,928	0.10%		
09/30/14	Calamos Market Neutral Income Fund	Mosaic Company	MOS US	Common Stocks	Materials	United States	US Dollar	75,400	3,348,514	3,348,514	0.10%		
09/30/14	Calamos Market Neutral Income Fund	CF Industries Holdings, Inc.	CF US	Common Stocks	Materials	United States	US Dollar	9,000	2,512,980	2,512,980	0.07%		
09/30/14	Calamos Market Neutral Income Fund	Newmont Mining Corp.	NEM US	Common Stocks	Materials	United States	US Dollar	84,000	1,936,200	1,936,200	0.06%		
09/30/14	Calamos Market Neutral Income Fund	Allegheny Technologies, Inc.	ATI US	Common Stocks	Materials	United States	US Dollar	25,000	927,500	927,500	0.03%		
09/30/14	Calamos Market Neutral Income Fund	Eastman Chemical Company	EMN US	Common Stocks	Materials	United States	US Dollar	10,000	808,900	808,900	0.02%		
09/30/14	Calamos Market Neutral Income Fund	Airgas, Inc.	ARG US	Common Stocks	Materials	United States	US Dollar	6,500	719,225	719,225	0.02%		

09/30/14	Calamos Market Neutral Income Fund	B2Gold Corp.	BTG US	Common Stocks Sold Short	Materials	Canada	US Dollar	(428,000)	(868,840)	(868,840)	-0.03%		
09/30/14	Calamos Market Neutral Income Fund	RTI International Metals, Inc.	RTI US	Common Stocks Sold Short	Materials	United States	US Dollar	(83,000)	(2,046,780)	(2,046,780)	-0.06%		
09/30/14	Calamos Market Neutral Income Fund	Horsehead Holding Corp.	ZINC US	Common Stocks Sold Short	Materials	United States	US Dollar	(141,600)	(2,340,648)	(2,340,648)	-0.07%		
09/30/14	Calamos Market Neutral Income Fund	Royal Gold, Inc.	RGLD US	Common Stocks Sold Short	Materials	United States	US Dollar	(61,550)	(3,997,057)	(3,997,057)	-0.12%		
09/30/14	Calamos Market Neutral Income Fund	United States Steel Corp.	X US	Common Stocks Sold Short	Materials	United States	US Dollar	(135,000)	(5,287,950)	(5,287,950)	-0.16%		
09/30/14	Calamos Market Neutral Income Fund	Cemex, SAB de CV	CX US	Common Stocks Sold Short	Materials	Mexico	US Dollar	(1,244,212)	(16,224,524)	(16,224,524)	-0.48%		
09/30/14	Calamos Market Neutral Income Fund	Cemex, SAB de CV		Convertible Bonds	Materials	Mexico	US Dollar	15,000,000	22,106,025	22,106,025	0.65%	3.750%	03/15/18
09/30/14	Calamos Market Neutral Income Fund	Royal Gold, Inc.		Convertible Bonds	Materials	United States	US Dollar	14,000,000	14,576,170	14,576,170	0.43%	2.875%	06/15/19
09/30/14	Calamos Market Neutral Income Fund	United States Steel Corp.		Convertible Bonds	Materials	United States	US Dollar	3,750,000	6,163,106	6,163,106	0.18%	2.750%	04/01/19
09/30/14	Calamos Market Neutral Income Fund	RTI International Metals, Inc.		Convertible Bonds	Materials	United States	US Dollar	4,000,000	4,102,620	4,102,620	0.12%	3.000%	12/01/15
09/30/14	Calamos Market Neutral Income Fund	B2Gold Corp.		Convertible Bonds	Materials	Canada	US Dollar	4,000,000	3,801,420	3,801,420	0.11%	3.250%	10/01/18
09/30/14	Calamos Market Neutral Income Fund	Horsehead Holding Corp.		Convertible Bonds	Materials	United States	US Dollar	2,950,000	3,771,944	3,771,944	0.11%	3.800%	07/01/17
09/30/14	Calamos Market Neutral Income Fund	RTI International Metals, Inc.		Convertible Bonds	Materials	United States	US Dollar	3,600,000	3,457,170	3,457,170	0.10%	1.625%	10/15/19
09/30/14	Calamos Market Neutral Income Fund	Escolab, Inc.		Corporate Bonds	Materials	United States	US Dollar	7,625,000	7,652,908	7,652,908	0.22%	1.000%	08/09/15
09/30/14	Calamos Market Neutral Income Fund	Ashland, Inc.		Corporate Bonds	Materials	United States	US Dollar	3,750,000	3,766,406	3,766,406	0.11%	3.000%	03/15/16
09/30/14	Calamos Market Neutral Income Fund	ArcelorMittal, SA		Corporate Bonds	Materials	Luxembourg	US Dollar	2,250,000	2,330,156	2,330,156	0.07%	5.000%	02/25/17
09/30/14	Calamos Market Neutral Income Fund	Ashland, Inc.		Corporate Bonds	Materials	United States	US Dollar	1,250,000	1,255,469	1,255,469	0.04%	3.000%	03/15/16
09/30/14	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%	0.483%	09/30/16
09/30/14	Calamos Market Neutral Income Fund	ArcelorMittal, SA		Corporate Bonds	Materials	Luxembourg	US Dollar	750,000	776,719	776,719	0.02%	5.000%	02/25/17
09/30/14	Calamos Market Neutral Income Fund	Vale, SA		Purchased Options	Materials	United States	US Dollar	320,000	6,400	6,400	0.00%		01/17/15
09/30/14	Calamos Market Neutral Income Fund	Apple, Inc.	AAPL US	Common Stocks	Information Technology	United States	US Dollar	752,500	75,814,375	75,814,375	2.22%		
09/30/14	Calamos Market Neutral Income Fund	Microsoft Corp.	MSFT US	Common Stocks	Information Technology	United States	US Dollar	756,500	35,071,340	35,071,340	1.03%		
09/30/14	Calamos Market Neutral Income Fund	Visa, Inc. - Class A	V US	Common Stocks	Information Technology	United States	US Dollar	103,400	22,062,458	22,062,458	0.65%		
09/30/14	Calamos Market Neutral Income Fund	International Business Machines Corp.	IBM US	Common Stocks	Information Technology	United States	US Dollar	95,200	18,071,816	18,071,816	0.53%		
09/30/14	Calamos Market Neutral Income Fund	Intel Corp.	INTC US	Common Stocks	Information Technology	United States	US Dollar	518,800	18,064,616	18,064,616	0.53%		
09/30/14	Calamos Market Neutral Income Fund	Google, Inc. - Class A	GOOGL US	Common Stocks	Information Technology	United States	US Dollar	29,000	17,063,890	17,063,890	0.50%		
09/30/14	Calamos Market Neutral Income Fund	QUALCOMM, Inc.	QCOM US	Common Stocks	Information Technology	United States	US Dollar	227,400	17,002,698	17,002,698	0.50%		
09/30/14	Calamos Market Neutral Income Fund	Google, Inc. - Class C	GOOG US	Common Stocks	Information Technology	United States	US Dollar	29,000	16,743,440	16,743,440	0.49%		
09/30/14	Calamos Market Neutral Income Fund	Facebook, Inc. - Class A	FB US	Common Stocks	Information Technology	United States	US Dollar	204,700	16,179,488	16,179,488	0.47%		
09/30/14	Calamos Market Neutral Income Fund	MasterCard, Inc. - Class A	MA US	Common Stocks	Information Technology	United States	US Dollar	199,300	14,732,256	14,732,256	0.43%		
09/30/14	Calamos Market Neutral Income Fund	Oracle Corp.	ORCL US	Common Stocks	Information Technology	United States	US Dollar	371,200	14,209,536	14,209,536	0.42%		
09/30/14	Calamos Market Neutral Income Fund	Cisco Systems, Inc.	CSCO US	Common Stocks	Information Technology	United States	US Dollar	511,800	12,882,006	12,882,006	0.38%		
09/30/14	Calamos Market Neutral Income Fund	eBay, Inc.	EBAY US	Common Stocks	Information Technology	United States	US Dollar	135,800	7,690,354	7,690,354	0.23%		
09/30/14	Calamos Market Neutral Income Fund	EMC Corp.	EMC US	Common Stocks	Information Technology	United States	US Dollar	220,900	6,463,534	6,463,534	0.19%		
09/30/14	Calamos Market Neutral Income Fund	Texas Instruments, Inc.	TXN US	Common Stocks	Information Technology	United States	US Dollar	129,300	6,166,317	6,166,317	0.18%		
09/30/14	Calamos Market Neutral Income Fund	Cognizant Technology Solutions Corp. - Class A	CTSH US	Common Stocks	Information Technology	United States	US Dollar	132,500	5,932,025	5,932,025	0.17%		
09/30/14	Calamos Market Neutral Income Fund	TE Connectivity, Ltd.	TEL US	Common Stocks	Information Technology	Switzerland	US Dollar	97,000	5,363,130	5,363,130	0.16%		
09/30/14	Calamos Market Neutral Income Fund	Accenture, PLC - Class A	ACN US	Common Stocks	Information Technology	Ireland	US Dollar	59,300	4,822,276	4,822,276	0.14%		
09/30/14	Calamos Market Neutral Income Fund	Yahoo!, Inc.	YHOO US	Common Stocks	Information Technology	United States	US Dollar	117,000	4,767,750	4,767,750	0.14%		
09/30/14	Calamos Market Neutral Income Fund	Fiserv, Inc.	FISV US	Common Stocks	Information Technology	United States	US Dollar	64,600	4,175,421	4,175,421	0.12%		
09/30/14	Calamos Market Neutral Income Fund	Apple, Inc.	AAPL US	Common Stocks	Information Technology	United States	US Dollar	39,480	3,977,610	3,977,610	0.12%		
09/30/14	Calamos Market Neutral Income Fund	Automatic Data Processing, Inc.	ADP US	Common Stocks	Information Technology	United States	US Dollar	45,300	3,763,524	3,763,524	0.11%		
09/30/14	Calamos Market Neutral Income Fund	Applied Materials, Inc.	AMAT US	Common Stocks	Information Technology	United States	US Dollar	160,000	3,457,600	3,457,600	0.10%		
09/30/14	Calamos Market Neutral Income Fund	Hewlett-Packard Company	HPQ US	Common Stocks	Information Technology	United States	US Dollar	96,000	3,405,120	3,405,120	0.10%		
09/30/14	Calamos Market Neutral Income Fund	Google, Inc. - Class A	GOOGL US	Common Stocks	Information Technology	United States	US Dollar	5,665	3,333,343	3,333,343	0.10%		
09/30/14	Calamos Market Neutral Income Fund	Google, Inc. - Class C	GOOG US	Common Stocks	Information Technology	United States	US Dollar	5,755	3,322,707	3,322,707	0.10%		
09/30/14	Calamos Market Neutral Income Fund	Pandora Media, Inc.	P US	Common Stocks	Information Technology	United States	US Dollar	124,009	2,996,057	2,996,057	0.09%		
09/30/14	Calamos Market Neutral Income Fund	Broadcom Corp. - Class A	BRCM US	Common Stocks	Information Technology	United States	US Dollar	70,000	2,829,400	2,829,400	0.08%		
09/30/14	Calamos Market Neutral Income Fund	F5 Networks, Inc.	FFIV US	Common Stocks	Information Technology	United States	US Dollar	22,500	2,671,650	2,671,650	0.08%		
09/30/14	Calamos Market Neutral Income Fund	Microchip Technology, Inc.	MCHP US	Common Stocks	Information Technology	United States	US Dollar	56,000	2,644,880	2,644,880	0.08%		
09/30/14	Calamos Market Neutral Income Fund	NCR Corp.	NCR US	Common Stocks	Information Technology	United States	US Dollar	77,252	2,580,989	2,580,989	0.08%		
09/30/14	Calamos Market Neutral Income Fund	Juniper Networks, Inc.	JNPR US	Common Stocks	Information Technology	United States	US Dollar	110,000	2,436,500	2,436,500	0.07%		
09/30/14	Calamos Market Neutral Income Fund	Akamai Technologies, Inc.	AKAM US	Common Stocks	Information Technology	United States	US Dollar	40,000	2,392,000	2,392,000	0.07%		
09/30/14	Calamos Market Neutral Income Fund	KLA-Tencor Corp.	KLAC US	Common Stocks	Information Technology	United States	US Dollar	29,500	2,324,010	2,324,010	0.07%		
09/30/14	Calamos Market Neutral Income Fund	Avago Technologies, Ltd.	AVGO US	Common Stocks	Information Technology	Singapore	US Dollar	25,000	2,175,000	2,175,000	0.06%		
09/30/14	Calamos Market Neutral Income Fund	Symantec Corp.	SYMC US	Common Stocks	Information Technology	United States	US Dollar	85,000	1,998,350	1,998,350	0.06%		
09/30/14	Calamos Market Neutral Income Fund	Amphenol Corp. - Class A	APH US	Common Stocks	Information Technology	United States	US Dollar	20,000	1,997,200	1,997,200	0.06%		
09/30/14	Calamos Market Neutral Income Fund	Red Hat, Inc.	RHT US	Common Stocks	Information Technology	United States	US Dollar	20,000	1,123,000	1,123,000	0.03%		
09/30/14	Calamos Market Neutral Income Fund	Teradata Corp.	TDC US	Common Stocks	Information Technology	United States	US Dollar	20,000	838,400	838,400	0.02%		
09/30/14	Calamos Market Neutral Income Fund	Alibaba Group Holding, Ltd.	BABA US	Common Stocks	Information Technology	China	US Dollar	2,058	182,853	182,853	0.01%		
09/30/14	Calamos Market Neutral Income Fund	SINA Corp.	SINA US	Common Stocks Sold Short	Information Technology	China	US Dollar	(8,000)	(329,120)	(329,120)	-0.01%		
09/30/14	Calamos Market Neutral Income Fund	Blucora, Inc.	BCOR US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(55,500)	(845,820)	(845,820)	-0.02%		
09/30/14	Calamos Market Neutral Income Fund	NetSuite, Inc.	N US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(9,500)	(850,630)	(850,630)	-0.02%		
09/30/14	Calamos Market Neutral Income Fund	VMware, Inc. - Class A	VMW US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(12,925)	(1,212,882)	(1,212,882)	-0.04%		
09/30/14	Calamos Market Neutral Income Fund	Photronics, Inc.	PLAB US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(200,480)	(1,613,864)	(1,613,864)	-0.05%		
09/30/14	Calamos Market Neutral Income Fund	EnerNOC, Inc.	ENOC US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(100,000)	(1,696,000)	(1,696,000)	-0.05%		
09/30/14	Calamos Market Neutral Income Fund	ServiceNow, Inc.	NOW US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(37,000)	(2,174,860)	(2,174,860)	-0.06%		
09/30/14	Calamos Market Neutral Income Fund	Synchronoss Technologies, Inc.	SNCR US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(48,500)	(2,220,330)	(2,220,330)	-0.07%		
09/30/14	Calamos Market Neutral Income Fund	SunPower Corp.	SPWR US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(68,000)	(2,303,840)	(2,303,840)	-0.07%		
09/30/14	Calamos Market Neutral Income Fund	TTM Technologies, Inc.	TTMI US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(350,500)	(2,386,905)	(2,386,905)	-0.07%		
09/30/14	Calamos Market Neutral Income Fund	Web.com Group, Inc.	WWWV US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(120,000)	(2,395,200)	(2,395,200)	-0.07%		
09/30/14	Calamos Market Neutral Income Fund	Canadian Solar, Inc.	CSIQ US	Common Stocks Sold Short	Information Technology	Canada	US Dollar	(70,000)	(2,503,900)	(2,503,900)	-0.07%		
09/30/14	Calamos Market Neutral Income Fund	BroadSoft, Inc.	BSFT US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(121,000)	(2,545,840)	(2,545,840)	-0.07%		
09/30/14	Calamos Market Neutral Income Fund	Emulex Corp.	ELX US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(517,500)	(2,556,450)	(2,556,450)	-0.07%		
09/30/14	Calamos Market Neutral Income Fund	Proofpoint, Inc.	PPTP US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(70,000)	(2,599,800)	(2,599,800)	-0.08%		
09/30/14	Calamos Market Neutral Income Fund	Cardtronics, Inc.	CATM US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(83,999)	(2,956,765)	(2,956,765)	-0.09%		
09/30/14	Calamos Market Neutral Income Fund	Finsar Corp.	FNSR US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(182,500)	(3,034,975)	(3,034,975)	-0.09%		
09/30/14	Calamos Market Neutral Income Fund	AOL, Inc.	AOL US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(68,000)	(3,056,600)	(3,056,600)	-0.09%		
09/30/14	Calamos Market Neutral Income Fund	NetEase, Inc.	NTES US	Common Stocks Sold Short	Information Technology	China	US Dollar	(35,967)	(3,080,933)	(3,080,933)	-0.09%		
09/30/14	Calamos Market Neutral Income Fund	TIVO, Inc.	TIVO US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(255,300)	(3,266,564)	(3,266,564)	-0.10%		
09/30/14	Calamos Market Neutral Income Fund	JDS Uniphase Corp.	JDSU US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(277,800)	(3,555,840)	(3,555,840)	-0.10%		
09/30/14	Calamos Market Neutral Income Fund	Bottomline Technologies (de), Inc.	EPAY US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(130,000)	(3,586,700)	(3,586,700)	-0.11%		

09/30/14	Calamos Market Neutral Income Fund	InterDigital, Inc.	IDCC US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(93,000)	(3,703,260)	(3,703,260)	-0.11%		
09/30/14	Calamos Market Neutral Income Fund	YY, Inc.	YY US	Common Stocks Sold Short	Information Technology	China	US Dollar	(49,500)	(3,707,055)	(3,707,055)	-0.11%		
09/30/14	Calamos Market Neutral Income Fund	Spansion, Inc. - Class A	CODE US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(176,500)	(4,022,435)	(4,022,435)	-0.12%		
09/30/14	Calamos Market Neutral Income Fund	DealerTrack Holdings, Inc.	TRAK US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(94,000)	(4,080,540)	(4,080,540)	-0.12%		
