

11/30/14	Calamos Convertible and High Income Fund	Dycm Investments, Inc.	Corporate Bonds	Industrials	United States	US Dollar	6,228,000	6,547,185	6,547,185	0.46%	7.125%	01/15/21
11/30/14	Calamos Convertible and High Income Fund	H&E Equipment Services, Inc.	Corporate Bonds	Industrials	United States	US Dollar	5,560,000	5,935,300	5,935,300	0.42%	7.000%	09/01/22
11/30/14	Calamos Convertible and High Income Fund	ACCO Brands Corp.	Corporate Bonds	Industrials	United States	US Dollar	5,250,000	5,614,219	5,614,219	0.40%	6.750%	04/30/20
11/30/14	Calamos Convertible and High Income Fund	Terex Corp.	Corporate Bonds	Industrials	United States	US Dollar	5,460,000	5,555,550	5,555,550	0.39%	6.000%	05/15/21
11/30/14	Calamos Convertible and High Income Fund	Manitowoc Company, Inc.	Corporate Bonds	Industrials	United States	US Dollar	3,500,000	3,801,875	3,801,875	0.27%	8.500%	11/01/20
11/30/14	Calamos Convertible and High Income Fund	Michael Baker International, LLC	Corporate Bonds	Industrials	United States	US Dollar	3,500,000	3,622,500	3,622,500	0.26%	8.250%	10/15/18
11/30/14	Calamos Convertible and High Income Fund	Navistar International Corp.	Corporate Bonds	Industrials	United States	US Dollar	3,360,000	3,473,400	3,473,400	0.25%	8.250%	11/01/21
11/30/14	Calamos Convertible and High Income Fund	Edgen Murray Corp.	Corporate Bonds	Industrials	United States	US Dollar	3,120,000	3,437,850	3,437,850	0.24%	8.750%	11/01/20
11/30/14	Calamos Convertible and High Income Fund	DigitalGlobe, Inc.	Corporate Bonds	Industrials	United States	US Dollar	3,220,000	3,107,300	3,107,300	0.22%	5.250%	02/01/21
11/30/14	Calamos Convertible and High Income Fund	GrafTech International, Ltd.	Corporate Bonds	Industrials	United States	US Dollar	3,175,000	2,921,000	2,921,000	0.21%	6.375%	11/15/20
11/30/14	Calamos Convertible and High Income Fund	United Continental Holdings, Inc.	Corporate Bonds	Industrials	United States	US Dollar	2,600,000	2,725,125	2,725,125	0.19%	6.375%	06/01/18
11/30/14	Calamos Convertible and High Income Fund	Garda World Security Corp.	Corporate Bonds	Industrials	Canada	US Dollar	2,690,000	2,686,638	2,686,638	0.19%	7.250%	11/15/21
11/30/14	Calamos Convertible and High Income Fund	TransDigm, Inc.	Corporate Bonds	Industrials	United States	US Dollar	2,650,000	2,621,844	2,621,844	0.19%	5.500%	10/15/20
11/30/14	Calamos Convertible and High Income Fund	Triumph Group, Inc.	Corporate Bonds	Industrials	United States	US Dollar	2,440,000	2,435,425	2,435,425	0.17%	4.875%	04/01/21
11/30/14	Calamos Convertible and High Income Fund	Titan International, Inc.	Corporate Bonds	Industrials	United States	US Dollar	2,500,000	2,328,125	2,328,125	0.16%	6.875%	10/01/20
11/30/14	Calamos Convertible and High Income Fund	Nortek, Inc.	Corporate Bonds	Industrials	United States	US Dollar	1,904,000	2,058,700	2,058,700	0.15%	8.500%	04/15/21
11/30/14	Calamos Convertible and High Income Fund	United Rentals North America, Inc.	Corporate Bonds	Industrials	United States	US Dollar	1,700,000	1,809,438	1,809,438	0.13%	6.125%	06/15/23
11/30/14	Calamos Convertible and High Income Fund	Michael Baker International, LLC	Corporate Bonds	Industrials	United States	US Dollar	1,776,000	1,756,020	1,756,020	0.12%	8.875%	04/15/19
11/30/14	Calamos Convertible and High Income Fund	Meritor, Inc.	Corporate Bonds	Industrials	United States	US Dollar	1,620,000	1,706,063	1,706,063	0.12%	6.750%	06/15/21
11/30/14	Calamos Convertible and High Income Fund	SanDisk Corp.	Convertible Bonds	Information Technology	United States	US Dollar	19,200,000	23,930,112	23,930,112	1.69%	0.500%	10/15/20
