

Calamos Funds Portfolio Data as of 3/30/2012 (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.

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 Fund	Interest Rate	Maturity Date
CHY	Limited Brands, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,000,000	965,000	965,000	0.08%	6.950%	03/01/33
CHY	Liberty Media Corp. (Time Warner, Inc.)		Convertible Bonds	Consumer Discretionary	United States	US Dollar	18,000,000	21,825,000	21,825,000	1.74%	3.125%	03/30/23
CHY	tw telecom, Inc.		Convertible Bonds	Telecommunication Services	United States	US Dollar	2,750,000	3,420,313	3,420,313	0.27%	2.375%	04/01/26
CHY	Intel Corp.		Convertible Bonds	Information Technology	United States	US Dollar	41,000,000	47,355,000	47,355,000	3.78%	2.950%	12/15/35
CHY	Trinity Industries, Inc.		Convertible Bonds	Industrials	United States	US Dollar	6,500,000	7,117,500	7,117,500	0.57%	3.875%	06/01/36
CHY	WESCO Distribution, Inc.		Corporate Bonds	Industrials	United States	US Dollar	2,000,000	2,050,000	2,050,000	0.16%	7.500%	10/15/17
CHY	Berry Petroleum Company		Corporate Bonds	Energy	United States	US Dollar	6,487,000	6,770,806	6,770,806	0.54%	8.250%	11/01/16
CHY	Iron Mountain, Inc.		Corporate Bonds	Industrials	United States	Pound Sterling	2,000,000	1,990,000	3,183,007	0.25%	7.250%	04/15/14
CHY	H&E Equipment Services, Inc.		Corporate Bonds	Industrials	United States	US Dollar	1,870,000	1,935,450	1,935,450	0.15%	8.375%	07/15/16
CHY	Chesapeake Energy Corp.		Corporate Bonds	Energy	United States	US Dollar	4,000,000	4,600,000	4,600,000	0.37%	9.500%	02/15/15
CHY	Anglo American, PLC		Convertible Bonds	Materials	United Kingdom	US Dollar	8,300,000	11,585,479	11,585,479	0.93%	4.000%	05/07/14
CHY	Fidelity Prime Money Market Fund - Institutional		Short Term Investments	Other	United States	US Dollar	82,520,590	82,520,590	82,520,590	6.59%	0.200%	12/31/30
CHY	AngloGold Ashanti, Ltd.		Convertible Bonds	Materials	United Kingdom	US Dollar	12,400,000	13,640,000	13,640,000	1.09%	3.500%	05/22/14
CHY	Berry Petroleum Company		Corporate Bonds	Energy	United States	US Dollar	2,000,000	2,320,000	2,320,000	0.19%	10.250%	06/01/14
CHY	Allegheny Technologies, Inc.		Convertible Bonds	Materials	United States	US Dollar	1,482,000	1,854,353	1,854,353	0.15%	4.250%	06/01/14
CHY	Steel Dynamics, Inc.		Convertible Bonds	Materials	United States	US Dollar	308,000	350,735	350,735	0.03%	5.125%	06/15/14
CHY	AON Corp.		Corporate Bonds	Financials	United States	US Dollar	2,935,000	3,413,737	3,413,737	0.27%	8.205%	01/01/27
CHY	American International Group, Inc.	AIG US	Common Stocks	Financials	United States	US Dollar	17,300	533,359	533,359	0.04%		
CHY	Affiliated Managers Group, Inc.		Convertible Bonds	Financials	United States	US Dollar	5,500,000	6,077,500	6,077,500	0.49%	3.950%	08/15/38
CHY	Concho Resources, Inc.		Corporate Bonds	Energy	United States	US Dollar	5,420,000	5,962,000	5,962,000	0.48%	8.625%	10/01/17
CHY	SEACOR Holdings, Inc.		Corporate Bonds	Energy	United States	US Dollar	6,500,000	6,875,252	6,875,252	0.55%	7.375%	10/01/19
CHY	DISH Network Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	7,500,000	8,662,500	8,662,500	0.69%	7.875%	09/01/19
CHY	Interpublic Group of Companies, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,870,000	2,150,500	2,150,500	0.17%	10.000%	07/15/17
CHY	Sanmina-SCI Corp.		Corporate Bonds	Information Technology	United States	US Dollar	7,980,000	8,179,500	8,179,500	0.65%	7.000%	05/15/19
CHY	Seagate Technology		Corporate Bonds	Information Technology	Cayman Islands	US Dollar	5,750,000	6,210,000	6,210,000	0.50%	7.000%	11/01/21