09/30/14	Calamos Market Neutral Income Fund	Citrix Systems, Inc.	CTXS US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(57,600)	(4,109,184)	(4,109,184)	-0.12%		
09/30/14	Calamos Market Neutral Income Fund	Cornerstone OnDemand, Inc.	CSOD US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(122,900)	(4,228,989)	(4,228,989)	-0.12%		
09/30/14	Calamos Market Neutral Income Fund	Yandex, NV - Class A	YNDX US	Common Stocks Sold Short	Information Technology	Netherlands	US Dollar	(162,900)	(4,527,806)	(4,527,806)	-0.13%		
09/30/14	Calamos Market Neutral Income Fund	Infinaera Corp.	INFN US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(451,750)	(4,820,173)	(4,820,173)	-0.14%		
09/30/14	Calamos Market Neutral Income Fund	Electronic Arts, Inc.	EA US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(140,361)	(4,998,255)	(4,998,255)	-0.15%		
09/30/14	Calamos Market Neutral Income Fund	MercadoLibre, Inc.	MELI US	Common Stocks Sold Short	Information Technology	Argentina	US Dollar	(47,700)	(5,182,605)	(5,182,605)	-0.15%		
09/30/14	Calamos Market Neutral Income Fund	Rambus, Inc.	RMBS US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(429,000)	(5,353,920)	(5,353,920)	-0.16%		
09/30/14	Calamos Market Neutral Income Fund	Mentor Graphics Corp.	MENT US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(267,900)	(5,490,611)	(5,490,611)	-0.16%		
09/30/14	Calamos Market Neutral Income Fund	Xilinx, Inc.	XLNX US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(132,000)	(5,590,200)	(5,590,200)	-0.16%		
09/30/14	Calamos Market Neutral Income Fund	Electronics for Imaging, Inc.	EFIG US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(130,000)	(5,742,100)	(5,742,100)	-0.17%		
09/30/14	Calamos Market Neutral Income Fund	Lam Research Corp.	LRCX US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(78,000)	(5,826,600)	(5,826,600)	-0.17%		
09/30/14	Calamos Market Neutral Income Fund	CSG Systems International, Inc.	CSGS US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(222,600)	(5,849,928)	(5,849,928)	-0.17%		
09/30/14	Calamos Market Neutral Income Fund	Palo Alto Networks, Inc.	PANW US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(67,300)	(6,602,130)	(6,602,130)	-0.19%		
09/30/14	Calamos Market Neutral Income Fund	Ciena Corp.	CEN US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(399,400)	(6,677,968)	(6,677,968)	-0.20%		
09/30/14	Calamos Market Neutral Income Fund	Electronic Arts, Inc.	EA US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(193,750)	(6,899,438)	(6,899,438)	-0.20%		
09/30/14	Calamos Market Neutral Income Fund	Take-Two Interactive Software, Inc.	TWTO US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(305,800)	(7,054,806)	(7,054,806)	-0.21%		
09/30/14	Calamos Market Neutral Income Fund	SunEdison, Inc.	SUNE US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(395,000)	(7,457,600)	(7,457,600)	-0.22%		
09/30/14	Calamos Market Neutral Income Fund	Workday, Inc. - Class A	WDAY US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(98,200)	(8,101,500)	(8,101,500)	-0.24%		
09/30/14	Calamos Market Neutral Income Fund	ON Semiconductor Corp.	ONNN US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(967,000)	(8,644,980)	(8,644,980)	-0.25%		
09/30/14	Calamos Market Neutral Income Fund	Microchip Technology, Inc.	MCHP US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(194,500)	(9,186,235)	(9,186,235)	-0.27%		
09/30/14	Calamos Market Neutral Income Fund	Salesforce.com, Inc.	CRM US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(160,700)	(9,245,071)	(9,245,071)	-0.27%		
09/30/14	Calamos Market Neutral Income Fund	Qihoo 360 Technology Company, Ltd.	QIHU US	Common Stocks Sold Short	Information Technology	China	US Dollar	(141,500)	(9,547,005)	(9,547,005)	-0.28%		
09/30/14	Calamos Market Neutral Income Fund	NVIDIA Corp.	NVDA US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(526,000)	(9,704,700)	(9,704,700)	-0.28%		
09/30/14	Calamos Market Neutral Income Fund	Twitter, Inc.	TWTR US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(230,000)	(11,863,400)	(11,863,400)	-0.35%		
09/30/14	Calamos Market Neutral Income Fund	Concur Technologies, Inc.	CNQR US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(175,000)	(22,193,500)	(22,193,500)	-0.65%		
09/30/14	Calamos Market Neutral Income Fund	SanDisk Corp.	SNDK US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(296,600)	(29,051,970)	(29,051,970)	-0.85%		
09/30/14	Calamos Market Neutral Income Fund	Micron Technology, Inc.	MU US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(905,676)	(31,028,460)	(31,028,460)	-0.91%		
09/30/14	Calamos Market Neutral Income Fund	Micron Technology, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	10,000,000	31,612,550	31,612,550	0.93%	1.625%	02/15/33
09/30/14	Calamos Market Neutral Income Fund	ON Semiconductor Corp.		Convertible Bonds	Information Technology	United States	US Dollar	25,000,000	28,296,875	28,296,875	0.83%	2.625%	12/15/26
09/30/14	Calamos Market Neutral Income Fund	Concur Technologies, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	20,400,000	26,631,996	26,631,996	0.78%	0.500%	06/15/18
09/30/14	Calamos Market Neutral Income Fund	Qihoo 360 Technology Company, Ltd.		Convertible Bonds	Information Technology	China	US Dollar	29,985,000	26,399,244	26,399,244	0.77%	1.750%	08/15/21
09/30/14	Calamos Market Neutral Income Fund	NVIDIA Corp.		Convertible Bonds	Information Technology	United States	US Dollar	20,000,000	21,914,500	21,914,500	0.64%	1.000%	12/01/18
09/30/14	Calamos Market Neutral Income Fund	Salesforce.com, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	18,500,000	20,611,128	20,611,128	0.60%	0.250%	04/01/18
09/30/14	Calamos Market Neutral Income Fund	SanDisk Corp.		Convertible Bonds	Information Technology	United States	US Dollar	16,400,000	19,717,392	19,717,392	0.58%	0.500%	10/15/20
09/30/14	Calamos Market Neutral Income Fund	SanDisk Corp.		Convertible Bonds	Information Technology	United States	US Dollar	10,000,000	19,310,200	19,310,200	0.57%	1.500%	08/15/17
09/30/14	Calamos Market Neutral Income Fund	Ciena Corp.		Convertible Bonds	Information Technology	United States	US Dollar	15,900,000	18,490,349	18,490,349	0.54%	3.750%	10/15/18
09/30/14	Calamos Market Neutral Income Fund	Workday, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	14,500,000	17,442,993	17,442,993	0.51%	0.750%	07/15/18
09/30/14	Calamos Market Neutral Income Fund	JDS Uniphase Corp.		Convertible Bonds	Information Technology	United States	US Dollar	15,000,000	15,120,150	15,120,150	0.44%	0.625%	08/15/33
09/30/14	Calamos Market Neutral Income Fund	Twitter, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	15,000,000	14,687,325	14,687,325	0.43%	1.000%	09/15/21
09/30/14	Calamos Market Neutral Income Fund	Twitter, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	15,000,000	14,625,150	14,625,150	0.43%	0.250%	09/15/19
09/30/14	Calamos Market Neutral Income Fund	Yandex, NV		Convertible Bonds	Information Technology	Netherlands	US Dollar	16,601,000	14,442,206	14,442,206	0.42%	1.125%	12/15/18
09/30/14	Calamos Market Neutral Income Fund	InterDigital, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	13,000,000	13,446,290	13,446,290	0.39%	2.500%	03/15/16
09/30/14	Calamos Market Neutral Income Fund	CSG Systems International, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	10,716,000	13,351,011	13,351,011	0.39%	3.000%	03/01/17
09/30/14	Calamos Market Neutral Income Fund	Cornerstone OnDemand, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	12,000,000	12,038,760	12,038,760	0.35%	1.500%	07/01/18
09/30/14	Calamos Market Neutral Income Fund	Mentor Graphics Corp.		Convertible Bonds	Information Technology	United States	US Dollar	10,000,000	11,873,500	11,873,500	0.35%	4.000%	04/01/31
09/30/14	Calamos Market Neutral Income Fund	Palo Alto Networks, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	10,600,000	11,859,227	11,859,227	0.35%	0.010%	12/15/33
09/30/14	Calamos Market Neutral Income Fund	Finisar Corp.		Convertible Bonds	Information Technology	United States	US Dollar	12,752,000	11,831,624	11,831,624	0.35%	0.500%	12/15/33
09/30/14	Calamos Market Neutral Income Fund	Citrix Systems, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	10,000,000	10,921,200	10,921,200	0.32%	2.000%	04/15/19
09/30/14	Calamos Market Neutral Income Fund	MercadoLibre, Inc.		Convertible Bonds	Information Technology	Argentina	US Dollar	10,000,000	10,896,400	10,896,400	0.32%	2.250%	07/01/19
09/30/14	Calamos Market Neutral Income Fund	Electronics for Imaging, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	10,500,000	10,687,583	10,687,583	0.31%	0.750%	09/01/19
09/30/14	Calamos Market Neutral Income Fund	Infinaera Corp.		Convertible Bonds	Information Technology	United States	US Dollar	9,500,000	10,649,310	10,649,310	0.31%	1.750%	06/01/18
09/30/14	Calamos Market Neutral Income Fund	Emulex Corp.		Convertible Bonds	Information Technology	United States	US Dollar	11,900,000	10,575,292	10,575,292	0.31%	1.750%	11/15/18
09/30/14	Calamos Market Neutral Income Fund	Broadsoft, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	10,000,000	9,822,500	9,822,500	0.29%	1.500%	07/01/18
09/30/14	Calamos Market Neutral Income Fund	YY, Inc.		Convertible Bonds	Information Technology	China	US Dollar	10,000,000	9,610,500	9,610,500	0.28%	2.250%	04/01/19
09/30/14	Calamos Market Neutral Income Fund	Lam Research Corp.		Convertible Bonds	Information Technology	United States	US Dollar	7,500,000	9,546,675	9,546,675	0.28%	0.500%	05/15/16
09/30/14	Calamos Market Neutral Income Fund	Electronic Arts, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	7,750,000	9,546,528	9,546,528	0.28%	0.750%	07/15/16
09/30/14	Calamos Market Neutral Income Fund	Microchip Technology, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	5,000,000	9,315,100	9,315,100	0.27%	2.125%	12/15/37
09/30/14	Calamos Market Neutral Income Fund	SINA Corp.		Convertible Bonds	Information Technology	China	US Dollar	10,000,000	9,240,100	9,240,100	0.27%	1.000%	12/01/18
09/30/14	Calamos Market Neutral Income Fund	Web.com Group, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	10,000,000	9,190,450	9,190,450	0.27%	1.000%	08/15/18
09/30/14	Calamos Market Neutral Income Fund	SunEdison, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	6,250,000	9,120,375	9,120,375	0.27%	2.000%	10/01/18
09/30/14	Calamos Market Neutral Income Fund	Bottomline Technologies (de), Inc.		Convertible Bonds	Information Technology	United States	US Dollar	7,750,000	8,767,963	8,767,963	0.26%	1.500%	12/01/17
09/30/14	Calamos Market Neutral Income Fund	Rambus, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	7,000,000	8,583,470	8,583,470	0.25%	1.125%	08/15/18

09/30/14	Calamos Market Neutral Income Fund	Cardtronics, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	8,800,000	8,486,368	8,486,368	0.25%	1.000%	12/01/20
09/30/14	Calamos Market Neutral Income Fund	Canadian Solar, Inc.	Convertible Bonds	Information Technology	Canada	US Dollar	7,000,000	7,826,630	7,826,630	0.23%	4.250%	02/15/19
09/30/14	Calamos Market Neutral Income Fund	Xilinx, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	5,000,000	7,441,900	7,441,900	0.22%	2.625%	06/15/17
09/30/14	Calamos Market Neutral Income Fund	AOL, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	6,500,000	6,741,020	6,741,020	0.20%	0.750%	09/01/19
09/30/14	Calamos Market Neutral Income Fund	Dealertrack Technologies, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	5,000,000	6,491,675	6,491,675	0.19%	1.500%	03/15/17
09/30/14	Calamos Market Neutral Income Fund	Take-Two Interactive Software, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	5,000,000	6,211,925	6,211,925	0.18%	1.000%	07/01/18
09/30/14	Calamos Market Neutral Income Fund	Proofpoint, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	5,000,000	5,902,150	5,902,150	0.17%	1.250%	12/15/18
09/30/14	Calamos Market Neutral Income Fund	Rovi Corp.	Convertible Bonds	Information Technology	United States	US Dollar	5,500,000	5,516,583	5,516,583	0.16%	2.625%	02/15/40
09/30/14	Calamos Market Neutral Income Fund	Photonics, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	5,200,000	5,504,226	5,504,226	0.16%	3.250%	04/01/16
09/30/14	Calamos Market Neutral Income Fund	Take-Two Interactive Software, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	4,000,000	5,320,440	5,320,440	0.16%	1.750%	12/01/16
09/30/14	Calamos Market Neutral Income Fund	Spansion, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	3,000,000	5,276,295	5,276,295	0.15%	2.000%	09/01/20
09/30/14	Calamos Market Neutral Income Fund	Synchronoss Technologies, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	4,651,000	5,150,331	5,150,331	0.15%	0.750%	08/15/19
09/30/14	Calamos Market Neutral Income Fund	TTM Technologies, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	5,000,000	4,859,875	4,859,875	0.14%	1.750%	12/15/20
09/30/14	Calamos Market Neutral Income Fund	ServiceNow, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	4,500,000	4,774,928	4,774,928	0.14%	0.010%	11/01/18
09/30/14	Calamos Market Neutral Income Fund	EnerNOC, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	5,000,000	4,691,050	4,691,050	0.14%	2.250%	08/15/19
09/30/14	Calamos Market Neutral Income Fund	SouFun Holdings, Ltd.	Convertible Bonds	Information Technology	China	US Dollar	4,500,000	4,199,490	4,199,490	0.12%	2.000%	12/15/18
09/30/14	Calamos Market Neutral Income Fund	SunPower Corp.	Convertible Bonds	Information Technology	United States	US Dollar	2,500,000	3,754,463	3,754,463	0.11%	0.750%	06/01/18
09/30/14	Calamos Market Neutral Income Fund	Blucora, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	3,000,000	3,020,085	3,020,085	0.09%	4.250%	04/01/19
09/30/14	Calamos Market Neutral Income Fund	NetSuite, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	2,500,000	2,614,250	2,614,250	0.08%	0.250%	06/01/18
09/30/14	Calamos Market Neutral Income Fund	SunEdison, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	1,000,000	983,525	983,525	0.03%	0.250%	01/15/20
09/30/14	Calamos Market Neutral Income Fund	Alliance Data Systems Corp.	Corporate Bonds	Information Technology	United States	US Dollar	12,545,000	12,772,378	12,772,378	0.37%	5.250%	12/01/17
09/30/14	Calamos Market Neutral Income Fund	Amixer International, Inc.	Corporate Bonds	Information Technology	United States	US Dollar	9,750,000	9,908,438	9,908,438	0.29%	5.950%	03/01/15
09/30/14	Calamos Market Neutral Income Fund	Hewlett-Packard Company	Corporate Bonds	Information Technology	United States	US Dollar	5,000,000	5,176,800	5,176,800	0.15%	3.000%	09/15/16
09/30/14	Calamos Market Neutral Income Fund	Samnina Corp.	Corporate Bonds	Information Technology	United States	US Dollar	5,250,000	5,171,250	5,171,250	0.15%	4.375%	06/01/19
09/30/14	Calamos Market Neutral Income Fund	International Business Machines Corp.	Corporate Bonds	Information Technology	United States	US Dollar	5,000,000	5,005,500	5,005,500	0.15%	0.550%	02/06/15
09/30/14	Calamos Market Neutral Income Fund	Jabil Circuit, Inc.	Corporate Bonds	Information Technology	United States	US Dollar	3,750,000	4,157,813	4,157,813	0.12%	7.750%	07/15/16
