

Edgar Filing: CALAMOS CONVERTIBLE & HIGH INCOME FUND - Form NSAR-A

CALAMOS CONVERTIBLE & HIGH INCOME FUND

Form NSAR-A

June 28, 2011

PAGE 1  
000 A000000 04/30/2011  
000 C000000 0001222719  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
001 A000000 CALAMOS CONVERTIBLE AND HIGH INCOME FUND  
001 B000000 811-21319  
001 C000000 6302457200  
002 A000000 2020 CALAMOS COURT  
002 B000000 NAPERVILLE  
002 C000000 IL  
002 D010000 60563  
003 000000 N  
004 000000 N  
005 000000 N  
006 000000 N  
007 A000000 N  
007 B000000 0  
007 C010100 1  
008 A000001 CALAMOS ADVISORS LLC  
008 B000001 A  
008 C000001 801-29688  
008 D010001 NAPERVILLE  
008 D020001 IL  
008 D030001 60563  
010 A000001 State Street Bank and Trust Company  
010 B000001 028-00733  
010 C010001 Boston  
010 C020001 MA  
010 C030001 02111  
012 A000001 BANK OF NEW YORK MELLON (COMMON)  
012 B000001 85-05006  
012 C010001 NEW YORK  
012 C020001 NY  
012 C030001 10286  
013 A000001 Deloitte & Touche LLP  
013 B010001 Chicago  
013 B020001 IL  
013 B030001 60606  
014 A000001 CALAMOS FINANCIAL SERVICES LLC  
014 B000001 8-37854  
015 A000001 State Street Bank and Trust Company  
015 B000001 C  
015 C010001 Boston  
015 C020001 MA  
015 C030001 02111  
015 E010001 X  
PAGE 2  
015 A000002 CITIBANK NA  
015 B000002 S  
015 C010002 SAO PAULO  
015 D010002 BRAZIL  
015 E040002 X  
015 A000003 EUROCLEAR BANK

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015 B000003 S  
015 C010003 BRUSSELS  
015 D010003 BELGIUM  
015 E040003 X  
015 A000004 CLEARSTREAM BANKING SA  
015 B000004 S  
015 C010004 LUXEMBOURG  
015 D010004 LUXEMBOURG  
015 E040004 X  
018 000000 Y  
019 A000000 Y  
019 B000000 20  
019 C000000 CALAMOSINV  
020 A000001 CREDIT SUISSE FIRST BOSTON  
020 B000001 13-2853402  
020 C000001 11  
020 A000002 BARCLAYS GLOBAL INVESTORS SERVICES  
020 B000002 94-3231066  
020 C000002 9  
020 A000003 GOLDMAN SACHS & CO.  
020 B000003 13-5108880  
020 C000003 9  
020 A000004 SUSQUEHANNA CAPITAL GROUP  
020 B000004 23-2626048  
020 C000004 7  
020 A000005 BANK OF AMERICA  
020 B000005 56-0906609  
020 C000005 7  
020 A000006 INVESTMENT TECHNOLOGY GROUP, INC.  
020 B000006 13-3757717  
020 C000006 4  
020 A000007 WEEDEN & CO.  
020 B000007 13-3364318  
020 C000007 3  
020 A000008 WJB CAPITAL GROUP, INC.  
020 B000008 11-3152270  
020 C000008 2  
020 A000009 JEFFERIES & CO. INC.  
020 B000009 95-2622900  
020 C000009 1  
020 A000010 KNIGHT SECURITIES  
020 B000010 22-3660471  
020 C000010 1  
021 000000 55  
022 A000001 DEUTSCHE BANK SECURITIES, INC.  
PAGE 3  
022 B000001 13-2730828  
022 C000001 40161  
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022 A000002 BANK OF AMERICA  
022 B000002 56-0906609  
022 C000002 60854  
022 D000002 8775  
022 A000003 BARCLAYS GLOBAL INVESTORS SERVICES  
022 B000003 94-3231066  
022 C000003 26044  
022 D000003 32044  
022 A000004 J.P. MORGAN SECURITIES INC.  
022 B000004 13-3224016  
022 C000004 16508  
022 D000004 18767  
022 A000005 BANK OF NEW YORK