CHY	Aker Solutions, ASA		Corporate Bonds	Energy	Norway	Norwegian Krone	25,500,000	27,802,548	4,882,137	0.39%	9.700%	06/26/14
CHY	Sensata Technologies Holding, B.V.		Corporate Bonds	Industrials	Netherlands	US Dollar	5,000,000	5,256,250	5,256,250	0.42%	6.500%	05/15/19
CHY	Linn Energy, LLC		Corporate Bonds	Energy	United States	US Dollar	1,000,000	985,000	985,000	0.08%	6.500%	05/15/19
CHY	Unit Corp.		Corporate Bonds	Energy	United States	US Dollar	500,000	513,750	513,750	0.04%	6.625%	05/15/21
CHY	Jaguar Land Rover, PLC		Corporate Bonds	Consumer Discretionary	United Kingdom	US Dollar	3,000,000	3,090,000	3,090,000	0.25%	8.125%	05/15/21
CHY	Jaguar Land Rover, PLC		Corporate Bonds	Consumer Discretionary	United Kingdom	US Dollar	3,600,000	3,708,000	3,708,000	0.30%	7.750%	05/15/18
CHY	JBS USA, LLC		Corporate Bonds	Consumer Staples	United States	US Dollar	6,575,000	6,394,188	6,394,188	0.51%	7.250%	06/01/21
CHY	Cedar Fair, LP		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,500,000	3,946,250	3,946,250	0.32%	9.125%	08/01/18
CHY	AES Corp.		Corporate Bonds	Utilities	United States	US Dollar	4,050,000	4,495,500	4,495,500	0.36%	7.375%	07/01/21
CHY	Carrizo Oil & Gas, Inc.		Corporate Bonds	Energy	United States	US Dollar	9,000,000	9,517,500	9,517,500	0.76%	8.625%	10/15/18
CHY	Teleflex, Inc.		Corporate Bonds	Health Care	United States	US Dollar	6,000,000	6,495,000	6,495,000	0.52%	6.875%	06/01/19
CHY	Kraton Polymers, LLC		Corporate Bonds	Materials	United States	US Dollar	1,073,000	1,113,238	1,113,238	0.09%	6.750%	03/01/19
CHY	Audatex North America, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	7,500,000	7,912,500	7,912,500	0.63%	6.750%	06/15/18
CHY	Mobile Mini, Inc.		Corporate Bonds	Industrials	United States	US Dollar	3,000,000	3,210,000	3,210,000	0.26%	7.875%	12/01/20
CHY	FTI Consulting, Inc.		Corporate Bonds	Industrials	United States	US Dollar	3,750,000	4,035,938	4,035,938	0.32%	6.750%	10/01/20
CHY	Clearwater Paper Corp.		Corporate Bonds	Materials	United States	US Dollar	5,533,000	5,892,645	5,892,645	0.47%	7.125%	11/01/18
CHY	OMEGA Healthcare Investors, Inc.		Corporate Bonds	Financials	United States	US Dollar	3,250,000	3,461,250	3,461,250	0.28%	6.750%	10/15/22
CHY	Equinix, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	6,500,000	7,150,000	7,150,000	0.57%	7.000%	07/15/21
CHY	Dycom Investments, Inc.		Corporate Bonds	Industrials	United States	US Dollar	4,828,000	4,948,700	4,948,700	0.40%	7.125%	01/15/21
CHY	Darling International, Inc.		Corporate Bonds	Consumer Staples	United States	US Dollar	5,141,000	5,757,920	5,757,920	0.46%	8.500%	12/15/18
CHY	Dean Foods Company		Corporate Bonds	Consumer Staples	United States	US Dollar	3,000,000	3,333,750	3,333,750	0.27%	9.750%	12/15/18
CHY	CenturyLink, Inc.		Corporate Bonds	Telecommunication Services	United States	US Dollar	6,040,000	5,657,245	5,657,245	0.45%	6.875%	01/15/28
CHY	Hasbro, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,800,000	6,240,661	6,240,661	0.50%	6.600%	07/15/28
CHY	Allegheny Ludlum Corp.		Corporate Bonds	Materials	United States	US Dollar	3,750,000	4,349,584	4,349,584	0.35%	6.950%	12/15/25
CHY	Cooper Tire & Rubber Company		Corporate Bonds	Consumer Discretionary	United States	US Dollar	6,833,000	7,422,346	7,422,346	0.59%	8.000%	12/15/19
CHY	J.C. Penney Company, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,500,000	1,657,500	1,657,500	0.13%	7.650%	08/15/16
CHY	J.C. Penney Company, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,869,000	3,016,036	3,016,036	0.24%	7.125%	11/15/23