09/30/14	Calamos Market Neutral Income Fund	Seagate Technology, PLC	Corporate Bonds	Information Technology	Cayman Islands	US Dollar	3,750,000	3,827,344	3,827,344	0.11%	3.750%	11/15/18
09/30/14	Calamos Market Neutral Income Fund	Amixer International, Inc.	Corporate Bonds	Information Technology	United States	US Dollar	3,250,000	3,302,813	3,302,813	0.10%	5.950%	03/01/15
09/30/14	Calamos Market Neutral Income Fund	Texas Instruments, Inc.	Corporate Bonds	Information Technology	United States	US Dollar	3,000,000	3,003,585	3,003,585	0.09%	4.450%	08/03/15
09/30/14	Calamos Market Neutral Income Fund	NXP Semiconductors, NV	Corporate Bonds	Information Technology	Netherlands	US Dollar	3,000,000	2,949,375	2,949,375	0.09%	3.750%	06/01/18
09/30/14	Calamos Market Neutral Income Fund	Alliance Data Systems Corp.	Corporate Bonds	Information Technology	United States	US Dollar	2,455,000	2,499,497	2,499,497	0.07%	5.250%	12/01/17
09/30/14	Calamos Market Neutral Income Fund	Samnina Corp.	Corporate Bonds	Information Technology	United States	US Dollar	1,750,000	1,723,750	1,723,750	0.05%	4.375%	06/01/19
09/30/14	Calamos Market Neutral Income Fund	Jabil Circuit, Inc.	Corporate Bonds	Information Technology	United States	US Dollar	1,250,000	1,385,938	1,385,938	0.04%	7.750%	07/15/16
09/30/14	Calamos Market Neutral Income Fund	Seagate Technology, PLC	Corporate Bonds	Information Technology	Cayman Islands	US Dollar	1,250,000	1,275,781	1,275,781	0.04%	3.750%	11/15/18
09/30/14	Calamos Market Neutral Income Fund	NXP Semiconductors, NV	Corporate Bonds	Information Technology	Netherlands	US Dollar	1,000,000	983,125	983,125	0.03%	3.750%	06/01/18
09/30/14	Calamos Market Neutral Income Fund	Exchange Select Sector SPDR Fund	XLE US	Exchange-Traded Funds Sold Short	United States	US Dollar	(67,167)	(6,086,674)	(6,086,674)	-0.18%		
09/30/14	Calamos Market Neutral Income Fund	VMware, Inc. - Class A	Purchased Options	Information Technology	United States	US Dollar	31,500	292,950	292,950	0.01%		01/15/16
09/30/14	Calamos Market Neutral Income Fund	Canadian Solar, Inc.	Purchased Options	Information Technology	United States	US Dollar	18,000	156,600	156,600	0.00%		01/17/15
09/30/14	Calamos Market Neutral Income Fund	Apple, Inc.	Written Options	Information Technology	United States	US Dollar	(42,000)	(13,020)	(13,020)	0.00%		10/18/14
09/30/14	Calamos Market Neutral Income Fund	SunEdison, Inc.	Written Options	Information Technology	United States	US Dollar	(35,000)	(34,475)	(34,475)	0.00%		10/18/14
09/30/14	Calamos Market Neutral Income Fund	Pandora Media, Inc.	Written Options	Information Technology	United States	US Dollar	(113,300)	(85,542)	(85,542)	0.00%		10/18/14
09/30/14	Calamos Market Neutral Income Fund	SouFun Holdings, Ltd.	Written Options	Information Technology	United States	US Dollar	(175,500)	(175,500)	(175,500)	-0.01%		01/15/16
09/30/14	Calamos Market Neutral Income Fund	Canadian Solar, Inc.	Written Options	Information Technology	United States	US Dollar	(36,000)	(187,200)	(187,200)	-0.01%		01/17/15
09/30/14	Calamos Market Neutral Income Fund	General Electric Company	GE US	Common Stocks	United States	US Dollar	945,400	24,221,148	24,221,148	0.71%		
09/30/14	Calamos Market Neutral Income Fund	Boeing Company	BA US	Common Stocks	United States	US Dollar	142,200	18,113,436	18,113,436	0.53%		
09/30/14	Calamos Market Neutral Income Fund	United Technologies Corp.	UTX US	Common Stocks	United States	US Dollar	123,900	13,083,840	13,083,840	0.38%		
09/30/14	Calamos Market Neutral Income Fund	Union Pacific Corp.	UNP US	Common Stocks	United States	US Dollar	86,200	9,345,804	9,345,804	0.27%		
09/30/14	Calamos Market Neutral Income Fund	Honeywell International, Inc.	HON US	Common Stocks	United States	US Dollar	99,700	9,284,064	9,284,064	0.27%		
09/30/14	Calamos Market Neutral Income Fund	General Dynamics Corp.	GD US	Common Stocks	United States	US Dollar	70,000	8,896,300	8,896,300	0.26%		
09/30/14	Calamos Market Neutral Income Fund	United Parcel Service, Inc. - Class B	UPS US	Common Stocks	United States	US Dollar	88,900	8,737,981	8,737,981	0.26%		
09/30/14	Calamos Market Neutral Income Fund	Sensata Technologies Holding, NV	ST US	Common Stocks	Netherlands	US Dollar	195,079	8,686,868	8,686,868	0.25%		
09/30/14	Calamos Market Neutral Income Fund	3M Company	MMM US	Common Stocks	United States	US Dollar	54,900	7,778,232	7,778,232	0.23%		
09/30/14	Calamos Market Neutral Income Fund	Precision Castparts Corp.	PCP US	Common Stocks	United States	US Dollar	31,200	7,390,656	7,390,656	0.22%		
09/30/14	Calamos Market Neutral Income Fund	Eaton Corp., PLC	ETN US	Common Stocks	United States	US Dollar	105,600	6,691,872	6,691,872	0.20%		
09/30/14	Calamos Market Neutral Income Fund	Caterpillar, Inc.	CAT US	Common Stocks	United States	US Dollar	65,700	6,506,271	6,506,271	0.19%		
09/30/14	Calamos Market Neutral Income Fund	FedEx Corp.	FDX US	Common Stocks	United States	US Dollar	37,700	6,086,665	6,086,665	0.18%		
09/30/14	Calamos Market Neutral Income Fund	Delta Air Lines, Inc.	DAL US	Common Stocks	United States	US Dollar	150,800	5,451,420	5,451,420	0.16%		
09/30/14	Calamos Market Neutral Income Fund	Norfolk Southern Corp.	NSC US	Common Stocks	United States	US Dollar	48,800	5,446,080	5,446,080	0.16%		
09/30/14	Calamos Market Neutral Income Fund	Danaher Corp.	DHR US	Common Stocks	United States	US Dollar	64,600	4,908,308	4,908,308	0.14%		
09/30/14	Calamos Market Neutral Income Fund	Deere & Company	DE US	Common Stocks	United States	US Dollar	53,300	4,370,067	4,370,067	0.13%		
09/30/14	Calamos Market Neutral Income Fund	Emerson Electric Company	EMR US	Common Stocks	United States	US Dollar	64,600	4,042,668	4,042,668	0.12%		
09/30/14	Calamos Market Neutral Income Fund	Illinois Tool Works, Inc.	ITW US	Common Stocks	United States	US Dollar	43,100	3,638,502	3,638,502	0.11%		
09/30/14	Calamos Market Neutral Income Fund	CSX Corp.	CSX US	Common Stocks	United States	US Dollar	100,000	3,206,000	3,206,000	0.09%		
09/30/14	Calamos Market Neutral Income Fund	Kansas City Southern	KSU US	Common Stocks	United States	US Dollar	22,000	2,666,400	2,666,400	0.08%		
09/30/14	Calamos Market Neutral Income Fund	Cummins, Inc.	CMI US	Common Stocks	United States	US Dollar	19,000	2,507,620	2,507,620	0.07%		
09/30/14	Calamos Market Neutral Income Fund	Pentair, PLC	PNR US	Common Stocks	United Kingdom	US Dollar	35,000	2,292,150	2,292,150	0.07%		
09/30/14	Calamos Market Neutral Income Fund	Fluor Corp.	FLR US	Common Stocks	United States	US Dollar	33,000	2,204,070	2,204,070	0.06%		
09/30/14	Calamos Market Neutral Income Fund	Quanta Services, Inc.	PWR US	Common Stocks	United States	US Dollar	50,000	1,814,500	1,814,500	0.05%		
09/30/14	Calamos Market Neutral Income Fund	Masco Corp.	MAS US	Common Stocks	United States	US Dollar	70,000	1,674,400	1,674,400	0.05%		
09/30/14	Calamos Market Neutral Income Fund	Expeditors International of Washington, Inc.	EXPD US	Common Stocks	United States	US Dollar	31,500	1,278,270	1,278,270	0.04%		
09/30/14	Calamos Market Neutral Income Fund	Robert Half International, Inc.	RHI US	Common Stocks	United States	US Dollar	25,000	1,225,000	1,225,000	0.04%		
09/30/14	Calamos Market Neutral Income Fund	Jacobs Engineering Group, Inc.	JEC US	Common Stocks	United States	US Dollar	23,125	1,128,963	1,128,963	0.03%		
09/30/14	Calamos Market Neutral Income Fund	SolarCity Corp.	SCTY US	Common Stocks Sold Short	United States	US Dollar	(15,000)	(894,000)	(894,000)	-0.03%		
09/30/14	Calamos Market Neutral Income Fund	CBZ, Inc.	CBZ US	Common Stocks Sold Short	United States	US Dollar	(344,400)	(2,710,428)	(2,710,428)	-0.08%		
09/30/14	Calamos Market Neutral Income Fund	Huron Consulting Group, Inc.	HURN US	Common Stocks Sold Short	United States	US Dollar	(59,900)	(3,652,103)	(3,652,103)	-0.11%		
09/30/14	Calamos Market Neutral Income Fund	Deluxe Corp.	DLX US	Common Stocks Sold Short	United States	US Dollar	(79,075)	(4,361,777)	(4,361,777)	-0.13%		
09/30/14	Calamos Market Neutral Income Fund	Navistar International Corp.	NAV US	Common Stocks Sold Short	United States	US Dollar	(211,600)	(6,963,756)	(6,963,756)	-0.20%		
09/30/14	Calamos Market Neutral Income Fund	Navistar International Corp.	Convertible Bonds	Information Technology	United States	US Dollar	10,000,000	10,075,200	10,075,200	0.30%	4.750%	04/15/19
09/30/14	Calamos Market Neutral Income Fund	Navistar International Corp.	Convertible Bonds	Information Technology	United States	US Dollar	10,000,000	9,760,250	9,760,250	0.29%	4.500%	10/15/18
09/30/14	Calamos Market Neutral Income Fund	Huron Consulting Group, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	10,000,000	9,744,900	9,744,900	0.29%	1.250%	10/01/19
09/30/14	Calamos Market Neutral Income Fund	SolarCity Corp.	Convertible Bonds	Information Technology	United States	US Dollar	5,000,000	4,818,750	4,818,750	0.14%	1.625%	11/01/19
09/30/14	Calamos Market Neutral Income Fund	CBZ, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	3,750,000	4,500,319	4,500,319	0.13%	4.875%	10/01/15

09/30/14	Calamos Market Neutral Income Fund	Deluxe Corp.	Corporate Bonds	Industrials	United States	US Dollar	10,168,500	10,676,925	10,676,925	0.31%	7.000%	03/15/19
09/30/14	Calamos Market Neutral Income Fund	General Electric Capital Corp.	Corporate Bonds	Industrials	United States	US Dollar	10,000,000	10,096,400	10,096,400	0.30%	1.625%	07/02/15
09/30/14	Calamos Market Neutral Income Fund	Eaton Corp.	Corporate Bonds	Industrials	United States	US Dollar	8,000,000	8,024,680	8,024,680	0.24%	0.950%	11/02/15
09/30/14	Calamos Market Neutral Income Fund	CNH Industrial Capital, LLC	Corporate Bonds	Industrials	United States	US Dollar	5,756,250	5,828,203	5,828,203	0.17%	3.875%	11/01/15
09/30/14	Calamos Market Neutral Income Fund	Penske Truck Leasing Company, LP	Corporate Bonds	Industrials	United States	US Dollar	5,000,000	5,104,975	5,104,975	0.15%	2.500%	03/15/16
09/30/14	Calamos Market Neutral Income Fund	General Electric Capital Corp.	Corporate Bonds	Industrials	United States	US Dollar	5,000,000	5,025,100	5,025,100	0.15%	1.000%	12/11/15
09/30/14	Calamos Market Neutral Income Fund	Caterpillar, Inc.	Corporate Bonds	Industrials	United States	US Dollar	5,000,000	5,022,475	5,022,475	0.15%	0.950%	06/26/15
09/30/14	Calamos Market Neutral Income Fund	John Deere Capital Corp.	Corporate Bonds	Industrials	United States	US Dollar	5,000,000	5,021,725	5,021,725	0.15%	0.950%	06/29/15
09/30/14	Calamos Market Neutral Income Fund	Caterpillar, Inc.	Corporate Bonds	Industrials	United States	US Dollar	4,625,000	4,626,642	4,626,642	0.14%	0.700%	02/26/16
09/30/14	Calamos Market Neutral Income Fund	Deluxe Corp.	Corporate Bonds	Industrials	United States	US Dollar	4,079,250	4,079,250	4,079,250	0.12%	5.125%	10/01/14
09/30/14	Calamos Market Neutral Income Fund	CNH Industrial Capital, LLC	Corporate Bonds	Industrials	United States	US Dollar	3,600,000	3,575,250	3,575,250	0.10%	3.250%	02/01/17
09/30/14	Calamos Market Neutral Income Fund	Air Lease Corp.	Corporate Bonds	Industrials	United States	US Dollar	3,000,000	3,111,315	3,111,315	0.09%	4.500%	01/15/16
09/30/14	Calamos Market Neutral Income Fund	Deluxe Corp.	Corporate Bonds	Industrials	United States	US Dollar	2,812,500	2,953,125	2,953,125	0.09%	7.000%	03/15/19
09/30/14	Calamos Market Neutral Income Fund	AerCap Ireland Capital, Ltd. / AerCap Global Aviation Trust	Corporate Bonds	Industrials	Ireland	US Dollar	3,000,000	2,934,390	2,934,390	0.09%	2.750%	05/15/17
09/30/14	Calamos Market Neutral Income Fund	CNH Industrial Capital, LLC	Corporate Bonds	Industrials	United States	US Dollar	1,918,750	1,942,734	1,942,734	0.06%	3.875%	11/01/15
09/30/14	Calamos Market Neutral Income Fund	General Electric Company	Corporate Bonds	Industrials	United States	US Dollar	1,400,000	1,405,705	1,405,705	0.04%	0.850%	10/09/15
09/30/14	Calamos Market Neutral Income Fund	Deluxe Corp.	Corporate Bonds	Industrials	United States	US Dollar	1,359,750	1,359,750	1,359,750	0.04%	5.125%	10/01/14
09/30/14	Calamos Market Neutral Income Fund	CNH Industrial Capital, LLC	Corporate Bonds	Industrials	United States	US Dollar	1,200,000	1,191,750	1,191,750	0.03%	3.250%	02/01/17
09/30/14	Calamos Market Neutral Income Fund	Air Lease Corp.	Corporate Bonds	Industrials	United States	US Dollar	1,000,000	1,037,105	1,037,105	0.03%	4.500%	01/15/16
09/30/14	Calamos Market Neutral Income Fund	PACCAR Financial Corp.	Corporate Bonds	Industrials	United States	US Dollar	1,000,000	1,002,780	1,002,780	0.03%	0.800%	02/08/16
09/30/14	Calamos Market Neutral Income Fund	Rockwell Collins, Inc.	Corporate Bonds	Industrials	United States	US Dollar	1,000,000	1,000,105	1,000,105	0.03%	0.584%	12/15/16
09/30/14	Calamos Market Neutral Income Fund	GATX Corp.	Corporate Bonds	Industrials	United States	US Dollar	750,000	744,690	744,690	0.02%	1.250%	03/04/17
09/30/14	Calamos Market Neutral Income Fund	John Deere Capital Corp.	Corporate Bonds	Industrials	United States	US Dollar	500,000	500,985	500,985	0.01%	1.050%	10/11/16
09/30/14	Calamos Market Neutral Income Fund	GATX Corp.	Corporate Bonds	Industrials	United States	US Dollar	250,000	248,230	248,230	0.01%	0.310%	03/04/17
09/30/14	Calamos Market Neutral Income Fund	SolarCity Corp.	Written Options	Industrials	United States	US Dollar	(35,000)	(344,750)	(344,750)	-0.01%		01/20/17
09/30/14	Calamos Market Neutral Income Fund	Johnson & Johnson	Common Stocks	Health Care	United States	US Dollar	302,450	32,238,146	32,238,146	0.95%		
09/30/14	Calamos Market Neutral Income Fund	Gilead Sciences, Inc.	Common Stocks	Health Care	United States	US Dollar	242,400	25,803,480	25,803,480	0.76%		
09/30/14	Calamos Market Neutral Income Fund	Merck & Company, Inc.	Common Stocks	Health Care	United States	US Dollar	370,800	21,981,024	21,981,024	0.64%		
09/30/14	Calamos Market Neutral Income Fund	Pfizer, Inc.	Common Stocks	Health Care	United States	US Dollar	698,800	20,663,516	20,663,516	0.61%		
09/30/14	Calamos Market Neutral Income Fund	Biogen Idec, Inc.	Common Stocks	Health Care	United States	US Dollar	39,900	13,199,319	13,199,319	0.39%		
09/30/14	Calamos Market Neutral Income Fund	AbbVie, Inc.	Common Stocks	Health Care	United States	US Dollar	227,100	13,117,296	13,117,296	0.38%		
09/30/14	Calamos Market Neutral Income Fund	Amgen, Inc.	Common Stocks	Health Care	United States	US Dollar	79,700	11,194,662	11,194,662	0.33%		
09/30/14	Calamos Market Neutral Income Fund	Thermo Fisher Scientific, Inc.	Common Stocks	Health Care	United States	US Dollar	80,800	9,833,360	9,833,360	0.29%		
09/30/14	Calamos Market Neutral Income Fund	Express Scripts Holding Company	Common Stocks	Health Care	United States	US Dollar	129,900	9,174,837	9,174,837	0.27%		
09/30/14	Calamos Market Neutral Income Fund	Actavis, PLC	Common Stocks	Health Care	United States	US Dollar	36,565	8,822,403	8,822,403	0.26%		
09/30/14	Calamos Market Neutral Income Fund	UnitedHealth Group, Inc.	Common Stocks	Health Care	United States	US Dollar	91,600	7,900,500	7,900,500	0.23%		
09/30/14	Calamos Market Neutral Income Fund	Agilent Technologies, Inc.	Common Stocks	Health Care	United States	US Dollar	136,484	7,776,858	7,776,858	0.23%		
09/30/14	Calamos Market Neutral Income Fund	Bristol-Myers Squibb Company	Common Stocks	Health Care	United States	US Dollar	151,100	7,733,298	7,733,298	0.23%		