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022 B000005 13-3989198  
022 C000005 26740  
022 D000005 6488  
022 A000006 GOLDMAN, SACHS & CO.  
022 B000006 13-5108880  
022 C000006 28280  
022 D000006 3112  
022 A000007 CREDIT SUISSE FIRST BOSTON  
022 B000007 13-2853402  
022 C000007 16421  
022 D000007 10981  
022 A000008 WELLS FARGO SECURITIES, LLC  
022 B000008 94-3379992  
022 C000008 17636  
022 D000008 0  
022 A000009 BNP PARIBAS  
022 B000009 13-1929559  
022 C000009 631  
022 D000009 13512  
022 A000010 CITIGROUP GLOBAL MARKETS, INC.  
022 B000010 11-2418191  
022 C000010 12935  
022 D000010 0  
023 C000000 489476  
023 D000000 364135  
024 000000 Y  
025 A000001 BANK OF AMERICA  
025 B000001 56-0906609  
025 C000001 E  
025 D000001 20358  
025 A000002 GOLDMAN, SACHS & CO.  
025 B000002 13-5108880  
025 C000002 E  
025 D000002 6305  
025 A000003 CREDIT SUISSE FIRST BOSTON  
PAGE 4  
025 B000003 13-2853402  
025 C000003 E  
025 D000003 5958  
025 A000004 BARCLAYS GLOBAL INVESTORS SERVICES  
025 B000004 94-3231066  
025 C000004 E  
025 D000004 6804  
025 A000005 DEUTSCHE BANK SECURITIES, INC.  
025 B000005 13-2730828  
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025 A000006 WELLS FARGO SECURITIES, LLC  
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025 D000006 12522  
026 A000000 N  
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026 C000000 N  
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026 E000000 N  
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026 G010000 N  
026 G020000 N  
026 H000000 N  
027 000000 N  
028 A010000 0

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|     |         |       |
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| 028 | A020000 | 0     |
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| 028 | A040000 | 0     |
| 028 | B010000 | 0     |
| 028 | B020000 | 0     |
| 028 | B030000 | 0     |
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| 028 | C010000 | 0     |
| 028 | C020000 | 0     |
| 028 | C030000 | 0     |
| 028 | C040000 | 0     |
| 028 | D010000 | 0     |
| 028 | D020000 | 0     |
| 028 | D030000 | 0     |
| 028 | D040000 | 0     |
| 028 | E010000 | 0     |
| 028 | E020000 | 0     |
| 028 | E030000 | 0     |
| 028 | E040000 | 0     |
| 028 | F010000 | 0     |
| 028 | F020000 | 0     |
| 028 | F030000 | 0     |
| 028 | F040000 | 0     |
| 028 | G010000 | 0     |
| 028 | G020000 | 0     |
|     | PAGE 5  |       |
| 028 | G030000 | 0     |
| 028 | G040000 | 0     |
| 028 | H000000 | 0     |
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| 030 | B000000 | 0.00  |
| 030 | C000000 | 0.00  |
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| 031 | B000000 | 0     |
| 032 | 000000  | 0     |
| 033 | 000000  | 0     |
| 035 | 000000  | 0     |
| 036 | B000000 | 0     |
| 038 | 000000  | 0     |
| 042 | A000000 | 0     |
| 042 | B000000 | 0     |
| 042 | C000000 | 0     |
| 042 | D000000 | 0     |
| 042 | E000000 | 0     |
| 042 | F000000 | 0     |
| 042 | G000000 | 0     |
| 042 | H000000 | 0     |
| 043 | 000000  | 0     |
| 044 | 000000  | 0     |
| 045 | 000000  | Y     |
| 046 | 000000  | N     |
| 047 | 000000  | Y     |
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| 048 | A020000 | 0.000 |
| 048 | B010000 | 0     |
| 048 | B020000 | 0.000 |
| 048 | C010000 | 0     |
| 048 | C020000 | 0.000 |
| 048 | D010000 | 0     |
| 048 | D020000 | 0.000 |
| 048 | E010000 | 0     |

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|     |         |       |       |
|-----|---------|-------|-------|
| 048 | E020000 | 0.000 |       |
| 048 | F010000 |       | 0     |
| 048 | F020000 | 0.000 |       |
| 048 | G010000 |       | 0     |
| 048 | G020000 | 0.000 |       |
| 048 | H010000 |       | 0     |
| 048 | H020000 | 0.000 |       |
| 048 | I010000 |       | 0     |
| 048 | I020000 | 0.000 |       |
| 048 | J010000 |       | 0     |
| 048 | J020000 | 0.000 |       |
| 048 | K010000 |       | 0     |
| 048 | K020000 | 0.000 |       |
| 049 | 000000  | N     |       |
| 050 | 000000  | N     |       |
|     | PAGE    | 6     |       |
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| 053 | B000000 | Y     |       |
| 053 | C000000 | N     |       |
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| 054 | B000000 | Y     |       |
| 054 | C000000 | N     |       |
| 054 | D000000 | N     |       |
| 054 | E000000 | N     |       |
| 054 | F000000 | N     |       |
| 054 | G000000 | N     |       |
| 054 | H000000 | Y     |       |
| 054 | I000000 | N     |       |
| 054 | J000000 | Y     |       |
| 054 | K000000 | N     |       |
| 054 | L000000 | N     |       |
| 054 | M000000 | Y     |       |
| 054 | N000000 | N     |       |
| 054 | O000000 | N     |       |
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| 055 | B000000 | Y     |       |
| 056 | 000000  | Y     |       |
| 057 | 000000  | N     |       |
| 058 | A000000 | N     |       |
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| 060 | B000000 | Y     |       |
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| 062 | N000000 |       | 0.0   |
| 062 | O000000 |       | 0.0   |
| 062 | P000000 |       | 102.2 |
| 062 | Q000000 |       | 1.7   |