CHY	Royal Caribbean Cruises, Ltd.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,900,000	3,939,000	3,939,000	0.31%	7.500%	10/15/27
CHY	Union Carbide Corp.		Corporate Bonds	Materials	United States	US Dollar	4,850,000	5,816,086	5,816,086	0.46%	7.875%	04/01/23
CHY	Liberty Media Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,500,000	3,552,500	3,552,500	0.28%	8.250%	02/01/30
CHY	Liberty Media Corp. (Viacom, CBS Corp. - Class B)		Convertible Bonds	Consumer Discretionary	United States	US Dollar	8,820,000	7,739,550	7,739,550	0.62%	3.250%	03/15/31
CHY	Bunge, Ltd.		Convertible Preferred Stocks	Consumer Staples	United States	US Dollar	90,600	9,105,300	9,105,300	0.73%		
CHY	DISH Network Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	6,300,000	7,000,875	7,000,875	0.56%	7.125%	02/01/16
CHY	Service Corp. International		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,000,000	1,155,000	1,155,000	0.09%	7.625%	10/01/18
CHY	SESI, LLC		Corporate Bonds	Energy	United States	US Dollar	7,600,000	7,657,000	7,657,000	0.61%	6.875%	06/01/14
CHY	FTI Consulting, Inc.		Corporate Bonds	Industrials	United States	US Dollar	4,250,000	4,393,438	4,393,438	0.35%	7.750%	10/01/16
CHY	Jarden Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	7,580,000	8,375,900	8,375,900	0.67%	7.500%	05/01/17
CHY	American Axle & Manufacturing, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,600,000	5,796,000	5,796,000	0.46%	7.875%	03/01/17
CHY	J.C. Penney Company, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,114,000	2,751,998	2,751,998	0.22%	6.375%	10/15/36

CHY	Swift Energy Company	Corporate Bonds	Energy	United States	US Dollar	2,400,000	2,502,000	2,502,000	0.20%	7.125%	06/01/17
CHY	Hanesbrands, Inc.	Corporate Bonds	Consumer Discretionary	United States	US Dollar	4,337,000	4,353,307	4,353,307	0.35%	4.146%	12/15/14
CHY	Smithfield Foods, Inc.	Corporate Bonds	Consumer Staples	United States	US Dollar	10,000,000	11,350,000	11,350,000	0.91%	7.750%	07/01/17
CHY	Hynix Semiconductor, Inc.	Corporate Bonds	Information Technology	Korea, Republic Of	US Dollar	935,000	979,413	979,413	0.08%	7.875%	06/27/17
CHY	Federal Republic of Brazil	Sovereign Bonds	Other	Brazil	Brazilian Real	2,400,000	24,735,312	13,550,254	1.08%	10.000%	01/01/14
CHY	Limited Brands, Inc.	Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,000,000	3,037,500	3,037,500	0.24%	7.600%	07/15/37
CHY	Deluxe Corp.	Corporate Bonds	Industrials	United States	US Dollar	6,045,000	6,241,463	6,241,463	0.50%	7.375%	06/01/15
CHY	Service Corp. International	Corporate Bonds	Consumer Discretionary	United States	US Dollar	8,500,000	8,648,750	8,648,750	0.69%	7.500%	04/01/27
CHY	Leucadia National Corp.	Corporate Bonds	Financials	United States	US Dollar	10,870,000	12,228,750	12,228,750	0.98%	8.125%	09/15/15
CHY	Asbury Automotive Group, Inc.	Corporate Bonds	Consumer Discretionary	United States	US Dollar	4,625,000	4,815,781	4,815,781	0.38%	7.625%	03/15/17
CHY	Belden, Inc.	Corporate Bonds	Industrials	United States	US Dollar	1,995,000	2,067,319	2,067,319	0.17%	7.000%	03/15/17
CHY	Newmont Mining Corp.	Convertible Bonds	Materials	United States	US Dollar	4,000,000	5,280,000	5,280,000	0.42%	1.625%	07/15/17
CHY	Terex Corp.	Corporate Bonds	Industrials	United States	US Dollar	7,196,000	7,483,840	7,483,840	0.60%	8.000%	11/15/17
CHY	Constellation Brands, Inc.	Corporate Bonds	Consumer Staples	United States	US Dollar	917,000	1,039,649	1,039,649	0.08%	8.375%	12/15/14
CHY	Helix Energy Solutions Group, Inc.	Corporate Bonds	Energy	United States	US Dollar	4,776,000	5,008,830	5,008,830	0.40%	9.500%	01/15/16