09/30/14	Calamos Market Neutral Income Fund	Medtronic, Inc.	Common Stocks	Health Care	United States	US Dollar	112,397	6,962,994	6,962,994	0.20%		
09/30/14	Calamos Market Neutral Income Fund	Allergan, Inc.	Common Stocks	Health Care	United States	US Dollar	38,800	6,913,772	6,913,772	0.20%		
09/30/14	Calamos Market Neutral Income Fund	Alexion Pharmaceuticals, Inc.	Common Stocks	Health Care	United States	US Dollar	40,000	6,632,800	6,632,800	0.19%		
09/30/14	Calamos Market Neutral Income Fund	Celgene Corp.	Common Stocks	Health Care	United States	US Dollar	69,772	6,612,990	6,612,990	0.19%		
09/30/14	Calamos Market Neutral Income Fund	Eli Lilly and Company	Common Stocks	Health Care	United States	US Dollar	97,000	6,290,450	6,290,450	0.18%		
09/30/14	Calamos Market Neutral Income Fund	Medtronic, Inc.	Common Stocks	Health Care	United States	US Dollar	97,000	6,009,150	6,009,150	0.18%		
09/30/14	Calamos Market Neutral Income Fund	Abbott Laboratories	Common Stocks	Health Care	United States	US Dollar	140,900	5,860,031	5,860,031	0.17%		
09/30/14	Calamos Market Neutral Income Fund	Celgene Corp.	Common Stocks	Health Care	United States	US Dollar	53,000	5,023,340	5,023,340	0.15%		
09/30/14	Calamos Market Neutral Income Fund	Baxter International, Inc.	Common Stocks	Health Care	United States	US Dollar	64,600	4,636,342	4,636,342	0.14%		
09/30/14	Calamos Market Neutral Income Fund	Mylan, Inc.	Common Stocks	Health Care	United States	US Dollar	81,000	3,684,690	3,684,690	0.11%		
09/30/14	Calamos Market Neutral Income Fund	Cigna Corp.	Common Stocks	Health Care	United States	US Dollar	35,500	3,219,495	3,219,495	0.09%		
09/30/14	Calamos Market Neutral Income Fund	Cerner Corp.	Common Stocks	Health Care	United States	US Dollar	52,500	3,127,425	3,127,425	0.09%		
09/30/14	Calamos Market Neutral Income Fund	Perrigo Company, PLC	Common Stocks	Health Care	Ireland	US Dollar	20,000	3,003,800	3,003,800	0.09%		
09/30/14	Calamos Market Neutral Income Fund	WellPoint, Inc.	Common Stocks	Health Care	United States	US Dollar	25,000	2,990,500	2,990,500	0.09%		
09/30/14	Calamos Market Neutral Income Fund	Regeneron Pharmaceuticals, Inc.	Common Stocks	Health Care	United States	US Dollar	8,000	2,884,160	2,884,160	0.08%		
09/30/14	Calamos Market Neutral Income Fund	Insulet Corp.	Common Stocks	Health Care	United States	US Dollar	71,241	2,625,231	2,625,231	0.08%		
09/30/14	Calamos Market Neutral Income Fund	Aetna, Inc.	Common Stocks	Health Care	United States	US Dollar	26,500	2,146,500	2,146,500	0.06%		
09/30/14	Calamos Market Neutral Income Fund	Receptos, Inc.	Common Stocks	Health Care	United States	US Dollar	32,599	2,024,724	2,024,724	0.06%		
09/30/14	Calamos Market Neutral Income Fund	Agilent Technologies, Inc.	Common Stocks	Health Care	United States	US Dollar	35,000	1,994,300	1,994,300	0.06%		
09/30/14	Calamos Market Neutral Income Fund	Covidien, PLC	Common Stocks	Health Care	Ireland	US Dollar	20,000	1,730,200	1,730,200	0.05%		
09/30/14	Calamos Market Neutral Income Fund	St. Jude Medical, Inc.	Common Stocks	Health Care	United States	US Dollar	24,500	1,473,185	1,473,185	0.04%		
09/30/14	Calamos Market Neutral Income Fund	DaVita HealthCare Partners, Inc.	Common Stocks	Health Care	United States	US Dollar	20,000	1,462,800	1,462,800	0.04%		
09/30/14	Calamos Market Neutral Income Fund	Edwards Lifesciences Corp.	Common Stocks	Health Care	United States	US Dollar	12,500	1,276,875	1,276,875	0.04%		
09/30/14	Calamos Market Neutral Income Fund	Illumina, Inc.	Common Stocks	Health Care	United States	US Dollar	7,460	1,222,843	1,222,843	0.04%		
09/30/14	Calamos Market Neutral Income Fund	Stryker Corp.	Common Stocks	Health Care	United States	US Dollar	15,000	1,211,250	1,211,250	0.04%		
09/30/14	Calamos Market Neutral Income Fund	Laboratory Corp. of America Holdings	Common Stocks	Health Care	United States	US Dollar	9,000	915,750	915,750	0.03%		
09/30/14	Calamos Market Neutral Income Fund	Quest Diagnostics, Inc.	Common Stocks	Health Care	United States	US Dollar	15,000	910,200	910,200	0.03%		
09/30/14	Calamos Market Neutral Income Fund	CareFusion Corp.	Common Stocks	Health Care	United States	US Dollar	20,000	905,000	905,000	0.03%		
09/30/14	Calamos Market Neutral Income Fund	Intercept Pharmaceuticals, Inc.	Common Stocks	Health Care	United States	US Dollar	3,729	882,617	882,617	0.03%		
09/30/14	Calamos Market Neutral Income Fund	Volcano Corp.	Common Stocks Sold Short	Health Care	United States	US Dollar	(91,700)	(975,688)	(975,688)	-0.03%		
09/30/14	Calamos Market Neutral Income Fund	BioMarin Pharmaceutical, Inc.	Common Stocks Sold Short	Health Care	United States	US Dollar	(17,300)	(1,248,368)	(1,248,368)	-0.04%		
09/30/14	Calamos Market Neutral Income Fund	Emergent Biosolutions, Inc.	Common Stocks Sold Short	Health Care	United States	US Dollar	(64,000)	(1,363,840)	(1,363,840)	-0.04%		
09/30/14	Calamos Market Neutral Income Fund	Insulet Corp.	Common Stocks Sold Short	Health Care	United States	US Dollar	(45,000)	(1,658,250)	(1,658,250)	-0.05%		
09/30/14	Calamos Market Neutral Income Fund	Acorda Therapeutics, Inc.	Common Stocks Sold Short	Health Care	United States	US Dollar	(51,800)	(1,754,984)	(1,754,984)	-0.05%		
09/30/14	Calamos Market Neutral Income Fund	Illumina, Inc.	Common Stocks Sold Short	Health Care	United States	US Dollar	(12,500)	(2,049,000)	(2,049,000)	-0.06%		
09/30/14	Calamos Market Neutral Income Fund	Ligand Pharmaceuticals, Inc.	Common Stocks Sold Short	Health Care	United States	US Dollar	(57,850)	(2,718,372)	(2,718,372)	-0.08%		
09/30/14	Calamos Market Neutral Income Fund	Allscripts Healthcare Solutions, Inc.	Common Stocks Sold Short	Health Care	United States	US Dollar	(205,000)	(2,750,075)	(2,750,075)	-0.08%		
09/30/14	Calamos Market Neutral Income Fund	NuVasive, Inc.	Common Stocks Sold Short	Health Care	United States	US Dollar	(86,000)	(2,998,820)	(2,998,820)	-0.09%		
09/30/14	Calamos Market Neutral Income Fund	Spectranetics Corp.	Common Stocks Sold Short	Health Care	United States	US Dollar	(125,000)	(3,321,250)	(3,321,250)	-0.10%		
09/30/14	Calamos Market Neutral Income Fund	Depomed, Inc.	Common Stocks Sold Short	Health Care	United States	US Dollar	(234,000)	(3,554,460)	(3,554,460)	-0.10%		
09/30/14	Calamos Market Neutral Income Fund	Healthways, Inc.	Common Stocks Sold Short	Health Care	United States	US Dollar	(245,000)	(3,924,900)	(3,924,900)	-0.12%		
09/30/14	Calamos Market Neutral Income Fund	Zimmer Holdings, Inc.	Common Stocks Sold Short	Health Care	United States	US Dollar	(42,296)	(4,252,863)	(4,252,863)	-0.12%		
09/30/14	Calamos Market Neutral Income Fund	Integra LifeSciences Holdings Corp.	Common Stocks Sold Short	Health Care	United States	US Dollar	(87,500)	(4,343,500)	(4,343,500)	-0.13%		
09/30/14	Calamos Market Neutral Income Fund	William Demant Holding, A/S	Common Stocks Sold Short	Health Care	Denmark	Danish Krone	(57,806)	(26,134,093)	(4,434,355)	-0.13%		

09/30/14	Calamos Market Neutral Income Fund	Wright Medical Group, Inc.	WMGI US	Common Stocks Sold Short	Health Care	United States	US Dollar	(149,000)	(4,514,700)	(4,514,700)	-0.13%		
09/30/14	Calamos Market Neutral Income Fund	Jazz Pharmaceuticals, PLC	JAZZ US	Common Stocks Sold Short	Health Care	United States	US Dollar	(32,500)	(5,218,200)	(5,218,200)	-0.15%		
09/30/14	Calamos Market Neutral Income Fund	Medicines Company	MDCO US	Common Stocks Sold Short	Health Care	United States	US Dollar	(247,000)	(5,513,040)	(5,513,040)	-0.16%		
09/30/14	Calamos Market Neutral Income Fund	AMAG Pharmaceuticals, Inc.	AMAG US	Common Stocks Sold Short	Health Care	United States	US Dollar	(198,000)	(6,318,180)	(6,318,180)	-0.19%		
09/30/14	Calamos Market Neutral Income Fund	Molina Healthcare, Inc.	MOH US	Common Stocks Sold Short	Health Care	United States	US Dollar	(182,852)	(7,734,640)	(7,734,640)	-0.23%		
09/30/14	Calamos Market Neutral Income Fund	Brookdale Senior Living, Inc.	BKD US	Common Stocks Sold Short	Health Care	United States	US Dollar	(240,500)	(7,748,910)	(7,748,910)	-0.23%		
09/30/14	Calamos Market Neutral Income Fund	Medicines Company		Convertible Bonds	Health Care	United States	US Dollar	12,500,000	13,306,938	13,306,938	0.39%	1.375%	06/01/17
09/30/14	Calamos Market Neutral Income Fund	Brookdale Senior Living, Inc.		Convertible Bonds	Health Care	United States	US Dollar	9,500,000	12,320,788	12,320,788	0.36%	2.750%	06/15/18
09/30/14	Calamos Market Neutral Income Fund	Integra LifeSciences Holdings Corp.		Convertible Bonds	Health Care	United States	US Dollar	10,162,000	10,895,442	10,895,442	0.32%	1.625%	12/15/16
09/30/14	Calamos Market Neutral Income Fund	Jazz Investments I, Ltd.		Convertible Bonds	Health Care	Ireland	US Dollar	9,700,000	10,793,530	10,793,530	0.32%	1.875%	08/15/21
09/30/14	Calamos Market Neutral Income Fund	Molina Healthcare, Inc.		Convertible Bonds	Health Care	United States	US Dollar	10,500,000	10,508,033	10,508,033	0.31%	1.625%	08/15/44
09/30/14	Calamos Market Neutral Income Fund	NuVasive, Inc.		Convertible Bonds	Health Care	United States	US Dollar	8,000,000	8,922,560	8,922,560	0.26%	2.750%	07/01/17
09/30/14	Calamos Market Neutral Income Fund	AMAG Pharmaceuticals, Inc.		Convertible Bonds	Health Care	United States	US Dollar	6,500,000	8,725,860	8,725,860	0.26%	2.500%	02/15/19
09/30/14	Calamos Market Neutral Income Fund	Volcano Corp.		Convertible Bonds	Health Care	United States	US Dollar	10,000,000	8,670,450	8,670,450	0.25%	1.750%	12/01/17
09/30/14	Calamos Market Neutral Income Fund	Depomed, Inc.		Convertible Bonds	Health Care	United States	US Dollar	7,500,000	7,958,738	7,958,738	0.23%	2.500%	09/01/21
09/30/14	Calamos Market Neutral Income Fund	Healthways, Inc.		Convertible Bonds	Health Care	United States	US Dollar	7,000,000	7,296,485	7,296,485	0.21%	1.500%	07/01/18
09/30/14	Calamos Market Neutral Income Fund	Wright Medical Group, Inc.		Convertible Bonds	Health Care	United States	US Dollar	5,000,000	6,709,975	6,709,975	0.20%	2.000%	08/15/17
09/30/14	Calamos Market Neutral Income Fund	Ligand Pharmaceuticals, Inc.		Convertible Bonds	Health Care	United States	US Dollar	7,000,000	6,608,875	6,608,875	0.19%	0.750%	08/15/19
09/30/14	Calamos Market Neutral Income Fund	illumina, Inc.		Convertible Bonds	Health Care	United States	US Dollar	6,338,000	6,566,580	6,566,580	0.19%	0.010%	06/15/19
09/30/14	Calamos Market Neutral Income Fund	Spectrametrix Corp.		Convertible Bonds	Health Care	United States	US Dollar	5,500,000	6,213,653	6,213,653	0.18%	2.625%	06/01/34
09/30/14	Calamos Market Neutral Income Fund	Molina Healthcare, Inc.		Convertible Bonds	Health Care	United States	US Dollar	5,000,000	5,895,450	5,895,450	0.17%	1.125%	01/15/20
09/30/14	Calamos Market Neutral Income Fund	Allscripts Healthcare Solutions, Inc.		Convertible Bonds	Health Care	United States	US Dollar	5,000,000	5,072,775	5,072,775	0.15%	1.250%	07/01/20
09/30/14	Calamos Market Neutral Income Fund	Insect Corp.		Convertible Bonds	Health Care	United States	US Dollar	3,804,000	4,064,479	4,064,479	0.12%	2.000%	06/15/19
09/30/14	Calamos Market Neutral Income Fund	Emergent Biosolutions, Inc.		Convertible Bonds	Health Care	United States	US Dollar	3,500,000	3,544,520	3,544,520	0.10%	2.875%	01/15/21
09/30/14	Calamos Market Neutral Income Fund	Acorda Therapeutics, Inc.		Convertible Bonds	Health Care	United States	US Dollar	3,391,000	3,508,125	3,508,125	0.10%	1.750%	06/15/21
09/30/14	Calamos Market Neutral Income Fund	BioMarin Pharmaceutical, Inc.		Convertible Bonds	Health Care	United States	US Dollar	1,250,000	1,380,194	1,380,194	0.04%	1.500%	10/15/20
09/30/14	Calamos Market Neutral Income Fund	BioMarin Pharmaceutical, Inc.		Convertible Bonds	Health Care	United States	US Dollar	1,250,000	1,324,875	1,324,875	0.04%	0.750%	10/15/18
09/30/14	Calamos Market Neutral Income Fund	Amgen, Inc.		Corporate Bonds	Health Care	United States	US Dollar	14,193,000	14,216,347	14,216,347	0.42%	1.875%	11/15/14
09/30/14	Calamos Market Neutral Income Fund	AbbVie, Inc.		Corporate Bonds	Health Care	United States	US Dollar	10,000,000	10,039,700	10,039,700	0.29%	1.200%	11/06/15
09/30/14	Calamos Market Neutral Income Fund	Fresenius US Finance II, Inc.		Corporate Bonds	Health Care	United States	US Dollar	5,000,000	5,318,750	5,318,750	0.16%	9.000%	07/15/15
09/30/14	Calamos Market Neutral Income Fund	Amgen, Inc.		Corporate Bonds	Health Care	United States	US Dollar	5,000,000	5,144,475	5,144,475	0.15%	2.500%	11/15/16
09/30/14	Calamos Market Neutral Income Fund	WellPoint, Inc.		Corporate Bonds	Health Care	United States	US Dollar	5,000,000	5,029,100	5,029,100	0.15%	1.500%	09/10/15
09/30/14	Calamos Market Neutral Income Fund	Community Health Systems, Inc.		Corporate Bonds	Health Care	United States	US Dollar	4,500,000	4,626,563	4,626,563	0.14%	5.125%	08/15/18
09/30/14	Calamos Market Neutral Income Fund	Gilead Sciences, Inc.		Corporate Bonds	Health Care	United States	US Dollar	4,400,000	4,414,410	4,414,410	0.13%	2.400%	12/01/14
09/30/14	Calamos Market Neutral Income Fund	Thermo Fisher Scientific, Inc.		Corporate Bonds	Health Care	United States	US Dollar	3,050,000	3,096,665	3,096,665	0.09%	3.200%	05/01/15
09/30/14	Calamos Market Neutral Income Fund	Baxter International, Inc.		Corporate Bonds	Health Care	United States	US Dollar	3,000,000	3,003,840	3,003,840	0.09%	0.950%	06/01/16
09/30/14	Calamos Market Neutral Income Fund	HCA, Inc.		Corporate Bonds	Health Care	United States	US Dollar	2,027,250	1,998,108	1,998,108	0.06%	3.750%	03/15/19
09/30/14	Calamos Market Neutral Income Fund	Community Health Systems, Inc.		Corporate Bonds	Health Care	United States	US Dollar	1,500,000	1,542,188	1,542,188	0.05%	1.525%	08/15/18
09/30/14	Calamos Market Neutral Income Fund	ANZ New Zealand (Int'l), Ltd.		Corporate Bonds	Health Care	United Kingdom	US Dollar	1,000,000	1,000,760	1,000,760	0.03%	1.400%	04/27/17
09/30/14	Calamos Market Neutral Income Fund	VPII Escrow Corp.		Corporate Bonds	Health Care	United States	US Dollar	750,000	790,781	790,781	0.02%	6.750%	08/15/18
09/30/14	Calamos Market Neutral Income Fund	Mylan, Inc.		Corporate Bonds	Health Care	United States	US Dollar	750,000	757,174	757,174	0.02%	1.800%	06/24/16
09/30/14	Calamos Market Neutral Income Fund	Actavis Funding, SCS		Corporate Bonds	Health Care	Luxembourg	US Dollar	750,000	738,281	738,281	0.02%	1.300%	06/15/17
09/30/14	Calamos Market Neutral Income Fund	HCA, Inc.		Corporate Bonds	Health Care	United States	US Dollar	675,750	666,036	666,036	0.02%	3.750%	03/15/19
09/30/14	Calamos Market Neutral Income Fund	Mylan, Inc.		Corporate Bonds	Health Care	United States	US Dollar	375,000	375,023	375,023	0.01%	1.350%	11/29/16
09/30/14	Calamos Market Neutral Income Fund	VPII Escrow Corp.		Corporate Bonds	Health Care	United States	US Dollar	250,000	263,594	263,594	0.01%	6.750%	08/15/18
09/30/14	Calamos Market Neutral Income Fund	Mylan, Inc.		Corporate Bonds	Health Care	United States	US Dollar	250,000	252,391	252,391	0.01%	1.800%	06/24/16
09/30/14	Calamos Market Neutral Income Fund	Actavis Funding, SCS		Corporate Bonds	Health Care	Luxembourg	US Dollar	250,000	246,094	246,094	0.01%	1.300%	06/15/17
09/30/14	Calamos Market Neutral Income Fund	Mylan, Inc.		Corporate Bonds	Health Care	United States	US Dollar	125,000	125,008	125,008	0.00%	1.350%	11/29/16
09/30/14	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)	(5,911,036)	(5,911,036)	-0.17%		