11/30/14	Calamos Convertible and High Income Fund	Intel Corp.	Convertible Bonds	Information Technology	United States	US Dollar	10,800,000	19,411,488	19,411,488	1.37%	3.250%	08/01/39
11/30/14	Calamos Convertible and High Income Fund	ServiceNow, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	13,000,000	14,346,150	14,346,150	1.01%		11/01/18
11/30/14	Calamos Convertible and High Income Fund	Mentor Graphics Corp.	Convertible Bonds	Information Technology	United States	US Dollar	11,000,000	13,269,630	13,269,630	0.94%	4.000%	04/01/31
11/30/14	Calamos Convertible and High Income Fund	Palo Alto Networks, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	9,237,000	11,873,378	11,873,378	0.84%	0.010%	07/01/19
11/30/14	Calamos Convertible and High Income Fund	ON Semiconductor Corp.	Convertible Bonds	Information Technology	United States	US Dollar	9,000,000	10,211,535	10,211,535	0.72%	2.625%	12/15/26
11/30/14	Calamos Convertible and High Income Fund	SunEdison, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	9,425,000	9,787,486	9,787,486	0.69%	0.250%	01/15/20
11/30/14	Calamos Convertible and High Income Fund	AOL, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	7,400,000	7,855,507	7,855,507	0.55%	0.750%	09/01/19
11/30/14	Calamos Convertible and High Income Fund	LinkedIn Corp.	Convertible Bonds	Information Technology	United States	US Dollar	7,300,000	7,620,543	7,620,543	0.54%	0.500%	11/01/19
11/30/14	Calamos Convertible and High Income Fund	NVIDIA Corp.	Convertible Bonds	Information Technology	United States	US Dollar	6,400,000	7,492,768	7,492,768	0.53%	1.000%	12/01/18
11/30/14	Calamos Convertible and High Income Fund	Take-Two Interactive Software, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	5,250,000	7,327,268	7,327,268	0.52%	1.000%	07/01/18
11/30/14	Calamos Convertible and High Income Fund	InvenSense, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	6,900,000	6,361,800	6,361,800	0.45%	1.750%	11/01/18
11/30/14	Calamos Convertible and High Income Fund	Novellus Systems, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	2,500,000	5,966,838	5,966,838	0.42%	2.625%	05/15/41
11/30/14	Calamos Convertible and High Income Fund	Euronet Worldwide, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	5,680,000	5,949,147	5,949,147	0.42%	1.500%	10/01/44
11/30/14	Calamos Convertible and High Income Fund	Salesforce.com, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	4,100,000	4,692,758	4,692,758	0.33%	0.250%	04/01/18
11/30/14	Calamos Convertible and High Income Fund	Verint Systems, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	4,000,000	4,548,240	4,548,240	0.32%	1.500%	06/01/21
11/30/14	Calamos Convertible and High Income Fund	Citrix Systems, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	3,700,000	3,897,821	3,897,821	0.28%	0.500%	04/15/19
11/30/14	Calamos Convertible and High Income Fund	NXP Semiconductors, NV	Convertible Bonds	Information Technology	Netherlands	US Dollar	3,800,000	3,885,500	3,885,500	0.27%	1.000%	12/01/19
11/30/14	Calamos Convertible and High Income Fund	Synchronoss Technologies, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	3,525,000	3,771,186	3,771,186	0.27%	0.750%	08/15/19
11/30/14	Calamos Convertible and High Income Fund	Twitter, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	3,450,000	3,159,303	3,159,303	0.22%	0.250%	09/15/19
11/30/14	Calamos Convertible and High Income Fund	Twitter, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	3,450,000	3,151,092	3,151,092	0.22%	1.000%	09/15/21