CHY	Affiliated Managers Group, Inc.	Convertible Preferred Stocks	Financials	United States	US Dollar	310,000	13,310,625	13,310,625	1.06%		
CHY	Bristow Group, Inc.	Corporate Bonds	Energy	United States	US Dollar	9,875,000	10,368,750	10,368,750	0.83%	7.500%	09/15/17
CHY	Chesapeake Energy Corp.	Convertible Bonds	Energy	United States	US Dollar	11,000,000	8,951,250	8,951,250	0.71%	2.250%	12/15/38
CHY	BE Aerospace, Inc.	Corporate Bonds	Industrials	United States	US Dollar	6,500,000	7,215,000	7,215,000	0.58%	8.500%	07/01/18
CHY	Frontier Oil Corp.	Corporate Bonds	Energy	United States	US Dollar	7,245,000	7,734,038	7,734,038	0.62%	8.500%	09/15/16
CHY	Federal Republic of Brazil	Sovereign Bonds	Other	Brazil	Brazilian Real	650,000	6,702,352	3,671,616	0.29%	10.000%	01/01/13
CHY	Wells Fargo & Company	Convertible Preferred Stocks	Financials	United States	US Dollar	11,600	12,953,720	12,953,720	1.03%		
CHY	Qwest Communications International, Inc.	Corporate Bonds	Telecommunication Services	United States	US Dollar	7,000,000	6,825,504	6,825,504	0.55%	7.750%	02/15/31
CHY	Seagate Technology	Corporate Bonds	Information Technology	Cayman Islands	US Dollar	1,750,000	1,925,000	1,925,000	0.15%	7.750%	12/15/18
CHY	AmeriGas Finance Corp.	Corporate Bonds	Utilities	United States	US Dollar	9,250,000	9,458,125	9,458,125	0.76%	7.000%	05/20/22
CHY	Icahn Enterprises, LP	Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,188,000	5,421,460	5,421,460	0.43%	8.000%	01/15/18
CHY	iGATE Corp.	Corporate Bonds	Information Technology	United States	US Dollar	9,500,000	10,366,875	10,366,875	0.83%	9.000%	05/01/16
CHY	W&T Offshore, Inc.	Corporate Bonds	Energy	United States	US Dollar	9,500,000	10,093,750	10,093,750	0.81%	8.500%	06/15/19
CHY	SM Energy Company	Corporate Bonds	Energy	United States	US Dollar	4,361,000	4,644,465	4,644,465	0.37%	6.625%	02/15/19
CHY	Atwood Oceanics, Inc.	Corporate Bonds	Energy	United States	US Dollar	2,712,000	2,861,160	2,861,160	0.23%	6.500%	02/01/20
CHY	Fresenius Medical Care US Finance II, Inc.	Corporate Bonds	Health Care	United States	US Dollar	1,130,000	1,163,900	1,163,900	0.09%	5.875%	01/31/22
CHY	Post Holdings, Inc.	Corporate Bonds	Consumer Staples	United States	US Dollar	8,425,000	8,846,250	8,846,250	0.71%	7.375%	02/15/22
CHY	Deluxe Corp.	Corporate Bonds	Industrials	United States	US Dollar	6,000,000	6,240,000	6,240,000	0.50%	7.000%	03/15/19
CHY	Toll Brothers Finance Corp.	Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,250,000	1,287,124	1,287,124	0.10%	5.875%	02/15/22
CHY	Calumet Specialty Products Partners, LP	Corporate Bonds	Energy	United States	US Dollar	595,000	621,775	621,775	0.05%	9.375%	05/01/19
CHY	Calumet Specialty Products Partners, LP	Corporate Bonds	Energy	United States	US Dollar	4,500,000	4,702,500	4,702,500	0.38%	9.375%	05/01/19
CHY	Limited Brands, Inc.	Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,502,000	1,522,653	1,522,653	0.12%	5.625%	02/15/22
CHY	Samson Investment Company	Corporate Bonds	Energy	United States	US Dollar	6,500,000	6,589,375	6,589,375	0.53%	9.750%	02/15/20
CHY	Clayton Williams Energy, Inc.	Corporate Bonds	Energy	United States	US Dollar	7,000,000	7,000,000	7,000,000	0.56%	7.750%	04/01/19
CHY	Apple, Inc.	Purchased Options	Information Technology	United States	US Dollar	24,000	3,078,000	3,078,000	0.25%		01/19/13
CHY	PSS World Medical, Inc.	Corporate Bonds	Health Care	United States	US Dollar	2,114,000	2,182,705	2,182,705	0.17%	6.375%	03/01/22
CHY	NRG Energy, Inc.	Corporate Bonds	Utilities	United States	US Dollar	6,000,000	5,790,000	5,790,000	0.46%	7.875%	05/15/21
CHY	NRG Energy, Inc.	Corporate Bonds	Utilities	United States	US Dollar	1,000,000	970,000	970,000	0.08%	7.625%	05/15/19