09/30/14	Calamos Market Neutral Income Fund	Wells Fargo & Company	WFC US	Common Stocks	Financials	United States	US Dollar	673,400	34,929,258	34,929,258	1.02%		
09/30/14	Calamos Market Neutral Income Fund	Berkshire Hathaway, Inc. - Class B	BRK/B US	Common Stocks	Financials	United States	US Dollar	215,500	29,769,170	29,769,170	0.87%		
09/30/14	Calamos Market Neutral Income Fund	JPMorgan Chase & Company	JPM US	Common Stocks	Financials	United States	US Dollar	392,800	23,662,272	23,662,272	0.69%		
09/30/14	Calamos Market Neutral Income Fund	Bank of America Corp.	BAC US	Common Stocks	Financials	United States	US Dollar	1,100,000	18,755,000	18,755,000	0.55%		
09/30/14	Calamos Market Neutral Income Fund	American Express Company	AXP US	Common Stocks	Financials	United States	US Dollar	188,500	16,501,290	16,501,290	0.48%		
09/30/14	Calamos Market Neutral Income Fund	Citigroup, Inc.	C US	Common Stocks	Financials	United States	US Dollar	312,500	16,193,750	16,193,750	0.48%		
09/30/14	Calamos Market Neutral Income Fund	US Bancorp	USB US	Common Stocks	Financials	United States	US Dollar	369,000	15,435,270	15,435,270	0.45%		
09/30/14	Calamos Market Neutral Income Fund	American International Group, Inc.	AIG US	Common Stocks	Financials	United States	US Dollar	237,000	12,802,740	12,802,740	0.38%		
09/30/14	Calamos Market Neutral Income Fund	MetLife, Inc.	MET US	Common Stocks	Financials	United States	US Dollar	168,240	9,037,853	9,037,853	0.27%		
09/30/14	Calamos Market Neutral Income Fund	Goldman Sachs Group, Inc.	GS US	Common Stocks	Financials	United States	US Dollar	46,300	8,499,291	8,499,291	0.25%		
09/30/14	Calamos Market Neutral Income Fund	Bank of New York Mellon Corp.	BK US	Common Stocks	Financials	United States	US Dollar	215,500	8,346,315	8,346,315	0.24%		
09/30/14	Calamos Market Neutral Income Fund	Prudential Financial, Inc.	PRU US	Common Stocks	Financials	United States	US Dollar	90,500	7,958,570	7,958,570	0.23%		
09/30/14	Calamos Market Neutral Income Fund	PNC Financial Services Group, Inc.	PNC US	Common Stocks	Financials	United States	US Dollar	90,000	7,702,200	7,702,200	0.23%		
09/30/14	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%		
09/30/14	Calamos Market Neutral Income Fund	Simon Property Group, Inc.	SPG US	Common Stocks	Financials	United States	US Dollar	44,200	7,267,364	7,267,364	0.21%		
09/30/14	Calamos Market Neutral Income Fund	JPMorgan Chase & Company	JPM US	Common Stocks	Financials	United States	US Dollar	109,180	6,577,003	6,577,003	0.19%		
09/30/14	Calamos Market Neutral Income Fund	Allstate Corp.	ALL US	Common Stocks	Financials	United States	US Dollar	102,400	6,284,288	6,284,288	0.18%		
09/30/14	Calamos Market Neutral Income Fund	Capital One Financial Corp.	COF US	Common Stocks	Financials	United States	US Dollar	70,000	5,713,400	5,713,400	0.17%		
09/30/14	Calamos Market Neutral Income Fund	Morgan Stanley	MS US	Common Stocks	Financials	United States	US Dollar	145,500	5,029,935	5,029,935	0.15%		
09/30/14	Calamos Market Neutral Income Fund	Charles Schwab Corp.	SCHW US	Common Stocks	Financials	United States	US Dollar	150,000	4,408,500	4,408,500	0.13%		
09/30/14	Calamos Market Neutral Income Fund	T. Rowe Price Group, Inc.	TROW US	Common Stocks	Financials	United States	US Dollar	54,500	4,272,800	4,272,800	0.13%		
09/30/14	Calamos Market Neutral Income Fund	BlackRock, Inc.	BLK US	Common Stocks	Financials	United States	US Dollar	12,900	4,235,328	4,235,328	0.12%		
09/30/14	Calamos Market Neutral Income Fund	Lincoln National Corp.	LNC US	Common Stocks	Financials	United States	US Dollar	76,500	4,098,870	4,098,870	0.12%		
09/30/14	Calamos Market Neutral Income Fund	Ameriprise Financial, Inc.	AMP US	Common Stocks	Financials	United States	US Dollar	32,300	3,985,174	3,985,174	0.12%		
09/30/14	Calamos Market Neutral Income Fund	American Tower Corp.	AMT US	Common Stocks	Financials	United States	US Dollar	40,500	3,792,015	3,792,015	0.11%		
09/30/14	Calamos Market Neutral Income Fund	Blackstone Group, LP	BX US	Common Stocks	Financials	United States	US Dollar	114,062	3,590,672	3,590,672	0.11%		
09/30/14	Calamos Market Neutral Income Fund	WisdomTree Investments, Inc.	WETF US	Common Stocks	Financials	United States	US Dollar	303,871	3,458,052	3,458,052	0.10%		
09/30/14	Calamos Market Neutral Income Fund	BB&T Corp.	BBT US	Common Stocks	Financials	United States	US Dollar	91,600	3,408,436	3,408,436	0.10%		
09/30/14	Calamos Market Neutral Income Fund	Discover Financial Services	DFS US	Common Stocks	Financials	United States	US Dollar	51,000	3,283,890	3,283,890	0.10%		
09/30/14	Calamos Market Neutral Income Fund	State Street Corp.	STT US	Common Stocks	Financials	United States	US Dollar	43,500	3,202,035	3,202,035	0.09%		
09/30/14	Calamos Market Neutral Income Fund	Greenhill & Company, Inc.	GHL US	Common Stocks	Financials	United States	US Dollar	65,420	3,041,376	3,041,376	0.09%		
09/30/14	Calamos Market Neutral Income Fund	ACE, Ltd.	ACE US	Common Stocks	Financials	Switzerland	US Dollar	29,000	3,041,230	3,041,230	0.09%		
09/30/14	Calamos Market Neutral Income Fund	Vornado Realty Trust	VNO US	Common Stocks	Financials	United States	US Dollar	30,000	2,998,800	2,998,800	0.09%		

09/30/14	Calamos Market Neutral Income Fund	Invesco, Ltd.	IVZ US	Common Stocks	Financials	United States	US Dollar	75,000	2,961,000	2,961,000	0.09%		
09/30/14	Calamos Market Neutral Income Fund	Travelers Companies, Inc.	TRV US	Common Stocks	Financials	United States	US Dollar	27,800	2,611,532	2,611,532	0.08%		
09/30/14	Calamos Market Neutral Income Fund	Principal Financial Group, Inc.	PRG US	Common Stocks	Financials	United States	US Dollar	47,800	2,508,066	2,508,066	0.07%		
09/30/14	Calamos Market Neutral Income Fund	Franklin Resources, Inc.	BEN US	Common Stocks	Financials	United States	US Dollar	42,500	2,320,925	2,320,925	0.07%		
09/30/14	Calamos Market Neutral Income Fund	SunTrust Banks, Inc.	STI US	Common Stocks	Financials	United States	US Dollar	60,000	2,281,800	2,281,800	0.07%		
09/30/14	Calamos Market Neutral Income Fund	Fifth Third Bancorp	FTB US	Common Stocks	Financials	United States	US Dollar	110,000	2,202,200	2,202,200	0.06%		
09/30/14	Calamos Market Neutral Income Fund	Aflac, Inc.	AFL US	Common Stocks	Financials	United States	US Dollar	37,000	2,155,250	2,155,250	0.06%		
09/30/14	Calamos Market Neutral Income Fund	Prologis, Inc.	PLD US	Common Stocks	Financials	United States	US Dollar	55,000	2,073,500	2,073,500	0.06%		
09/30/14	Calamos Market Neutral Income Fund	Regions Financial Corp.	RF US	Common Stocks	Financials	United States	US Dollar	190,000	1,907,600	1,907,600	0.06%		
09/30/14	Calamos Market Neutral Income Fund	Chubb Corp.	CB US	Common Stocks	Financials	United States	US Dollar	20,000	1,821,600	1,821,600	0.05%		
09/30/14	Calamos Market Neutral Income Fund	AvalonBay Communities, Inc.	AVB US	Common Stocks	Financials	United States	US Dollar	12,000	1,691,640	1,691,640	0.05%		
09/30/14	Calamos Market Neutral Income Fund	Hartford Financial Services Group, Inc.	HIG US	Common Stocks	Financials	United States	US Dollar	45,000	1,676,250	1,676,250	0.05%		
09/30/14	Calamos Market Neutral Income Fund	Genworth Financial, Inc. - Class A	GNW US	Common Stocks	Financials	United States	US Dollar	80,000	1,048,000	1,048,000	0.03%		
09/30/14	Calamos Market Neutral Income Fund	Macerich Company	MAC US	Common Stocks	Financials	United States	US Dollar	15,000	957,450	957,450	0.03%		
09/30/14	Calamos Market Neutral Income Fund	Escorp, Inc. - Class A	EPW US	Common Stocks Sold Short	Financials	United States	US Dollar	(93,400)	(925,594)	(925,594)	-0.03%		
09/30/14	Calamos Market Neutral Income Fund	Starwood Property Trust, Inc.	STWD US	Common Stocks Sold Short	Financials	United States	US Dollar	(53,000)	(1,163,880)	(1,163,880)	-0.03%		
09/30/14	Calamos Market Neutral Income Fund	Cowen Group, Inc.	COWN US	Common Stocks Sold Short	Financials	United States	US Dollar	(327,900)	(1,229,625)	(1,229,625)	-0.04%		
09/30/14	Calamos Market Neutral Income Fund	NASDAQ OMX Group, Inc.	NDQA US	Common Stocks Sold Short	Financials	United States	US Dollar	(36,019)	(1,527,926)	(1,527,926)	-0.04%		
09/30/14	Calamos Market Neutral Income Fund	Walter Investment Management Corp.	WAC US	Common Stocks Sold Short	Financials	United States	US Dollar	(74,428)	(1,633,695)	(1,633,695)	-0.05%		
09/30/14	Calamos Market Neutral Income Fund	American Residential Properties, Inc.	ARPI US	Common Stocks Sold Short	Financials	United States	US Dollar	(108,750)	(1,994,475)	(1,994,475)	-0.06%		
09/30/14	Calamos Market Neutral Income Fund	Starwood Waypoint Residential Trust	SWAY US	Common Stocks Sold Short	Financials	United States	US Dollar	(80,000)	(2,080,800)	(2,080,800)	-0.06%		
09/30/14	Calamos Market Neutral Income Fund	FXCM, Inc. - Class A	FXCM US	Common Stocks Sold Short	Financials	United States	US Dollar	(144,500)	(2,290,325)	(2,290,325)	-0.07%		
09/30/14	Calamos Market Neutral Income Fund	Forestar Group, Inc.	FOR US	Common Stocks Sold Short	Financials	United States	US Dollar	(147,500)	(2,613,700)	(2,613,700)	-0.08%		
09/30/14	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)	(4,498,800)	(4,498,800)	-0.13%		
09/30/14	Calamos Market Neutral Income Fund	Cohen & Steers, Inc.	CNS US	Common Stocks Sold Short	Financials	United States	US Dollar	(127,530)	(4,902,253)	(4,902,253)	-0.14%		
09/30/14	Calamos Market Neutral Income Fund	DDR Corp.	DDR US	Common Stocks Sold Short	Financials	United States	US Dollar	(315,000)	(5,269,950)	(5,269,950)	-0.15%		
09/30/14	Calamos Market Neutral Income Fund	SL Green Realty Corp.	SLG US	Common Stocks Sold Short	Financials	United States	US Dollar	(57,000)	(5,775,240)	(5,775,240)	-0.17%		
09/30/14	Calamos Market Neutral Income Fund	BioMed Realty Trust, Inc.	BMR US	Common Stocks Sold Short	Financials	United States	US Dollar	(292,000)	(5,898,400)	(5,898,400)	-0.17%		
09/30/14	Calamos Market Neutral Income Fund	Amtrust Financial Services, Inc.	AFSI US	Common Stocks Sold Short	Financials	United States	US Dollar	(170,000)	(6,769,400)	(6,769,400)	-0.20%		
09/30/14	Calamos Market Neutral Income Fund	Encore Capital Group, Inc.	ECPG US	Common Stocks Sold Short	Financials	United States	US Dollar	(174,959)	(7,752,433)	(7,752,433)	-0.23%		
09/30/14	Calamos Market Neutral Income Fund	Forest City Enterprises, Inc.		Convertible Bonds	Financials	United States	US Dollar	10,000,000	11,025,300	11,025,300	0.32%	4.250%	08/15/18
09/30/14	Calamos Market Neutral Income Fund	Walter Investment Management Corp.		Convertible Bonds	Financials	United States	US Dollar	10,000,000	8,438,650	8,438,650	0.25%	4.500%	11/01/19
09/30/14	Calamos Market Neutral Income Fund	Amtrust Financial Services, Inc.		Convertible Bonds	Financials	United States	US Dollar	5,000,000	7,989,200	7,989,200	0.23%	5.500%	12/15/21
09/30/14	Calamos Market Neutral Income Fund	Encore Capital Group, Inc.		Convertible Bonds	Financials	United States	US Dollar	5,000,000	7,451,775	7,451,775	0.22%	3.000%	11/27/17
09/30/14	Calamos Market Neutral Income Fund	SL Green Operating Partnership, LP		Convertible Bonds	Financials	United States	US Dollar	5,000,000	6,503,250	6,503,250	0.19%	3.000%	10/15/17
09/30/14	Calamos Market Neutral Income Fund	Forestar Group, Inc.		Convertible Bonds	Financials	United States	US Dollar	6,000,000	6,222,420	6,222,420	0.18%	3.750%	03/01/20
09/30/14	Calamos Market Neutral Income Fund	Starwood Waypoint Residential Trust		Convertible Bonds	Financials	United States	US Dollar	6,000,000	5,983,140	5,983,140	0.18%	3.000%	07/01/19
09/30/14	Calamos Market Neutral Income Fund	BioMed Realty, LP		Convertible Bonds	Financials	United States	US Dollar	5,000,000	5,961,675	5,961,675	0.17%	3.750%	01/15/30
09/30/14	Calamos Market Neutral Income Fund	DDR Corp.		Convertible Bonds	Financials	United States	US Dollar	5,000,000	5,782,050	5,782,050	0.17%	1.750%	11/15/40
09/30/14	Calamos Market Neutral Income Fund	Starwood Property Trust, Inc.		Convertible Bonds	Financials	United States	US Dollar	5,000,000	5,366,075	5,366,075	0.16%	4.550%	03/01/18
09/30/14	Calamos Market Neutral Income Fund	Encore Capital Group, Inc.		Convertible Bonds	Financials	United States	US Dollar	5,000,000	4,842,325	4,842,325	0.14%	2.875%	03/15/21
09/30/14	Calamos Market Neutral Income Fund	FXCM, Inc.		Convertible Bonds	Financials	United States	US Dollar	4,200,000	4,398,996	4,398,996	0.13%	2.750%	06/15/18
09/30/14	Calamos Market Neutral Income Fund	American Residential Properties OP, LP		Convertible Bonds	Financials	United States	US Dollar	4,000,000	4,227,820	4,227,820	0.12%	3.250%	11/15/18
09/30/14	Calamos Market Neutral Income Fund	Cowen Group, Inc.		Convertible Bonds	Financials	United States	US Dollar	3,500,000	3,510,063	3,510,063	0.10%	3.000%	03/15/19
09/30/14	Calamos Market Neutral Income Fund	Escorp, Inc.		Convertible Bonds	Financials	United States	US Dollar	3,000,000	2,661,420	2,661,420	0.08%	2.125%	06/15/19
09/30/14	Calamos Market Neutral Income Fund	JPMorgan Chase & Company		Corporate Bonds	Financials	United States	US Dollar	15,000,000	15,035,175	15,035,175	0.44%	0.800%	04/23/15
09/30/14	Calamos Market Neutral Income Fund	Citigroup, Inc.		Corporate Bonds	Financials	United States	US Dollar	10,000,000	10,035,350	10,035,350	0.29%	1.300%	04/01/16
09/30/14	Calamos Market Neutral Income Fund	Bank of America Corp.		Corporate Bonds	Financials	United States	US Dollar	8,000,000	8,036,760	8,036,760	0.24%	1.250%	01/11/16
09/30/14	Calamos Market Neutral Income Fund	BB&T Corp.		Corporate Bonds	Financials	United States	US Dollar	7,750,000	7,698,734	7,698,734	0.23%	1.000%	04/03/17
09/30/14	Calamos Market Neutral Income Fund	Goldman Sachs Group, Inc.		Corporate Bonds	Financials	United States	US Dollar	7,000,000	7,060,935	7,060,935	0.21%	1.600%	11/23/15
09/30/14	Calamos Market Neutral Income Fund	Morgan Stanley		Corporate Bonds	Financials	United States	US Dollar	6,000,000	6,064,590	6,064,590	0.18%	1.750%	02/25/16
09/30/14	Calamos Market Neutral Income Fund	BlackRock, Inc.		Corporate Bonds	Financials	United States	US Dollar	5,585,000	5,623,425	5,623,425	0.16%	1.375%	06/01/15
09/30/14	Calamos Market Neutral Income Fund	Wells Fargo & Company		Corporate Bonds	Financials	United States	US Dollar	5,000,000	5,042,525	5,042,525	0.15%	1.500%	07/01/15
09/30/14	Calamos Market Neutral Income Fund	ABN AMRO Bank, NV		Corporate Bonds	Financials	Netherlands	US Dollar	5,000,000	5,034,125	5,034,125	0.15%	1.375%	01/22/16
09/30/14	Calamos Market Neutral Income Fund	JPMorgan Chase & Company		Corporate Bonds	Financials	United States	US Dollar	5,000,000	5,023,250	5,023,250	0.15%	1.100%	10/15/15
09/30/14	Calamos Market Neutral Income Fund	iStar Financial, Inc.		Corporate Bonds	Financials	United States	US Dollar	4,500,000	4,497,188	4,497,188	0.13%	3.875%	07/01/16
09/30/14	Calamos Market Neutral Income Fund	iStar Financial, Inc.		Corporate Bonds	Financials	United States	US Dollar	4,500,000	4,407,188	4,407,188	0.13%	4.875%	07/01/18
09/30/14	Calamos Market Neutral Income Fund	Leucadia National Corp.		Corporate Bonds	Financials	United States	US Dollar	3,750,000	3,996,094	3,996,094	0.12%	8.125%	09/15/15
09/30/14	Calamos Market Neutral Income Fund	Aviation Capital Group Corp.		Corporate Bonds	Financials	United States	US Dollar	3,750,000	3,863,494	3,863,494	0.11%	3.875%	09/27/16