11/30/14	Calamos Convertible and High Income Fund	SunEdison, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	1,750,000	2,811,200	2,811,200	0.20%	2.000%	10/01/18
11/30/14	Calamos Convertible and High Income Fund	Finisar Corp.	Convertible Bonds	Information Technology	United States	US Dollar	3,000,000	2,794,920	2,794,920	0.20%	5.000%	12/15/33
11/30/14	Calamos Convertible and High Income Fund	SunPower Corp.	Convertible Bonds	Information Technology	United States	US Dollar	2,884,000	2,702,625	2,702,625	0.19%	0.875%	06/01/21
11/30/14	Calamos Convertible and High Income Fund	SunPower Corp.	Convertible Bonds	Information Technology	United States	US Dollar	1,839,000	2,383,969	2,383,969	0.17%	0.750%	06/01/18
11/30/14	Calamos Convertible and High Income Fund	Electronic Arts, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	850,000	1,211,441	1,211,441	0.09%	0.750%	07/15/16
11/30/14	Calamos Convertible and High Income Fund	Belden, Inc.	Corporate Bonds	Information Technology	United States	US Dollar	9,500,000	9,589,063	9,589,063	0.68%	5.500%	09/01/22
11/30/14	Calamos Convertible and High Income Fund	Hughes Satellite Systems Corp.	Corporate Bonds	Information Technology	United States	US Dollar	8,000,000	8,875,000	8,875,000	0.63%	7.625%	06/15/21
11/30/14	Calamos Convertible and High Income Fund	J2 Global, Inc.	Corporate Bonds	Information Technology	United States	US Dollar	8,000,000	8,655,000	8,655,000	0.61%	8.000%	08/01/20
11/30/14	Calamos Convertible and High Income Fund	Viastream, Inc.	Corporate Bonds	Information Technology	United States	US Dollar	6,000,000	6,345,000	6,345,000	0.45%	7.875%	05/01/19
11/30/14	Calamos Convertible and High Income Fund	Sungard Data Systems, Inc.	Corporate Bonds	Information Technology	United States	US Dollar	5,065,000	5,204,288	5,204,288	0.37%	6.625%	11/01/19
11/30/14	Calamos Convertible and High Income Fund	ViaSat, Inc.	Corporate Bonds	Information Technology	United States	US Dollar	3,900,000	4,126,688	4,126,688	0.29%	6.875%	06/15/20
11/30/14	Calamos Convertible and High Income Fund	Activision Blizzard, Inc.	Corporate Bonds	Information Technology	United States	US Dollar	3,800,000	4,056,500	4,056,500	0.29%	5.625%	09/15/21
11/30/14	Calamos Convertible and High Income Fund	Amkor Technology, Inc.	Corporate Bonds	Information Technology	United States	US Dollar	3,710,000	3,689,131	3,689,131	0.26%	6.375%	10/01/22
11/30/14	Calamos Convertible and High Income Fund	Nuance Communications, Inc.	Corporate Bonds	Information Technology	United States	US Dollar	3,660,000	3,673,725	3,673,725	0.26%	5.375%	08/15/20
11/30/14	Calamos Convertible and High Income Fund	Cardtronics, Inc.	Corporate Bonds	Information Technology	United States	US Dollar	3,000,000	2,981,250	2,981,250	0.21%	5.125%	08/01/22
11/30/14	Calamos Convertible and High Income Fund	Amkor Technology, Inc.	Corporate Bonds	Information Technology	United States	US Dollar	2,939,000	2,962,879	2,962,879	0.21%	6.625%	06/01/21
11/30/14	Calamos Convertible and High Income Fund	Equinix, Inc.	Corporate Bonds	Information Technology	United States	US Dollar	2,300,000	2,320,125	2,320,125	0.16%	5.375%	04/01/23
11/30/14	Calamos Convertible and High Income Fund	NXP Semiconductors, NV	Corporate Bonds	Information Technology	Netherlands	US Dollar	2,000,000	2,130,000	2,130,000	0.15%	5.750%	02/15/21
11/30/14	Calamos Convertible and High Income Fund	Micron Technology, Inc.	Purchased Options	Information Technology	United States	US Dollar	448,500	5,628,675	5,628,675	0.40%		01/15/16
11/30/14	Calamos Convertible and High Income Fund	Twitter, Inc.	Purchased Options	Information Technology	United States	US Dollar	103,000	715,850	715,850	0.05%		06/19/15