CHY	Goodyear Tire & Rubber Company	Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,000,000	2,932,500	2,932,500	0.23%	7.000%	05/15/22
CHY	UR Financing Escrow Corp.	Corporate Bonds	Industrials	United States	US Dollar	6,500,000	6,695,000	6,695,000	0.53%	7.625%	04/15/22
CHY	Hughes Satellite Systems Corp.	Corporate Bonds	Telecommunication Services	United States	US Dollar	8,000,000	8,620,000	8,620,000	0.69%	7.625%	06/15/21
CHY	Navistar International Corp.	Corporate Bonds	Industrials	United States	US Dollar	690,000	755,550	755,550	0.06%	8.250%	11/01/21
CHY	Navistar International Corp.	Convertible Bonds	Industrials	United States	US Dollar	1,508,000	1,670,110	1,670,110	0.13%	3.000%	10/15/14
CHY	Merck & Company, Inc.	MRK US	Common Stocks	Health Care	United States	311,671	11,968,166	11,968,166	0.96%		
CHY	Silgan Holdings, Inc.	Corporate Bonds	Materials	United States	US Dollar	4,420,000	4,972,500	4,972,500	0.40%	7.250%	08/15/16
CHY	Swift Energy Company	Corporate Bonds	Energy	United States	US Dollar	6,900,000	7,555,500	7,555,500	0.60%	8.875%	01/15/20
CHY	Clean Harbors, Inc.	Corporate Bonds	Industrials	United States	US Dollar	3,000,000	3,172,500	3,172,500	0.25%	7.625%	08/15/16
CHY	NextEra Energy, Inc.	Convertible Preferred Stocks	Utilities	United States	US Dollar	229,800	12,334,515	12,334,515	0.98%		
CHY	Triumph Group, Inc.	Corporate Bonds	Industrials	United States	US Dollar	6,500,000	7,312,500	7,312,500	0.58%	8.625%	07/15/18
CHY	Valeant Pharmaceuticals International, Inc.	Corporate Bonds	Health Care	United States	US Dollar	1,300,000	1,322,750	1,322,750	0.11%	6.750%	10/01/17
CHY	Valeant Pharmaceuticals International, Inc.	Corporate Bonds	Health Care	United States	US Dollar	7,500,000	7,500,000	7,500,000	0.60%	7.000%	10/01/20
CHY	Whiting Petroleum Corp.	Corporate Bonds	Energy	United States	US Dollar	1,777,000	1,901,390	1,901,390	0.15%	6.500%	10/01/18
CHY	Express, LLC	Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,850,000	6,508,125	6,508,125	0.52%	8.750%	03/01/18
CHY	United States Treasury Note	U.S. Government And Agency Securities	Other	United States	US Dollar	2,000,000	2,002,422	2,002,422	0.16%	0.375%	09/30/12
CHY	Pioneer Drilling Company	Corporate Bonds	Energy	United States	US Dollar	2,099,000	2,235,435	2,235,435	0.18%	9.875%	03/15/18
CHY	DaVita, Inc.	Corporate Bonds	Health Care	United States	US Dollar	7,146,000	7,503,300	7,503,300	0.60%	6.625%	11/01/20
CHY	Manitowoc Company, Inc.	Corporate Bonds	Industrials	United States	US Dollar	3,500,000	3,867,500	3,867,500	0.31%	8.500%	11/01/20
CHY	Nuveen Investments, Inc.	Corporate Bonds	Financials	United States	US Dollar	6,000,000	6,247,500	6,247,500	0.50%	10.500%	11/15/15
CHY	Greif, Inc.	Corporate Bonds	Materials	United States	US Dollar	6,880,000	7,808,800	7,808,800	0.62%	7.750%	08/01/19
CHY	Steel Dynamics, Inc.	Corporate Bonds	Materials	United States	US Dollar	9,435,000	9,835,988	9,835,988	0.79%	7.750%	04/15/16
CHY	Bio-Rad Laboratories, Inc.	Corporate Bonds	Health Care	United States	US Dollar	2,000,000	2,230,000	2,230,000	0.18%	8.000%	09/15/16
CHY	Continental Resources, Inc.	Corporate Bonds	Energy	United States	US Dollar	2,000,000	2,245,000	2,245,000	0.18%	8.250%	10/01/19
CHY	United States Treasury Note	U.S. Government And Agency Securities	Other	United States	US Dollar	4,250,000	4,293,333	4,293,333	0.34%	1.375%	02/15/13
CHY	Hornbeck Offshore Services, Inc.	Corporate Bonds	Energy	United States	US Dollar	3,945,000	4,250,738	4,250,738	0.34%	8.000%	09/01/17