09/30/14	Calamos Market Neutral Income Fund	CIT Group, Inc.		Corporate Bonds	Financials	United States	US Dollar	3,000,000	3,033,750	3,033,750	0.09%	4.250%	08/15/17
09/30/14	Calamos Market Neutral Income Fund	Charles Schwab Corp.		Corporate Bonds	Financials	United States	US Dollar	3,000,000	3,009,630	3,009,630	0.09%	0.850%	12/04/15
09/30/14	Calamos Market Neutral Income Fund	Deutsche Bank, AG		Corporate Bonds	Financials	United Kingdom	US Dollar	1,850,000	1,847,086	1,847,086	0.05%	1.400%	02/13/17
09/30/14	Calamos Market Neutral Income Fund	iStar Financial, Inc.		Corporate Bonds	Financials	United States	US Dollar	1,500,000	1,499,063	1,499,063	0.04%	3.875%	07/01/16
09/30/14	Calamos Market Neutral Income Fund	iStar Financial, Inc.		Corporate Bonds	Financials	United States	US Dollar	1,500,000	1,469,063	1,469,063	0.04%	4.875%	07/01/18
09/30/14	Calamos Market Neutral Income Fund	iStar Financial, Inc.		Corporate Bonds	Financials	United States	US Dollar	1,500,000	1,459,688	1,459,688	0.04%	4.000%	11/01/17
09/30/14	Calamos Market Neutral Income Fund	Leucadia National Corp.		Corporate Bonds	Financials	United States	US Dollar	1,250,000	1,332,031	1,332,031	0.04%	8.125%	09/15/15
09/30/14	Calamos Market Neutral Income Fund	Aviation Capital Group Corp.		Corporate Bonds	Financials	United States	US Dollar	1,250,000	1,287,831	1,287,831	0.04%	3.875%	09/27/16
09/30/14	Calamos Market Neutral Income Fund	Berkshire Hathaway Finance Corp.		Corporate Bonds	Financials	United States	US Dollar	1,000,000	1,004,180	1,004,180	0.03%	0.950%	08/15/16
09/30/14	Calamos Market Neutral Income Fund	Berkshire Hathaway, Inc.		Corporate Bonds	Financials	United States	US Dollar	500,000	501,050	501,050	0.01%	0.800%	02/11/16
09/30/14	Calamos Market Neutral Income Fund	iStar Financial, Inc.		Corporate Bonds	Financials	United States	US Dollar	500,000	486,563	486,563	0.01%	4.000%	11/01/17
09/30/14	Calamos Market Neutral Income Fund	New York Community Bancorp, Inc.		Purchased Options	Financials	United States	US Dollar	162,900	65,160	65,160	0.00%		01/17/15
09/30/14	Calamos Market Neutral Income Fund	Exxon Mobil Corp.	XOM US	Common Stocks	Energy	United States	US Dollar	469,520	44,158,356	44,158,356	1.30%		
09/30/14	Calamos Market Neutral Income Fund	Chevron Corp.	CVX US	Common Stocks	Energy	United States	US Dollar	207,400	24,746,968	24,746,968	0.73%		
09/30/14	Calamos Market Neutral Income Fund	Schlumberger, Ltd.	SLB US	Common Stocks	Energy	United States	US Dollar	200,400	20,378,676	20,378,676	0.60%		
09/30/14	Calamos Market Neutral Income Fund	ConocoPhillips	COP US	Common Stocks	Energy	United States	US Dollar	123,900	9,480,828	9,480,828	0.28%		
09/30/14	Calamos Market Neutral Income Fund	EOG Resources, Inc.	EOG US	Common Stocks	Energy	United States	US Dollar	90,800	8,991,016	8,991,016	0.26%		
09/30/14	Calamos Market Neutral Income Fund	Cameron International Corp.	CAM US	Common Stocks	Energy	United States	US Dollar	127,804	8,483,630	8,483,630	0.25%		
09/30/14	Calamos Market Neutral Income Fund	WPX Energy, Inc.	WPX US	Common Stocks	Energy	United States	US Dollar	341,528	8,217,164	8,217,164	0.24%		
09/30/14	Calamos Market Neutral Income Fund	Halliburton Company	HAL US	Common Stocks	Energy	United States	US Dollar	125,900	8,121,809	8,121,809	0.24%		
09/30/14	Calamos Market Neutral Income Fund	Occidental Petroleum Corp.	OKY US	Common Stocks	Energy	United States	US Dollar	80,800	7,768,920	7,768,920	0.23%		
09/30/14	Calamos Market Neutral Income Fund	Phillips 66	PSX US	Common Stocks	Energy	United States	US Dollar	79,650	6,476,342	6,476,342	0.19%		
09/30/14	Calamos Market Neutral Income Fund	Valero Energy Corp.	VLO US	Common Stocks	Energy	United States	US Dollar	105,000	4,858,350	4,858,350	0.14%		

09/30/14	Calamos Market Neutral Income Fund	Noble Energy, Inc.	NBL US	Common Stocks	Energy	United States	US Dollar	70,000	4,785,200	4,785,200	0.14%
09/30/14	Calamos Market Neutral Income Fund	Anadarko Petroleum Corp.	APC US	Common Stocks	Energy	United States	US Dollar	47,100	4,777,824	4,777,824	0.14%
09/30/14	Calamos Market Neutral Income Fund	Marathon Petroleum Corp.	MPC US	Common Stocks	Energy	United States	US Dollar	51,200	4,335,104	4,335,104	0.13%
09/30/14	Calamos Market Neutral Income Fund	Devon Energy Corp.	DVN US	Common Stocks	Energy	United States	US Dollar	62,500	4,261,250	4,261,250	0.12%
09/30/14	Calamos Market Neutral Income Fund	Spectra Energy Corp.	SE US	Common Stocks	Energy	United States	US Dollar	102,400	4,020,224	4,020,224	0.12%
09/30/14	Calamos Market Neutral Income Fund	National Oilwell Varco, Inc.	NOV US	Common Stocks	Energy	United States	US Dollar	48,500	3,690,850	3,690,850	0.11%
09/30/14	Calamos Market Neutral Income Fund	Baker Hughes, Inc.	BHI US	Common Stocks	Energy	United States	US Dollar	48,500	3,155,410	3,155,410	0.09%

09/30/14	Calamos Market Neutral Income Fund	EQT Corp.	EQT US	Common Stocks	Energy	United States	US Dollar	28,000	2,563,120	2,563,120	0.08%		
09/30/14	Calamos Market Neutral Income Fund	Pioneer Natural Resources Company	PXD US	Common Stocks	Energy	United States	US Dollar	13,000	2,560,610	2,560,610	0.08%		
09/30/14	Calamos Market Neutral Income Fund	Apache Corp.	APA US	Common Stocks	Energy	United States	US Dollar	24,500	2,299,815	2,299,815	0.07%		
09/30/14	Calamos Market Neutral Income Fund	Marathon Oil Corp.	MRO US	Common Stocks	Energy	United States	US Dollar	60,000	2,255,400	2,255,400	0.07%		
09/30/14	Calamos Market Neutral Income Fund	Hess Corp.	HES US	Common Stocks	Energy	United States	US Dollar	18,000	1,697,760	1,697,760	0.05%		
09/30/14	Calamos Market Neutral Income Fund	Helmerich & Payne, Inc.	HP US	Common Stocks	Energy	United States	US Dollar	10,000	978,700	978,700	0.03%		
09/30/14	Calamos Market Neutral Income Fund	Murphy Oil Corp.	MUR US	Common Stocks	Energy	United States	US Dollar	13,000	739,830	739,830	0.02%		
09/30/14	Calamos Market Neutral Income Fund	Energy XXI Bermuda, Ltd.	EXXI US	Common Stocks Sold Short	Energy	Bermuda	US Dollar	(25,000)	(283,750)	(283,750)	-0.01%		
09/30/14	Calamos Market Neutral Income Fund	Chesapeake Energy Corp.	CHK US	Common Stocks Sold Short	Energy	United States	US Dollar	(27,500)	(632,225)	(632,225)	-0.02%		
09/30/14	Calamos Market Neutral Income Fund	Renewable Energy Group, Inc.	REGI US	Common Stocks Sold Short	Energy	United States	US Dollar	(150,000)	(1,522,500)	(1,522,500)	-0.04%		
09/30/14	Calamos Market Neutral Income Fund	RPC, Inc.	RES US	Common Stocks Sold Short	Energy	United States	US Dollar	(122,120)	(2,681,755)	(2,681,755)	-0.08%		
09/30/14	Calamos Market Neutral Income Fund	Helix Energy Solutions Group, Inc.	HIX US	Common Stocks Sold Short	Energy	United States	US Dollar	(156,000)	(3,441,360)	(3,441,360)	-0.10%		
09/30/14	Calamos Market Neutral Income Fund	Stone Energy Corp.	SGY US	Common Stocks Sold Short	Energy	United States	US Dollar	(154,000)	(4,829,440)	(4,829,440)	-0.14%		
09/30/14	Calamos Market Neutral Income Fund	Newpark Resources, Inc.	NR US	Common Stocks Sold Short	Energy	United States	US Dollar	(506,873)	(6,305,500)	(6,305,500)	-0.18%		
09/30/14	Calamos Market Neutral Income Fund	SEACOR Holdings, Inc.	CKH US	Common Stocks Sold Short	Energy	United States	US Dollar	(115,150)	(8,613,220)	(8,613,220)	-0.25%		
09/30/14	Calamos Market Neutral Income Fund	PDC Energy, Inc.	PDCE US	Common Stocks Sold Short	Energy	United States	US Dollar	(204,100)	(10,264,189)	(10,264,189)	-0.30%		
09/30/14	Calamos Market Neutral Income Fund	Stone Energy Corp.		Convertible Bonds	Energy	United States	US Dollar	16,000,000	16,873,280	16,873,280	0.49%	1.750%	03/01/17
09/30/14	Calamos Market Neutral Income Fund	SEACOR Holdings, Inc.		Convertible Bonds	Energy	United States	US Dollar	14,295,000	15,477,339	15,477,339	0.45%	2.500%	12/15/27
09/30/14	Calamos Market Neutral Income Fund	Petroleum Development Corp.		Convertible Bonds	Energy	United States	US Dollar	11,500,000	15,463,245	15,463,245	0.45%	3.250%	05/15/16
09/30/14	Calamos Market Neutral Income Fund	Energy XXI Bermuda, Ltd.		Convertible Bonds	Energy	Bermuda	US Dollar	17,500,000	14,300,825	14,300,825	0.42%	3.000%	12/15/18
09/30/14	Calamos Market Neutral Income Fund	Newpark Resources, Inc.		Convertible Bonds	Energy	United States	US Dollar	9,000,000	11,942,415	11,942,415	0.35%	4.000%	10/01/17
09/30/14	Calamos Market Neutral Income Fund	Chesapeake Energy Corp.		Convertible Bonds	Energy	United States	US Dollar	10,000,000	10,132,800	10,132,800	0.30%	2.750%	11/15/35
09/30/14	Calamos Market Neutral Income Fund	Helix Energy Solutions Group, Inc.		Convertible Bonds	Energy	United States	US Dollar	6,850,000	8,084,267	8,084,267	0.24%	3.250%	03/15/32
09/30/14	Calamos Market Neutral Income Fund	SEACOR Holdings, Inc.		Convertible Bonds	Energy	United States	US Dollar	5,000,000	4,652,425	4,652,425	0.14%	3.000%	11/15/28
09/30/14	Calamos Market Neutral Income Fund	Renewable Energy Group, Inc.		Convertible Bonds	Energy	United States	US Dollar	3,000,000	3,100,425	3,100,425	0.09%	2.750%	06/15/19
09/30/14	Calamos Market Neutral Income Fund	SESI, LLC		Corporate Bonds	Energy	United States	US Dollar	12,713,250	13,237,672	13,237,672	0.39%	6.375%	05/01/19
09/30/14	Calamos Market Neutral Income Fund	Frontier Oil Corp.		Corporate Bonds	Energy	United States	US Dollar	10,582,500	11,008,657	11,008,657	0.32%	6.875%	11/15/18
09/30/14	Calamos Market Neutral Income Fund	Newfield Exploration Company		Corporate Bonds	Energy	United States	US Dollar	8,056,250	8,267,364	8,267,364	0.24%	7.125%	05/15/18
09/30/14	Calamos Market Neutral Income Fund	Carrizo Oil & Gas, Inc.		Corporate Bonds	Energy	United States	US Dollar	6,410,000	6,702,456	6,702,456	0.20%	8.625%	10/15/18
09/30/14	Calamos Market Neutral Income Fund	Marathon Oil Corp.		Corporate Bonds	Energy	United States	US Dollar	6,000,000	6,006,240	6,006,240	0.18%	9.000%	11/01/15
09/30/14	Calamos Market Neutral Income Fund	EPL Oil & Gas, Inc.		Corporate Bonds	Energy	United States	US Dollar	5,625,000	5,744,531	5,744,531	0.17%	8.250%	02/15/18
09/30/14	Calamos Market Neutral Income Fund	Petrobras Global Finance, BV		Corporate Bonds	Energy	Netherlands	US Dollar	5,250,000	5,251,523	5,251,523	0.15%	2.000%	05/20/16
09/30/14	Calamos Market Neutral Income Fund	SESI, LLC		Corporate Bonds	Energy	United States	US Dollar	4,237,750	4,412,557	4,412,557	0.13%	6.375%	05/01/19
09/30/14	Calamos Market Neutral Income Fund	Whiting Petroleum Corp.		Corporate Bonds	Energy	United States	US Dollar	3,750,000	3,878,906	3,878,906	0.11%	6.500%	10/01/18
09/30/14	Calamos Market Neutral Income Fund	Chesapeake Energy Corp.		Corporate Bonds	Energy	United States	US Dollar	3,750,000	3,773,438	3,773,438	0.11%	3.250%	03/15/16
09/30/14	Calamos Market Neutral Income Fund	Frontier Oil Corp.		Corporate Bonds	Energy	United States	US Dollar	3,527,500	3,669,552	3,669,552	0.11%	6.875%	11/15/18
09/30/14	Calamos Market Neutral Income Fund	Oasis Petroleum, Inc.		Corporate Bonds	Energy	United States	US Dollar	3,197,000	3,344,861	3,344,861	0.10%	7.250%	02/01/19
09/30/14	Calamos Market Neutral Income Fund	Enbridge, Inc.		Corporate Bonds	Energy	Canada	US Dollar	3,000,000	3,017,490	3,017,490	0.09%	0.885%	10/01/16
09/30/14	Calamos Market Neutral Income Fund	Exterran Holdings, Inc.		Corporate Bonds	Energy	United States	US Dollar	2,426,250	2,523,300	2,523,300	0.07%	7.250%	12/01/18
09/30/14	Calamos Market Neutral Income Fund	Marathon Oil Corp.		Corporate Bonds	Energy	United States	US Dollar	2,000,000	2,002,080	2,002,080	0.06%	9.000%	11/01/15
09/30/14	Calamos Market Neutral Income Fund	EPL Oil & Gas, Inc.		Corporate Bonds	Energy	United States	US Dollar	1,875,000	1,914,844	1,914,844	0.06%	8.250%	02/15/18
09/30/14	Calamos Market Neutral Income Fund	Petrobras Global Finance, BV		Corporate Bonds	Energy	Netherlands	US Dollar	1,750,000	1,750,508	1,750,508	0.05%	2.000%	05/20/16
09/30/14	Calamos Market Neutral Income Fund	Devon Energy Corp.		Corporate Bonds	Energy	United States	US Dollar	1,500,000	1,498,620	1,498,620	0.04%	1.200%	12/15/16
09/30/14	Calamos Market Neutral Income Fund	Whiting Petroleum Corp.		Corporate Bonds	Energy	United States	US Dollar	1,250,000	1,292,969	1,292,969	0.04%	6.500%	10/01/18
09/30/14	Calamos Market Neutral Income Fund	Chesapeake Energy Corp.		Corporate Bonds	Energy	United States	US Dollar	1,250,000	1,257,813	1,257,813	0.04%	3.250%	03/15/16
09/30/14	Calamos Market Neutral Income Fund	Nabors Industries, Inc.		Corporate Bonds	Energy	United States	US Dollar	1,125,000	1,148,276	1,148,276	0.03%	2.500%	09/15/16
09/30/14	Calamos Market Neutral Income Fund	Newfield Exploration Company		Corporate Bonds	Energy	United States	US Dollar	1,018,750	1,045,446	1,045,446	0.03%	7.125%	05/15/18
09/30/14	Calamos Market Neutral Income Fund	CNOOC, Ltd.		Corporate Bonds	Energy	Hong Kong	US Dollar	1,000,000	999,010	999,010	0.03%	1.625%	04/30/17
09/30/14	Calamos Market Neutral Income Fund	Exterran Holdings, Inc.		Corporate Bonds	Energy	United States	US Dollar	808,750	841,100	841,100	0.02%	7.250%	12/01/18
09/30/14	Calamos Market Neutral Income Fund	CNOOC, Ltd.		Corporate Bonds	Energy	Hong Kong	US Dollar	500,000	499,755	499,755	0.01%	1.125%	05/09/16
09/30/14	Calamos Market Neutral Income Fund	Devon Energy Corp.		Corporate Bonds	Energy	United States	US Dollar	500,000	499,540	499,540	0.01%	1.200%	12/15/16
09/30/14	Calamos Market Neutral Income Fund	Nabors Industries, Inc.		Corporate Bonds	Energy	United States	US Dollar	375,000	382,759	382,759	0.01%	2.350%	09/15/16
09/30/14	Calamos Market Neutral Income Fund	Procter & Gamble Company	PG US	Common Stocks	Consumer Staples	United States	US Dollar	296,300	24,812,162	24,812,162	0.73%		
09/30/14	Calamos Market Neutral Income Fund	PepsiCo, Inc.	PEP US	Common Stocks	Consumer Staples	United States	US Dollar	200,200	18,636,618	18,636,618	0.55%		
09/30/14	Calamos Market Neutral Income Fund	Coca-Cola Company	KO US	Common Stocks	Consumer Staples	United States	US Dollar	375,000	15,997,500	15,997,500	0.47%		
09/30/14	Calamos Market Neutral Income Fund	Wal-Mart Stores, Inc.	WMT US	Common Stocks	Consumer Staples	United States	US Dollar	200,900	15,362,823	15,362,823	0.45%		
09/30/14	Calamos Market Neutral Income Fund	Philip Morris International, Inc.	PM US	Common Stocks	Consumer Staples	United States	US Dollar	167,000	13,927,800	13,927,800	0.41%		
09/30/14	Calamos Market Neutral Income Fund	Altria Group, Inc.	MO US	Common Stocks	Consumer Staples	United States	US Dollar	276,900	12,720,786	12,720,786	0.37%		
09/30/14	Calamos Market Neutral Income Fund	CVS Caremark Corp.	CVS US	Common Stocks	Consumer Staples	United States	US Dollar	156,200	12,431,958	12,431,958	0.36%		
09/30/14	Calamos Market Neutral Income Fund	Mondelez International, Inc. - Class A	MDLZ US	Common Stocks	Consumer Staples	United States	US Dollar	210,100	7,199,077	7,199,077	0.21%		
09/30/14	Calamos Market Neutral Income Fund	Walgreen Company	WAG US	Common Stocks	Consumer Staples	United States	US Dollar	105,000	6,223,350	6,223,350	0.18%		
09/30/14	Calamos Market Neutral Income Fund	Archer-Daniels-Midland Company	ADM US	Common Stocks	Consumer Staples	United States	US Dollar	118,500	6,055,350	6,055,350	0.18%		
09/30/14	Calamos Market Neutral Income Fund	Colgate-Palmolive Company	CL US	Common Stocks	Consumer Staples	United States	US Dollar	75,400	4,917,588	4,917,588	0.14%		