11/30/14	Calamos Convertible and High Income Fund	Twitter, Inc.	Written Options	Information Technology	United States	US Dollar	(103,000)	(332,175)	(332,175)	-0.02%		06/19/15
11/30/14	Calamos Convertible and High Income Fund	Cemex, SAB de CV	Convertible Bonds	Materials	Mexico	US Dollar	7,700,000	10,393,845	10,393,845	0.73%	3.250%	03/15/16
11/30/14	Calamos Convertible and High Income Fund	Glencore Finance Europe, SA	Convertible Bonds	Materials	Luxembourg	US Dollar	5,900,000	5,921,298	5,921,298	0.42%	5.000%	12/31/14
11/30/14	Calamos Convertible and High Income Fund	RTI International Metals, Inc.	Convertible Bonds	Materials	United States	US Dollar	3,200,000	3,043,840	3,043,840	0.21%	1.625%	10/15/19
11/30/14	Calamos Convertible and High Income Fund	RTI International Metals, Inc.	Convertible Bonds	Materials	United States	US Dollar	2,900,000	2,965,497	2,965,497	0.21%	3.000%	12/01/15

11/30/14	Calamos Convertible and High Income Fund	FMG Resources	Corporate Bonds	Materials	Australia	US Dollar	9,000,000	8,437,500	8,437,500	0.60%	8.250%	11/01/19
11/30/14	Calamos Convertible and High Income Fund	Greif, Inc.	Corporate Bonds	Materials	United States	US Dollar	6,880,000	7,869,000	7,869,000	0.56%	7.750%	08/01/19
11/30/14	Calamos Convertible and High Income Fund	Trinseo Materials Operating, SCA	Corporate Bonds	Materials	Luxembourg	US Dollar	5,760,000	5,961,600	5,961,600	0.42%	8.750%	02/01/19
11/30/14	Calamos Convertible and High Income Fund	New Gold, Inc.	Corporate Bonds	Materials	Canada	US Dollar	5,500,000	5,565,313	5,565,313	0.39%	7.000%	04/15/20
11/30/14	Calamos Convertible and High Income Fund	United States Steel Corp.	Corporate Bonds	Materials	United States	US Dollar	3,110,000	3,302,431	3,302,431	0.23%	6.875%	04/01/21
11/30/14	Calamos Convertible and High Income Fund	INEOS Group Holdings, SA	Corporate Bonds	Materials	Luxembourg	US Dollar	2,800,000	2,770,250	2,770,250	0.20%	6.125%	08/15/18
11/30/14	Calamos Convertible and High Income Fund	PH Glatfelter Company	Corporate Bonds	Materials	United States	US Dollar	2,650,000	2,714,594	2,714,594	0.19%	5.375%	10/15/20
11/30/14	Calamos Convertible and High Income Fund	First Quantum Minerals, Ltd.	Corporate Bonds	Materials	Canada	US Dollar	1,868,000	1,814,295	1,814,295	0.13%	7.000%	02/15/21
11/30/14	Calamos Convertible and High Income Fund	First Quantum Minerals, Ltd.	Corporate Bonds	Materials	Canada	US Dollar	1,868,000	1,803,788	1,803,788	0.13%	6.750%	02/15/20
11/30/14	Calamos Convertible and High Income Fund	Chemtura Corp.	Corporate Bonds	Materials	United States	US Dollar	1,599,000	1,587,008	1,587,008	0.11%	5.750%	07/15/21
11/30/14	Calamos Convertible and High Income Fund	New Gold, Inc.	Corporate Bonds	Materials	Canada	US Dollar	1,490,000	1,443,438	1,443,438	0.10%	6.250%	11/15/22
11/30/14	Calamos Convertible and High Income Fund	INEOS Group Holdings, SA	Corporate Bonds	Materials	Luxembourg	US Dollar	1,400,000	1,364,125	1,364,125	0.10%	5.875%	02/15/19
11/30/14	Calamos Convertible and High Income Fund	Sealed Air Corp.	Corporate Bonds	Materials	United States	US Dollar	1,040,000	1,065,350	1,065,350	0.08%	5.250%	04/01/23
11/30/14	Calamos Convertible and High Income Fund	Micron Technology, Inc.	Convertible Bonds	Other	United States	US Dollar	3,250,000	10,723,164	10,723,164	0.76%	2.125%	02/15/33
11/30/14	Calamos Convertible and High Income Fund	Blue Racer Midstream, LLC / Blue Racer Finance Corp.	Corporate Bonds	Other	United States	US Dollar	1,395,000	1,410,694	1,410,694	0.10%	6.125%	11/15/22