CHY	Equinix, Inc.	Corporate Bonds	Information Technology	United States	US Dollar	2,600,000	2,873,000	2,873,000	0.23%	8.125%	03/01/18
CHY	Triumph Group, Inc.	Corporate Bonds	Industrials	United States	US Dollar	940,000	1,029,300	1,029,300	0.08%	8.000%	11/15/17

CHY	Lear Corp.	Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,500,000	6,160,000	6,160,000	0.49%	8.125%	03/15/20
CHY	Phillips-Van Heusen Corp.	Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,620,000	4,009,150	4,009,150	0.32%	7.375%	05/15/20
CHY	Mylan, Inc.	Corporate Bonds	Health Care	United States	US Dollar	3,250,000	3,640,000	3,640,000	0.29%	7.875%	07/15/20
CHY	Mylan, Inc.	Corporate Bonds	Health Care	United States	US Dollar	5,860,000	6,475,300	6,475,300	0.52%	7.625%	07/15/17
CHY	Chesapeake Energy Corp.	Convertible Preferred Stocks	Energy	United States	US Dollar	10,201	10,405,020	10,405,020	0.83%		
CHY	ViaSat, Inc.	Corporate Bonds	Information Technology	United States	US Dollar	3,900,000	4,251,000	4,251,000	0.34%	8.875%	09/15/16
CHY	Spirit AeroSystems Holdings, Inc.	Corporate Bonds	Industrials	United States	US Dollar	9,500,000	10,283,750	10,283,750	0.82%	7.500%	10/01/17
CHY	HollyFrontier Corp.	Corporate Bonds	Energy	United States	US Dollar	3,045,000	3,410,400	3,410,400	0.27%	9.875%	06/15/17
CHY	Sealed Air Corp.	Corporate Bonds	Materials	United States	US Dollar	3,500,000	3,775,268	3,775,268	0.30%	7.875%	06/15/17
CHY	Calpine Corp.	Corporate Bonds	Utilities	United States	US Dollar	5,250,000	5,735,625	5,735,625	0.46%	7.875%	07/31/20
CHY	Icahn Enterprises, LP	Corporate Bonds	Consumer Discretionary	United States	US Dollar	800,000	832,000	832,000	0.07%	7.750%	01/15/16
CHY	Apache Corp.	Convertible Preferred Stocks	Energy	United States	US Dollar	325,000	18,050,500	18,050,500	1.44%		
CHY	Teleflex, Inc.	Convertible Bonds	Health Care	United States	US Dollar	8,500,000	10,019,375	10,019,375	0.80%	3.875%	08/01/17
CHY	Goodyear Tire & Rubber Company	Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,500,000	5,871,250	5,871,250	0.47%	8.250%	08/15/20
CHY	MetroPCS Wireless, Inc.	Corporate Bonds	Telecommunication Services	United States	US Dollar	5,460,000	5,773,950	5,773,950	0.46%	7.875%	09/01/18
CHY	Linn Energy, LLC	Corporate Bonds	Energy	United States	US Dollar	5,000,000	5,412,500	5,412,500	0.43%	8.625%	04/15/20
CHY	Holly Energy Partners, LP	Corporate Bonds	Energy	United States	US Dollar	1,900,000	1,933,250	1,933,250	0.15%	6.500%	03/01/20
CHY	Linn Energy, LLC	Corporate Bonds	Energy	United States	US Dollar	3,000,000	2,913,750	2,913,750	0.23%	6.250%	11/01/19
CHY	Priceline.com, Inc.	Purchased Options	Consumer Discretionary	United States	US Dollar	15,500	2,128,150	2,128,150	0.17%		01/19/13
CHY	Gulfmark Offshore, Inc.	Corporate Bonds	Energy	United States	US Dollar	6,141,000	6,187,058	6,187,058	0.49%	6.375%	03/15/22
CHY	SM Energy Company	Corporate Bonds	Energy	United States	US Dollar	1,800,000	1,926,000	1,926,000	0.15%	6.500%	11/15/21
CHY	Hornbeck Offshore Services, Inc.	Corporate Bonds	Energy	United States	US Dollar	1,400,000	1,410,500	1,410,500	0.11%	5.875%	04/01/20
CHY	Berry Petroleum Company	Corporate Bonds	Energy	United States	US Dollar	6,000,000	6,180,000	6,180,000	0.49%	6.375%	09/15/22
CHY	Priceline.com, Inc.	Convertible Bonds	Consumer Discretionary	United States	US Dollar	6,552,000	6,969,690	6,969,690	0.56%	1.000%	03/15/18
CHY	Neuberger Berman Group LLC	Corporate Bonds	Financials	United States	US Dollar	6,500,000	6,597,500	6,597,500	0.53%	5.875%	03/15/22
CHY	FMG Resources Pty., Ltd.	Corporate Bonds	Materials	Australia	US Dollar	1,500,000	1,466,250	1,466,250	0.12%	6.875%	04/01/22