09/30/14	Calamos Market Neutral Income Fund	Mead Johnson Nutrition Company	MUN US	Common Stocks	Consumer Staples	United States	US Dollar	39,900	3,839,178	3,839,178	0.11%		
09/30/14	Calamos Market Neutral Income Fund	Lorillard, Inc.	LO US	Common Stocks	Consumer Staples	United States	US Dollar	61,400	3,678,474	3,678,474	0.11%		
09/30/14	Calamos Market Neutral Income Fund	Kraft Foods Group, Inc.	KRFT US	Common Stocks	Consumer Staples	United States	US Dollar	62,833	3,543,781	3,543,781	0.10%		
09/30/14	Calamos Market Neutral Income Fund	Kimberly-Clark Corp.	KMB US	Common Stocks	Consumer Staples	United States	US Dollar	32,300	3,474,511	3,474,511	0.10%		
09/30/14	Calamos Market Neutral Income Fund	Costco Wholesale Corp.	COST US	Common Stocks	Consumer Staples	United States	US Dollar	27,000	3,383,640	3,383,640	0.10%		
09/30/14	Calamos Market Neutral Income Fund	Kroger Company	KR US	Common Stocks	Consumer Staples	United States	US Dollar	65,000	3,380,000	3,380,000	0.10%		
09/30/14	Calamos Market Neutral Income Fund	General Mills, Inc.	GIS US	Common Stocks	Consumer Staples	United States	US Dollar	64,600	3,259,070	3,259,070	0.10%		
09/30/14	Calamos Market Neutral Income Fund	Kellogg Company	K US	Common Stocks	Consumer Staples	United States	US Dollar	35,000	2,156,000	2,156,000	0.06%		
09/30/14	Calamos Market Neutral Income Fund	Hershey Company	HSY US	Common Stocks	Consumer Staples	United States	US Dollar	14,000	1,336,020	1,336,020	0.04%		
09/30/14	Calamos Market Neutral Income Fund	ConAgra Foods, Inc.	CAG US	Common Stocks	Consumer Staples	United States	US Dollar	40,000	1,321,600	1,321,600	0.04%		
09/30/14	Calamos Market Neutral Income Fund	Whole Foods Market, Inc.	WFM US	Common Stocks	Consumer Staples	United States	US Dollar	34,000	1,295,740	1,295,740	0.04%		
09/30/14	Calamos Market Neutral Income Fund	Post Holdings, Inc.	POST US	Common Stocks Sold Short	Consumer Staples	United States	US Dollar	(58,700)	(1,947,666)	(1,947,666)	-0.06%		
09/30/14	Calamos Market Neutral Income Fund	Post Holdings, Inc.		Convertible Preferred Stocks	Consumer Staples	United States	US Dollar	40,000	3,069,000	3,069,000	0.09%		
09/30/14	Calamos Market Neutral Income Fund	Reynolds American, Inc.		Corporate Bonds	Consumer Staples	United States	US Dollar	11,347,000	11,366,176	11,366,176	0.33%	1.050%	10/30/15
09/30/14	Calamos Market Neutral Income Fund	Kellogg Company		Corporate Bonds	Consumer Staples	United States	US Dollar	6,561,000	6,588,720	6,588,720	0.19%	1.125%	05/15/15
09/30/14	Calamos Market Neutral Income Fund	ConAgra Foods, Inc.		Corporate Bonds	Consumer Staples	United States	US Dollar	5,000,000	5,025,575	5,025,575	0.15%	1.350%	09/10/15
09/30/14	Calamos Market Neutral Income Fund	PepsiCo, Inc.		Corporate Bonds	Consumer Staples	United States	US Dollar	5,000,000	5,016,550	5,016,550	0.15%	0.700%	08/13/15
09/30/14	Calamos Market Neutral Income Fund	Anheuser-Busch InBev, NV		Corporate Bonds	Consumer Staples	United States	US Dollar	5,000,000	5,016,425	5,016,425	0.15%	0.800%	07/15/15
09/30/14	Calamos Market Neutral Income Fund	ConAgra Foods, Inc.		Corporate Bonds	Consumer Staples	United States	US Dollar	4,500,000	4,518,810	4,518,810	0.13%	1.300%	01/25/16

09/30/14	Calamos Market Neutral Income Fund	Constellation Brands, Inc.	Corporate Bonds	Consumer Staples	United States	US Dollar	3,000,000	3,292,500	3,292,500	0.10%	7.250%	09/01/16
09/30/14	Calamos Market Neutral Income Fund	Kraft Foods Group, Inc.	Corporate Bonds	Consumer Staples	United States	US Dollar	3,000,000	3,022,470	3,022,470	0.09%	1.625%	06/04/15
09/30/14	Calamos Market Neutral Income Fund	Walgreen Company	Corporate Bonds	Consumer Staples	United States	US Dollar	3,000,000	3,006,885	3,006,885	0.09%	1.000%	03/13/15
09/30/14	Calamos Market Neutral Income Fund	Costco Wholesale Corp.	Corporate Bonds	Consumer Staples	United States	US Dollar	3,000,000	3,004,140	3,004,140	0.09%	0.650%	12/07/15
09/30/14	Calamos Market Neutral Income Fund	Kimberly-Clark Corp.	Corporate Bonds	Consumer Staples	United States	US Dollar	2,000,000	2,002,240	2,002,240	0.06%	0.354%	05/15/16
09/30/14	Calamos Market Neutral Income Fund	Constellation Brands, Inc.	Corporate Bonds	Consumer Staples	United States	US Dollar	1,000,000	1,097,500	1,097,500	0.03%	7.250%	09/01/16
09/30/14	Calamos Market Neutral Income Fund	WM Wrigley Jr. Company	Corporate Bonds	Consumer Staples	United States	US Dollar	1,000,000	1,005,155	1,005,155	0.03%	1.400%	10/21/16
09/30/14	Calamos Market Neutral Income Fund	General Mills, Inc.	Corporate Bonds	Consumer Staples	United States	US Dollar	500,000	501,263	501,263	0.01%	0.875%	01/29/16
09/30/14	Calamos Market Neutral Income Fund	Consumer Staples Select Sector SPDR Fund	XLP US	Exchange-Traded Funds Sold Short	United States	US Dollar	(99,235)	(4,476,491)	(4,476,491)	-0.13%		
09/30/14	Calamos Market Neutral Income Fund	Home Depot, Inc.	HD US	Common Stocks	United States	US Dollar	270,400	24,806,496	24,806,496	0.73%		
09/30/14	Calamos Market Neutral Income Fund	Walt Disney Company	DIS US	Common Stocks	United States	US Dollar	208,300	18,544,949	18,544,949	0.54%		
09/30/14	Calamos Market Neutral Income Fund	Comcast Corp. - Class A	CMCSA US	Common Stocks	United States	US Dollar	336,100	18,075,458	18,075,458	0.53%		
09/30/14	Calamos Market Neutral Income Fund	Amazon.com, Inc.	AMZN US	Common Stocks	United States	US Dollar	45,300	14,606,532	14,606,532	0.43%		
09/30/14	Calamos Market Neutral Income Fund	Lowe's Companies, Inc.	LOW US	Common Stocks	United States	US Dollar	193,900	10,261,188	10,261,188	0.30%		
09/30/14	Calamos Market Neutral Income Fund	CBS Corp. - Class B	CBS US	Common Stocks	United States	US Dollar	186,465	9,975,878	9,975,878	0.29%		
09/30/14	Calamos Market Neutral Income Fund	Michael Kors Holdings, Ltd.	KORS US	Common Stocks	Hong Kong	US Dollar	129,027	9,211,238	9,211,238	0.27%		
09/30/14	Calamos Market Neutral Income Fund	DIRECTV - Class A	DTV US	Common Stocks	United States	US Dollar	97,000	8,392,440	8,392,440	0.25%		
09/30/14	Calamos Market Neutral Income Fund	Lamar Advertising Company - Class A	LAMR US	Common Stocks	United States	US Dollar	164,977	8,125,117	8,125,117	0.24%		
09/30/14	Calamos Market Neutral Income Fund	Nike, Inc. - Class B	NKE US	Common Stocks	United States	US Dollar	89,400	7,974,480	7,974,480	0.23%		
09/30/14	Calamos Market Neutral Income Fund	Priceline Group, Inc.	PCLN US	Common Stocks	United States	US Dollar	6,800	7,878,344	7,878,344	0.23%		
09/30/14	Calamos Market Neutral Income Fund	Brunswick Corp.	BC US	Common Stocks	United States	US Dollar	184,869	7,790,380	7,790,380	0.23%		
09/30/14	Calamos Market Neutral Income Fund	Twenty-First Century Fox, Inc.	FOXA US	Common Stocks	United States	US Dollar	211,200	7,242,048	7,242,048	0.21%		
09/30/14	Calamos Market Neutral Income Fund	McDonald's Corp.	MCD US	Common Stocks	United States	US Dollar	70,000	6,636,700	6,636,700	0.19%		
09/30/14	Calamos Market Neutral Income Fund	Time Warner, Inc.	TMX US	Common Stocks	United States	US Dollar	88,100	6,626,001	6,626,001	0.19%		
09/30/14	Calamos Market Neutral Income Fund	Ford Motor Company	F US	Common Stocks	United States	US Dollar	404,000	5,975,160	5,975,160	0.18%		
09/30/14	Calamos Market Neutral Income Fund	Vitamin Shoppe, Inc.	VSI US	Common Stocks	United States	US Dollar	121,418	5,389,745	5,389,745	0.16%		
09/30/14	Calamos Market Neutral Income Fund	Dick's Sporting Goods, Inc.	DKS US	Common Stocks	United States	US Dollar	121,350	5,324,838	5,324,838	0.16%		
09/30/14	Calamos Market Neutral Income Fund	Grupo Televisa, SAB	TV US	Common Stocks	Mexico	US Dollar	137,053	4,643,356	4,643,356	0.14%		
09/30/14	Calamos Market Neutral Income Fund	Time Warner, Inc.	TMX US	Common Stocks	United States	US Dollar	61,282	4,609,019	4,609,019	0.14%		
09/30/14	Calamos Market Neutral Income Fund	Starbucks Corp.	SBUX US	Common Stocks	United States	US Dollar	59,300	4,474,778	4,474,778	0.13%		
09/30/14	Calamos Market Neutral Income Fund	TXJ Companies, Inc.	TXJ US	Common Stocks	United States	US Dollar	71,100	4,206,987	4,206,987	0.12%		
09/30/14	Calamos Market Neutral Income Fund	National CineMedia, Inc.	NCMI US	Common Stocks	United States	US Dollar	264,813	3,842,437	3,842,437	0.11%		
09/30/14	Calamos Market Neutral Income Fund	General Motors Company, Inc.	GM US	Common Stocks	United States	US Dollar	107,700	3,439,938	3,439,938	0.10%		
09/30/14	Calamos Market Neutral Income Fund	Norwegian Cruise Line Holdings, Ltd.	NCLH US	Common Stocks	United States	US Dollar	89,680	3,230,274	3,230,274	0.09%		
09/30/14	Calamos Market Neutral Income Fund	CBS Corp. - Class B	CBS US	Common Stocks	United States	US Dollar	59,300	3,172,550	3,172,550	0.09%		
09/30/14	Calamos Market Neutral Income Fund	Delphi Automotive, PLC	DLM US	Common Stocks	United Kingdom	US Dollar	51,700	3,171,278	3,171,278	0.09%		
09/30/14	Calamos Market Neutral Income Fund	Viacom, Inc. - Class B	VIAB US	Common Stocks	United States	US Dollar	39,300	3,023,742	3,023,742	0.09%		
09/30/14	Calamos Market Neutral Income Fund	Johnson Controls, Inc.	JCI US	Common Stocks	United States	US Dollar	65,000	2,860,000	2,860,000	0.08%		
09/30/14	Calamos Market Neutral Income Fund	Whirlpool Corp.	WHR US	Common Stocks	United States	US Dollar	18,000	2,621,700	2,621,700	0.08%		
09/30/14	Calamos Market Neutral Income Fund	Target Corp.	TGT US	Common Stocks	United States	US Dollar	40,000	2,507,200	2,507,200	0.07%		
09/30/14	Calamos Market Neutral Income Fund	Wynn Resorts, Ltd.	WYNN US	Common Stocks	United States	US Dollar	12,000	2,244,960	2,244,960	0.07%		
09/30/14	Calamos Market Neutral Income Fund	CarMax, Inc.	KMX US	Common Stocks	United States	US Dollar	45,000	2,090,250	2,090,250	0.06%		
09/30/14	Calamos Market Neutral Income Fund	Time Warner Cable, Inc.	TWC US	Common Stocks	United States	US Dollar	14,500	2,080,605	2,080,605	0.06%		
09/30/14	Calamos Market Neutral Income Fund	Coach, Inc.	COH US	Common Stocks	United States	US Dollar	57,500	2,047,575	2,047,575	0.06%		
09/30/14	Calamos Market Neutral Income Fund	La Quinta Holdings, Inc.	LQ US	Common Stocks	United States	US Dollar	97,149	1,844,860	1,844,860	0.05%		
09/30/14	Calamos Market Neutral Income Fund	TripAdvisor, Inc.	TRIP US	Common Stocks	United States	US Dollar	20,000	1,828,400	1,828,400	0.05%		
09/30/14	Calamos Market Neutral Income Fund	Lennar Corp. - Class A	LEN US	Common Stocks	United States	US Dollar	44,500	1,727,935	1,727,935	0.05%		
09/30/14	Calamos Market Neutral Income Fund	PulteGroup, Inc.	PHM US	Common Stocks	United States	US Dollar	92,000	1,624,720	1,624,720	0.05%		
09/30/14	Calamos Market Neutral Income Fund	Macy's, Inc.	M US	Common Stocks	United States	US Dollar	27,500	1,599,950	1,599,950	0.05%		
09/30/14	Calamos Market Neutral Income Fund	Dollar General Corp.	DG US	Common Stocks	United States	US Dollar	26,000	1,588,860	1,588,860	0.05%		
09/30/14	Calamos Market Neutral Income Fund	D.R. Horton, Inc.	DHI US	Common Stocks	United States	US Dollar	76,500	1,569,780	1,569,780	0.05%		
09/30/14	Calamos Market Neutral Income Fund	Michael Kors Holdings, Ltd.	KORS US	Common Stocks	Hong Kong	US Dollar	21,569	1,539,811	1,539,811	0.05%		
09/30/14	Calamos Market Neutral Income Fund	AutoZone, Inc.	AZO US	Common Stocks	United States	US Dollar	3,000	1,528,980	1,528,980	0.04%		
09/30/14	Calamos Market Neutral Income Fund	Ross Stores, Inc.	ROST US	Common Stocks	United States	US Dollar	20,000	1,511,600	1,511,600	0.04%		
09/30/14	Calamos Market Neutral Income Fund	Yum! Brands, Inc.	YUM US	Common Stocks	United States	US Dollar	20,000	1,439,600	1,439,600	0.04%		
09/30/14	Calamos Market Neutral Income Fund	Mohawk Industries, Inc.	MHK US	Common Stocks	United States	US Dollar	10,000	1,348,200	1,348,200	0.04%		
09/30/14	Calamos Market Neutral Income Fund	PVH Corp.	PVH US	Common Stocks	United States	US Dollar	11,000	1,332,650	1,332,650	0.04%		
09/30/14	Calamos Market Neutral Income Fund	Kohl's Corp.	KSS US	Common Stocks	United States	US Dollar	20,000	1,220,600	1,220,600	0.04%		
09/30/14	Calamos Market Neutral Income Fund	Fossil Group, Inc.	FOSL US	Common Stocks	United States	US Dollar	12,000	1,126,800	1,126,800	0.03%		
09/30/14	Calamos Market Neutral Income Fund	Darden Restaurants, Inc.	DRI US	Common Stocks	United States	US Dollar	20,000	1,029,200	1,029,200	0.03%		
09/30/14	Calamos Market Neutral Income Fund	Discovery Communications, Inc. - Class A	DISCA US	Common Stocks	United States	US Dollar	25,000	945,000	945,000	0.03%		
09/30/14	Calamos Market Neutral Income Fund	Discovery Communications, Inc. - Class C	DISCK US	Common Stocks	United States	US Dollar	25,000	932,000	932,000	0.03%		
09/30/14	Calamos Market Neutral Income Fund	Interpublic Group of Companies, Inc.	IPG US	Common Stocks	United States	US Dollar	35,000	641,200	641,200	0.02%		
09/30/14	Calamos Market Neutral Income Fund	Gap, Inc.	GPS US	Common Stocks	United States	US Dollar	15,000	625,350	625,350	0.02%		
09/30/14	Calamos Market Neutral Income Fund	Jumei International Holding, Ltd.	JMEI US	Common Stocks	China	US Dollar	17,623	413,788	413,788	0.01%		
09/30/14	Calamos Market Neutral Income Fund	M/I Homes, Inc.	MHO US	Common Stocks Sold Short	United States	US Dollar	(55,500)	(1,100,010)	(1,100,010)	-0.03%		
09/30/14	Calamos Market Neutral Income Fund	Toll Brothers, Inc.	TOL US	Common Stocks Sold Short	United States	US Dollar	(60,000)	(1,869,600)	(1,869,600)	-0.05%		
09/30/14	Calamos Market Neutral Income Fund	Omnicom Group, Inc.	OMC US	Common Stocks Sold Short	United States	US Dollar	(27,355)	(1,883,665)	(1,883,665)	-0.06%		
09/30/14	Calamos Market Neutral Income Fund	Meritage Homes Corp.	MTH US	Common Stocks Sold Short	United States	US Dollar	(56,150)	(1,993,325)	(1,993,325)	-0.06%		
09/30/14	Calamos Market Neutral Income Fund	Cheesecake Factory, Inc.	CAKE US	Common Stocks Sold Short	United States	US Dollar	(44,479)	(2,023,795)	(2,023,795)	-0.06%		
09/30/14	Calamos Market Neutral Income Fund	HomeAway, Inc.	AWAY US	Common Stocks Sold Short	United States	US Dollar	(68,500)	(2,431,750)	(2,431,750)	-0.07%		
09/30/14	Calamos Market Neutral Income Fund	Bed Bath & Beyond, Inc.	BBBY US	Common Stocks Sold Short	United States	US Dollar	(39,641)	(2,609,567)	(2,609,567)	-0.08%		
09/30/14	Calamos Market Neutral Income Fund	Live Nation Entertainment, Inc.	LYV US	Common Stocks Sold Short	United States	US Dollar	(115,800)	(2,781,516)	(2,781,516)	-0.08%		
09/30/14	Calamos Market Neutral Income Fund	Chablis Systems Corp.	CVC US	Common Stocks Sold Short	United States	US Dollar	(172,336)	(3,017,603)	(3,017,603)	-0.09%		
09/30/14	Calamos Market Neutral Income Fund	Shutterfly, Inc.	SFLY US	Common Stocks Sold Short	United States	US Dollar	(63,045)	(3,072,813)	(3,072,813)	-0.09%		
09/30/14	Calamos Market Neutral Income Fund	Tractor Supply Company	TSCO US	Common Stocks Sold Short	United States	US Dollar	(53,079)	(3,264,889)	(3,264,889)	-0.10%		
09/30/14	Calamos Market Neutral Income Fund	Urban Outfitters, Inc.	URBN US	Common Stocks Sold Short	United States	US Dollar	(90,530)	(3,322,451)	(3,322,451)	-0.10%		
09/30/14	Calamos Market Neutral Income Fund	Restoration Hardware Holdings, Inc.	RH US	Common Stocks Sold Short	United States	US Dollar	(43,000)	(3,420,650)	(3,420,650)	-0.10%		