11/30/14	Calamos Convertible and High Income Fund	Fidelity Prime Money Market Fund - Institutional Class	Short Term Investment	Other	United States	US Dollar	23,652,597	23,652,597	23,652,597	1.67%	0.064%	12/31/30
11/30/14	Calamos Convertible and High Income Fund	United States Treasury Note	U.S. Government And Agency Securitie	Other	United States	US Dollar	750,029	750,029	750,029	0.05%	0.125%	12/31/14
11/30/14	Calamos Convertible and High Income Fund	United States Treasury Note	U.S. Government And Agency Securitie	Other	United States	US Dollar	50,000	50,082	50,082	0.00%	0.375%	06/30/15

11/30/14	Calamos Convertible and High Income Fund	Intelsat, SA	Convertible Preferred Stocks	Telecommunication Services	Luxembourg	US Dollar	181,000	8,603,835	8,603,835	0.61%		
11/30/14	Calamos Convertible and High Income Fund	Intelsat, SA	Corporate Bonds	Telecommunication Services	Luxembourg	US Dollar	6,340,000	6,577,750	6,577,750	0.46%	7.750%	06/01/21
11/30/14	Calamos Convertible and High Income Fund	T-Mobile USA, Inc.	Corporate Bonds	Telecommunication Services	United States	US Dollar	5,640,000	5,844,450	5,844,450	0.41%	6.625%	04/01/23
11/30/14	Calamos Convertible and High Income Fund	Frontier Communications Corp.	Corporate Bonds	Telecommunication Services	United States	US Dollar	3,214,000	3,410,858	3,410,858	0.24%	7.625%	04/15/24
11/30/14	Calamos Convertible and High Income Fund	CenturyLink, Inc.	Corporate Bonds	Telecommunication Services	United States	US Dollar	2,454,000	2,741,363	2,741,363	0.19%	6.750%	12/01/23
11/30/14	Calamos Convertible and High Income Fund	SBA Communications Corp.	Corporate Bonds	Telecommunication Services	United States	US Dollar	2,650,000	2,731,156	2,731,156	0.19%	5.625%	10/01/19
11/30/14	Calamos Convertible and High Income Fund	Sprint Corp.	Corporate Bonds	Telecommunication Services	United States	US Dollar	1,690,000	1,680,494	1,680,494	0.12%	7.125%	06/15/24
11/30/14	Calamos Convertible and High Income Fund	Sprint Corp.	Corporate Bonds	Telecommunication Services	United States	US Dollar	1,180,000	1,208,025	1,208,025	0.09%	7.250%	09/15/21
11/30/14	Calamos Convertible and High Income Fund	Intelsat, SA	Corporate Bonds	Telecommunication Services	Luxembourg	US Dollar	460,000	482,138	482,138	0.03%	8.125%	06/01/23
11/30/14	Calamos Convertible and High Income Fund	Frontier Communications Corp.	Corporate Bonds	Telecommunication Services	United States	US Dollar	330,000	331,856	331,856	0.02%	6.875%	01/15/25
11/30/14	Calamos Convertible and High Income Fund	NextEra Energy, Inc.	Convertible Preferred Stocks	Utilities	United States	US Dollar	175,000	11,967,375	11,967,375	0.84%		
11/30/14	Calamos Convertible and High Income Fund	Exelon Corp.	Convertible Preferred Stocks	Utilities	United States	US Dollar	145,000	7,567,550	7,567,550	0.53%		
11/30/14	Calamos Convertible and High Income Fund	Dominion Resources, Inc.	Convertible Preferred Stocks	Utilities	United States	US Dollar	66,876	3,460,833	3,460,833	0.24%		
11/30/14	Calamos Convertible and High Income Fund	AmeriGas Finance Corp.	Corporate Bonds	Utilities	United States	US Dollar	5,775,000	6,186,469	6,186,469	0.44%	7.000%	05/20/22
11/30/14	Calamos Convertible and High Income Fund	Calpine Corp.	Corporate Bonds	Utilities	United States	US Dollar	2,619,000	2,907,090	2,907,090	0.21%	7.875%	01/15/23
11/30/14	Calamos Convertible and High Income Fund	AES Corp.	Corporate Bonds	Utilities	United States	US Dollar	2,050,000	2,340,844	2,340,844	0.17%	7.375%	07/01/21

Important Legal Information

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