CHY	Rexel, SA	Corporate Bonds	Industrials	France	US Dollar	2,955,000	3,003,019	3,003,019	0.24%	6.125%	12/15/19
CHY	Terex Corp.	Corporate Bonds	Industrials	United States	US Dollar	520,000	525,200	525,200	0.04%	6.500%	04/01/20
CHY	Cimarex Energy Co.	Corporate Bonds	Energy	United States	US Dollar	8,000,000	8,180,000	8,180,000	0.65%	5.875%	05/01/22
CHY	Meritage Homes Corp.	Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,900,000	2,914,500	2,914,500	0.23%	7.000%	04/01/22
CHY	SAP, AG	Purchased Options	Information Technology	Germany	Euro Currency	360,000	1,314,000	1,752,481	0.14%		06/21/13
CHY	Belden, Inc.	Corporate Bonds	Industrials	United States	US Dollar	6,500,000	7,182,500	7,182,500	0.57%	9.250%	06/15/19
CHY	Calpine Corp.	Corporate Bonds	Utilities	United States	US Dollar	1,640,000	1,758,900	1,758,900	0.14%	7.500%	02/15/21
CHY	Abengoa, SA	Corporate Bonds	Industrials	Spain	US Dollar	6,825,000	6,825,000	6,825,000	0.54%	8.875%	11/01/17
CHY	Stanley Black & Decker, Inc.	Convertible Preferred Stocks	Industrials	United States	US Dollar	46,760	5,689,757	5,689,757	0.45%		
CHY	Frontier Oil Corp.	Corporate Bonds	Energy	United States	US Dollar	977,000	1,020,965	1,020,965	0.08%	6.875%	11/15/18
CHY	Calfrac Holdings, LP	Corporate Bonds	Energy	United States	US Dollar	8,500,000	8,585,000	8,585,000	0.69%	7.500%	12/01/20
CHY	Airgas, Inc.	Corporate Bonds	Materials	United States	US Dollar	2,100,000	2,279,225	2,279,225	0.18%	7.125%	10/01/18
CHY	Service Corp. International	Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,000,000	2,175,000	2,175,000	0.17%	7.000%	05/15/19
CHY	Amkor Technology, Inc.	Corporate Bonds	Information Technology	United States	US Dollar	5,500,000	5,919,375	5,919,375	0.47%	7.375%	05/01/18
CHY	OMEGA Healthcare Investors, Inc.	Corporate Bonds	Financials	United States	US Dollar	3,850,000	4,158,000	4,158,000	0.33%	7.500%	02/15/20
CHY	Wynn Las Vegas, LLC	Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,870,000	6,479,013	6,479,013	0.52%	7.750%	08/15/20
CHY	Trinidad Drilling, Ltd.	Corporate Bonds	Energy	Canada	US Dollar	6,051,000	6,467,006	6,467,006	0.52%	7.875%	01/15/19
CHY	Fidelity National Information Services, Inc.	Corporate Bonds	Information Technology	United States	US Dollar	3,100,000	3,456,500	3,456,500	0.28%	7.875%	07/15/20
CHY	Calpine Corp.	Corporate Bonds	Utilities	United States	US Dollar	3,750,000	4,068,750	4,068,750	0.32%	7.875%	01/15/23
CHY	Esterline Technologies Corp.	Corporate Bonds	Industrials	United States	US Dollar	1,000,000	1,110,000	1,110,000	0.09%	7.000%	08/01/20
CHY	Dana Holding Corp.	Corporate Bonds	Consumer Discretionary	United States	US Dollar	7,192,000	7,695,440	7,695,440	0.61%	6.750%	02/15/21
CHY	Interline Brands, Inc.	Corporate Bonds	Industrials	United States	US Dollar	5,447,000	5,773,820	5,773,820	0.46%	7.000%	11/15/18
CHY	QUALCOMM, Inc.	Purchased Options	Information Technology	United States	US Dollar	150,000	2,223,750	2,223,750	0.18%		01/19/13
CHY	EMC Corp.	Purchased Options	Information Technology	United States	US Dollar	315,000	1,866,375	1,866,375	0.15%		01/19/13
CHY	MetLife, Inc.	Convertible Preferred Stocks	Financials	United States	US Dollar	168,000	11,880,960	11,880,960	0.95%		
CHY	Valeant Pharmaceuticals International, Inc.	Corporate Bonds	Health Care	United States	US Dollar	3,500,000	3,482,500	3,482,500	0.28%	7.250%	07/15/22
CHY	Elizabeth Arden, Inc.	Corporate Bonds	Consumer Staples	United States	US Dollar	4,650,000	5,068,500	5,068,500	0.40%	7.375%	03/15/21
CHY	Steel Dynamics, Inc.	Corporate Bonds	Materials	United States	US Dollar	1,725,000	1,875,938	1,875,938	0.15%	7.625%	03/15/20