09/30/14	Calamos Market Neutral Income Fund	Standard Pacific Corp.	SPF US	Common Stocks Sold Short	United States	US Dollar	(506,400)	(3,792,936)	(3,792,936)	-0.11%		
09/30/14	Calamos Market Neutral Income Fund	Vipshop Holdings, Ltd.	VIPS US	Common Stocks Sold Short	United States	US Dollar	(21,100)	(3,988,111)	(3,988,111)	-0.12%		
09/30/14	Calamos Market Neutral Income Fund	Ctrip.com International, Ltd.	CTRP US	Common Stocks Sold Short	China	US Dollar	(96,050)	(5,451,798)	(5,451,798)	-0.16%		
09/30/14	Calamos Market Neutral Income Fund	Iconic Brand Group, Inc.	ICON US	Common Stocks Sold Short	United States	US Dollar	(155,300)	(5,736,782)	(5,736,782)	-0.17%		

09/30/14	Calamos Market Neutral Income Fund	TAL Education Group	XRS US	Common Stocks Sold Short	Consumer Discretionary	China	US Dollar	(167,600)	(5,855,944)	(5,855,944)	-0.17%	
09/30/14	Calamos Market Neutral Income Fund	Ryland Group, Inc.	RYL US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(220,000)	(7,312,800)	(7,312,800)	-0.21%	
09/30/14	Calamos Market Neutral Income Fund	Tesla Motors, Inc.	TSLA US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(49,700)	(12,061,196)	(12,061,196)	-0.35%	
09/30/14	Calamos Market Neutral Income Fund	Priceline Group, Inc.	PCLN US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(12,000)	(13,902,960)	(13,902,960)	-0.41%	
09/30/14	Calamos Market Neutral Income Fund	Jarden Corp.	JAH US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(241,000)	(14,486,510)	(14,486,510)	-0.42%	
09/30/14	Calamos Market Neutral Income Fund	MGM Resorts International	MGM US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(710,600)	(16,187,468)	(16,187,468)	-0.47%	
09/30/14	Calamos Market Neutral Income Fund	Sirius XM Holdings, Inc.	SIRI US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(4,740,000)	(16,542,600)	(16,542,600)	-0.49%	
09/30/14	Calamos Market Neutral Income Fund	Tesla Motors, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	27,500,000	26,125,963	26,125,963	0.77%	03/01/21
09/30/14	Calamos Market Neutral Income Fund	MGM Resorts International		Convertible Bonds	Consumer Discretionary	United States	US Dollar	16,500,000	20,873,985	20,873,985	0.61%	4/25/09
09/30/14	Calamos Market Neutral Income Fund	Priceline Group, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	15,000,000	20,214,675	20,214,675	0.59%	1/00/08
09/30/14	Calamos Market Neutral Income Fund	Vipshop Holdings, Ltd.		Convertible Bonds	Consumer Discretionary	China	US Dollar	15,000,000	17,704,725	17,704,725	0.52%	1/50/09
09/30/14	Calamos Market Neutral Income Fund	Sirius XM Holdings, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	9,000,000	17,257,320	17,257,320	0.51%	7/00/07
09/30/14	Calamos Market Neutral Income Fund	Jarden Corp.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	12,000,000	16,504,320	16,504,320	0.48%	1/87/09
09/30/14	Calamos Market Neutral Income Fund	Ctrip.com International, Ltd.		Convertible Bonds	Consumer Discretionary	China	US Dollar	15,000,000	15,670,725	15,670,725	0.46%	1/05/18
09/30/14	Calamos Market Neutral Income Fund	Ryland Group, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	10,000,000	12,351,500	12,351,500	0.36%	1/62/09
09/30/14	Calamos Market Neutral Income Fund	Live Nation Entertainment, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	10,000,000	10,375,450	10,375,450	0.30%	2/50/09
09/30/14	Calamos Market Neutral Income Fund	Meritage Homes Corp.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	9,635,000	9,615,489	9,615,489	0.28%	1/87/09
09/30/14	Calamos Market Neutral Income Fund	Toll Brothers Finance Corp.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	9,500,000	9,605,735	9,605,735	0.28%	0/50/09
09/30/14	Calamos Market Neutral Income Fund	Restoration Hardware Holdings, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	10,000,000	9,443,900	9,443,900	0.28%	0/10/09
09/30/14	Calamos Market Neutral Income Fund	Shutterfly, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	9,000,000	9,345,105	9,345,105	0.27%	0/25/09
09/30/14	Calamos Market Neutral Income Fund	HomeAway, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	8,000,000	7,832,160	7,832,160	0.23%	0/12/09
09/30/14	Calamos Market Neutral Income Fund	TAL Education Group		Convertible Bonds	Consumer Discretionary	China	US Dollar	5,250,000	7,676,156	7,676,156	0.23%	2/50/09
09/30/14	Calamos Market Neutral Income Fund	Ixonix Brand Group, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	6,000,000	7,658,340	7,658,340	0.22%	1/50/09
09/30/14	Calamos Market Neutral Income Fund	Standard Pacific Corp.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	6,500,000	7,368,595	7,368,595	0.22%	1/25/09
09/30/14	Calamos Market Neutral Income Fund	Jarden Corp.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	5,000,000	5,908,475	5,908,475	0.17%	1/50/09
09/30/14	Calamos Market Neutral Income Fund	M/I Homes, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	4,000,000	4,032,420	4,032,420	0.12%	3/00/18
09/30/14	Calamos Market Neutral Income Fund	Toll Brothers Finance Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	12,102,500	12,178,141	12,178,141	0.36%	4/00/09
09/30/14	Calamos Market Neutral Income Fund	Express, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	9,501,750	9,893,697	9,893,697	0.29%	8/75/09
09/30/14	Calamos Market Neutral Income Fund	Viacom, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	8,750,000	8,778,569	8,778,569	0.26%	1/25/09
09/30/14	Calamos Market Neutral Income Fund	Chrysler Group, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	7,500,000	7,959,375	7,959,375	0.23%	8/00/09
09/30/14	Calamos Market Neutral Income Fund	DISH DBS Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	7,500,000	7,556,250	7,556,250	0.22%	4/50/09
09/30/14	Calamos Market Neutral Income Fund	Icahn Enterprises, LP		Corporate Bonds	Consumer Discretionary	United States	US Dollar	6,881,250	6,855,445	6,855,445	0.20%	3/25/09
09/30/14	Calamos Market Neutral Income Fund	Lennar Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	6,820,000	6,802,950	6,802,950	0.20%	4/50/09
09/30/14	Calamos Market Neutral Income Fund	Amazon.com, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	6,500,000	6,504,778	6,504,778	0.19%	0/65/09
09/30/14	Calamos Market Neutral Income Fund	Sally Holdings, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,333,000	5,652,980	5,652,980	0.17%	6/87/09
09/30/14	Calamos Market Neutral Income Fund	Lennar Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,250,000	5,220,469	5,220,469	0.15%	4/25/09
09/30/14	Calamos Market Neutral Income Fund	DIRECTV Holdings, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,000,000	5,176,900	5,176,900	0.15%	3/50/09
09/30/14	Calamos Market Neutral Income Fund	Daimler Finance North America, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,000,000	5,032,975	5,032,975	0.15%	1/25/09
09/30/14	Calamos Market Neutral Income Fund	Daimler Finance North America, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,000,000	5,031,950	5,031,950	0.15%	1/30/09
09/30/14	Calamos Market Neutral Income Fund	Harley-Davidson Financial Services, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,000,000	5,027,775	5,027,775	0.15%	1/05/15
09/30/14	Calamos Market Neutral Income Fund	D.R. Horton, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,115,000	4,996,716	4,996,716	0.15%	3/75/09
09/30/14	Calamos Market Neutral Income Fund	British Telecommunications, PLC		Corporate Bonds	Consumer Discretionary	United Kingdom	US Dollar	4,500,000	4,488,300	4,488,300	0.13%	1/25/09
09/30/14	Calamos Market Neutral Income Fund	Meritage Homes Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	4,495,000	4,486,572	4,486,572	0.13%	4/50/09
09/30/14	Calamos Market Neutral Income Fund	NCL Corp., Ltd. - Class C		Corporate Bonds	Consumer Discretionary	United States	US Dollar	4,203,750	4,258,924	4,258,924	0.12%	5/00/09
09/30/14	Calamos Market Neutral Income Fund	Hyundai Capital America		Corporate Bonds	Consumer Discretionary	United States	US Dollar	4,000,000	4,027,940	4,027,940	0.12%	1/62/09
09/30/14	Calamos Market Neutral Income Fund	DIRECTV Holdings, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,750,000	3,836,944	3,836,944	0.11%	2/40/09
09/30/14	Calamos Market Neutral Income Fund	Ford Motor Credit Company, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,750,000	3,784,406	3,784,406	0.11%	1/70/09
09/30/14	Calamos Market Neutral Income Fund	DISH DBS Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,750,000	3,750,000	3,750,000	0.11%	6/62/09
09/30/14	Calamos Market Neutral Income Fund	L Brands, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,423,000	3,432,619	3,432,619	0.10%	5/25/09
09/30/14	Calamos Market Neutral Income Fund	Express, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,167,250	3,297,899	3,297,899	0.10%	8/75/09
09/30/14	Calamos Market Neutral Income Fund	Volkswagen International Finance, NV		Corporate Bonds	Consumer Discretionary	Netherlands	US Dollar	3,000,000	3,017,265	3,017,265	0.09%	1/15/09
09/30/14	Calamos Market Neutral Income Fund	Chrysler Group, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,500,000	2,653,125	2,653,125	0.08%	8/00/09
09/30/14	Calamos Market Neutral Income Fund	Time Warner, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,500,000	2,550,700	2,550,700	0.07%	3/15/09
09/30/14	Calamos Market Neutral Income Fund	DISH DBS Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,500,000	2,518,750	2,518,750	0.07%	4/25/09
09/30/14	Calamos Market Neutral Income Fund	Icahn Enterprises, LP		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,293,750	2,285,148	2,285,148	0.07%	3/50/09
09/30/14	Calamos Market Neutral Income Fund	General Motors Company, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,250,000	2,276,719	2,276,719	0.07%	3/25/09
09/30/14	Calamos Market Neutral Income Fund	Nissan Motor Acceptance Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,000,000	2,005,760	2,005,760	0.06%	0/78/09
09/30/14	Calamos Market Neutral Income Fund	Thomson Reuters Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,000,000	1,997,250	1,997,250	0.06%	0/87/09
09/30/14	Calamos Market Neutral Income Fund	Lennar Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,940,000	1,935,150	1,935,150	0.06%	4/50/09
09/30/14	Calamos Market Neutral Income Fund	Lennar Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,750,000	1,740,156	1,740,156	0.05%	4/25/09
09/30/14	Calamos Market Neutral Income Fund	Toll Brothers Finance Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,657,500	1,667,859	1,667,859	0.05%	4/00/09
09/30/14	Calamos Market Neutral Income Fund	D.R. Horton, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,705,000	1,665,572	1,665,572	0.05%	3/75/09
09/30/14	Calamos Market Neutral Income Fund	General Motors Company, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,500,000	1,514,063	1,514,063	0.04%	2/75/09
09/30/14	Calamos Market Neutral Income Fund	Ford Motor Credit Company, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,500,000	1,500,368	1,500,368	0.04%	1/50/09
09/30/14	Calamos Market Neutral Income Fund	British Telecommunications, PLC		Corporate Bonds	Consumer Discretionary	United Kingdom	US Dollar	1,500,000	1,496,100	1,496,100	0.04%	1/25/09
09/30/14	Calamos Market Neutral Income Fund	Numericable Group, SA		Corporate Bonds	Consumer Discretionary	France	US Dollar	1,500,000	1,485,000	1,485,000	0.04%	4/87/09
09/30/14	Calamos Market Neutral Income Fund	NCL Corp., Ltd. - Class C		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,401,250	1,419,641	1,419,641	0.04%	5/00/09
09/30/14	Calamos Market Neutral Income Fund	DIRECTV Holdings, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,250,000	1,278,981	1,278,981	0.04%	2/40/09
09/30/14	Calamos Market Neutral Income Fund	Ford Motor Credit Company, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,250,000	1,261,469	1,261,469	0.04%	1/70/09
09/30/14	Calamos Market Neutral Income Fund	DISH DBS Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,250,000	1,250,000	1,250,000	0.04%	6/62/09
09/30/14	Calamos Market Neutral Income Fund	Meritage Homes Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,250,000	1,247,656	1,247,656	0.04%	4/50/09
09/30/14	Calamos Market Neutral Income Fund	L Brands, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,141,000	1,144,206	1,144,206	0.03%	5/25/09
09/30/14	Calamos Market Neutral Income Fund	American Honda Finance Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,000,000	1,005,290	1,005,290	0.03%	1/00/15
09/30/14	Calamos Market Neutral Income Fund	General Motors Company, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	750,000	758,906	758,906	0.02%	3/25/09
09/30/14	Calamos Market Neutral Income Fund	General Motors Company, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	500,000	504,688	504,688	0.01%	2/75/09
09/30/14	Calamos Market Neutral Income Fund	American Honda Finance Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	500,000	503,590	503,590	0.01%	0/73/09
09/30/14	Calamos Market Neutral Income Fund	American Honda Finance Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	500,000	501,903	501,903	0.01%	1/12/09
09/30/14	Calamos Market Neutral Income Fund	Ford Motor Credit Company, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	500,000	500,123	500,123	0.01%	1/50/09
09/30/14	Calamos Market Neutral Income Fund	Numericable Group, SA		Corporate Bonds	Consumer Discretionary	France	US Dollar	500,000	495,000	495,000	0.01%	4/87/09
09/30/14	Calamos Market Neutral Income Fund	Teneco, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	442,500	461,030	461,030	0.01%	7/75/09
09/30/14	Calamos Market Neutral Income Fund	General Motors Financial Company, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	375,000	377,344	377,344	0.01%	2/62/09
09/30/14	Calamos Market Neutral Income Fund	Teneco, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	147,500	153,677	153,677	0.00%	7/75/09

09/30/14	Calamos Market Neutral Income Fund	General Motors Financial Company, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	125,000	125,781	125,781	0.00%	2.625%	07/10/17
09/30/14	Calamos Market Neutral Income Fund	Consumer Discretionary Select Sector SPDR Fund	XLY US	Exchange-Traded Funds Sold Short	Consumer Discretionary	United States	US Dollar	(117,746)	(7,852,481)	(7,852,481)	-0.23%		
09/30/14	Calamos Market Neutral Income Fund	Cablevision Systems Corp.		Purchased Options	Consumer Discretionary	United States	US Dollar	254,000	342,900	342,900	0.01%		01/17/15
09/30/14	Calamos Market Neutral Income Fund	Time Warner, Inc.		Purchased Options	Consumer Discretionary	United States	US Dollar	84,600	10,998	10,998	0.00%		10/18/14
09/30/14	Calamos Market Neutral Income Fund	Time Warner, Inc.		Written Options	Consumer Discretionary	United States	US Dollar	(84,700)	(277,393)	(277,393)	-0.01%		10/18/14
09/30/14	Calamos Market Neutral Income Fund	Vipshop Holdings, Ltd.		Written Options	Consumer Discretionary	United States	US Dollar	(22,500)	(2,725,875)	(2,725,875)	-0.08%		01/15/16
09/30/14	Calamos Market Neutral Income Fund	TiVo, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	7,000,000	6,863,115	6,863,115	0.20%	2.000%	10/01/21

Important Legal Information

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