CHY	Boart Longyear Management Pty., Ltd.	Corporate Bonds	Industrials	Australia	US Dollar	6,387,000	6,706,350	6,706,350	0.54%	7.000%	04/01/21
CHY	Mentor Graphics Corp.	Convertible Bonds	Information Technology	United States	US Dollar	6,000,000	6,495,000	6,495,000	0.52%	4.000%	04/01/31
CHY	Gap, Inc.	Corporate Bonds	Consumer Discretionary	United States	US Dollar	6,000,000	6,065,364	6,065,364	0.48%	5.950%	04/12/21
CHY	Seagate Technology	Corporate Bonds	Information Technology	Cayman Islands	US Dollar	4,250,000	4,542,188	4,542,188	0.36%	6.875%	05/01/20
CHY	Fresenius Medical Care Holdings, Inc.	Corporate Bonds	Health Care	United States	US Dollar	3,000,000	3,285,000	3,285,000	0.26%	6.500%	09/15/18
CHY	Linn Energy, LLC	Corporate Bonds	Energy	United States	US Dollar	2,000,000	2,085,000	2,085,000	0.17%	7.750%	02/01/21
CHY	TransDigm Group, Inc.	Corporate Bonds	Industrials	United States	US Dollar	1,953,000	2,123,888	2,123,888	0.17%	7.750%	12/15/18
CHY	Sealed Air Corp.	Corporate Bonds	Materials	United States	US Dollar	4,530,000	5,022,638	5,022,638	0.40%	8.125%	09/15/19
CHY	Bill Barrett Corp.	Corporate Bonds	Energy	United States	US Dollar	7,500,000	7,650,000	7,650,000	0.61%	7.625%	10/01/19
CHY	Warner Chilcott Company, LLC	Corporate Bonds	Health Care	Puerto Rico	US Dollar	9,748,000	10,211,030	10,211,030	0.82%	7.750%	09/15/18
CHY	Nuance Communications, Inc.	Convertible Bonds	Information Technology	United States	US Dollar	6,000,000	6,810,000	6,810,000	0.54%	2.750%	11/01/31
CHY	FMG Resources Pty., Ltd.	Corporate Bonds	Materials	Australia	US Dollar	14,000,000	14,770,000	14,770,000	1.18%	8.250%	11/01/19
CHY	Chesapeake Oilfield Finance, Inc.	Corporate Bonds	Financials	United States	US Dollar	1,670,000	1,665,825	1,665,825	0.13%	6.625%	11/15/19
CHY	Amkor Technology, Inc.	Corporate Bonds	Information Technology	United States	US Dollar	939,000	975,386	975,386	0.08%	6.625%	06/01/21
CHY	Sally Holdings, LLC	Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,000,000	1,070,000	1,070,000	0.09%	6.875%	11/15/19
CHY	HCA Holdings, Inc.	Corporate Bonds	Health Care	United States	US Dollar	3,000,000	3,116,250	3,116,250	0.25%	7.750%	05/15/21
CHY	Health Management Associates, Inc.	Corporate Bonds	Health Care	United States	US Dollar	4,550,000	4,663,750	4,663,750	0.37%	7.375%	01/15/20

CHY	AMERIGROUP Corp.	Corporate Bonds	Health Care	United States	US Dollar	200,000	220,000	220,000	0.02%	7.500%	11/15/19
CHY	Basic Energy Services, Inc.	Corporate Bonds	Energy	United States	US Dollar	5,795,000	5,968,850	5,968,850	0.48%	7.750%	02/15/19
CHY	Pioneer Drilling Company	Corporate Bonds	Energy	United States	US Dollar	4,551,000	4,846,815	4,846,815	0.39%	9.875%	03/15/18
CHY	Plains Exploration & Production Company	Corporate Bonds	Energy	United States	US Dollar	6,000,000	6,300,000	6,300,000	0.50%	6.750%	02/01/22
CHY	SESJ, LLC	Corporate Bonds	Energy	United States	US Dollar	2,500,000	2,712,500	2,712,500	0.22%	7.125%	12/15/21
CHY	Endo Pharmaceuticals Holdings, Inc.	Corporate Bonds	Health Care	United States	US Dollar	1,500,000	1,608,750	1,608,750	0.13%	7.000%	07/15/19
CHY	Endo Pharmaceuticals Holdings, Inc.	Corporate Bonds	Health Care	United States	US Dollar	9,000,000	9,675,000	9,675,000	0.77%	7.000%	12/15/20
CHY	Grifols, SA	Corporate Bonds	Health Care	United States	US Dollar	12,615,000	13,718,813	13,718,813	1.10%	8.250%	02/01/18
CHY	Vail Resorts, Inc.	Corporate Bonds	Consumer Discretionary	United States	US Dollar	7,062,000	7,450,410	7,450,410	0.59%	6.500%	05/01/19

Important Legal Information

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