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062 R000000 25.6  
063 A000000 0  
063 B000000 7.5  
064 A000000 N  
064 B000000 N  
PAGE 7  
066 A000000 Y  
066 B000000 N  
066 C000000 N  
066 D000000 N  
066 E000000 N  
066 F000000 N  
066 G000000 Y  
067 000000 N  
068 A000000 N  
068 B000000 N  
069 000000 N  
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070 A020000 N  
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070 B020000 Y  
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070 Q010000 N  
070 Q020000 N  
070 R010000 Y  
070 R020000 N  
071 A000000 288513  
071 B000000 214649  
071 C000000 1131155  
071 D000000 19  
PAGE 8  
072 A000000 6  
072 B000000 31833  
072 C000000 7034  
072 D000000 0

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|             |         |
|-------------|---------|
| 072 E000000 | 63      |
| 072 F000000 | 4794    |
| 072 G000000 | 0       |
| 072 H000000 | 0       |
| 072 I000000 | 14      |
| 072 J000000 | 34      |
| 072 K000000 | 0       |
| 072 L000000 | 64      |
| 072 M000000 | 40      |
| 072 N000000 | 34      |
| 072 O000000 | 0       |
| 072 P000000 | 2614    |
| 072 Q000000 | 108     |
| 072 R000000 | 53      |
| 072 S000000 | -82     |
| 072 T000000 | 0       |
| 072 U000000 | 0       |
| 072 V000000 | 0       |
| 072 W000000 | 40      |
| 072 X000000 | 7713    |
| 072 Y000000 | 180     |
| 072 Z000000 | 31396   |
| 072AA000000 | 37      |
| 072BB000000 | 15421   |
| 072CC010000 | 56979   |
| 072CC020000 | 0       |
| 072DD010000 | 36272   |
| 072DD020000 | 0       |
| 072EE000000 | 0       |
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| 073 A020000 | 0.0000  |
| 073 B000000 | 0.0000  |
| 073 C000000 | 0.0000  |
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| 074 B000000 | 0       |
| 074 C000000 | 7294    |
| 074 D000000 | 1010880 |
| 074 E000000 | 156315  |
| 074 F000000 | 27760   |
| 074 G000000 | 7870    |
| 074 H000000 | 0       |
| 074 I000000 | 64628   |
| 074 J000000 | 116     |
| 074 K000000 | 0       |
| 074 L000000 | 17889   |
| 074 M000000 | 752     |
| 074 N000000 | 1293506 |
| PAGE 9      |         |
| 074 O000000 | 26692   |
| 074 P000000 | 970     |
| 074 Q000000 | 286000  |
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| 074 R030000 | 0       |
| 074 R040000 | 6797    |
| 074 S000000 | 0       |
| 074 T000000 | 973047  |
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| 074 U020000 | 0       |
| 074 V010000 | 13.55   |
| 074 V020000 | 0.00    |
| 074 W000000 | 0.0000  |

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|           |                 |              |
|-----------|-----------------|--------------|
| 074       | X000000         | 103          |
| 074       | Y000000         | 707008       |
| 075       | A000000         | 0            |
| 075       | B000000         | 940346       |
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| 077       | A000000         | N            |
| 078       | 000000          | N            |
| 080       | C000000         | 0            |
| 081       | B000000         | 0            |
| 082       | B000000         | 0            |
| 083       | B000000         | 0            |
| 084       | B000000         | 0            |
| 086       | A010000         | 1124         |
| 086       | A020000         | 15094        |
| 086       | B010000         | 0            |
| 086       | B020000         | 0            |
| 086       | C010000         | 0            |
| 086       | C020000         | 0            |
| 086       | D010000         | 0            |
| 086       | D020000         | 0            |
| 086       | E010000         | 0            |
| 086       | E020000         | 0            |
| 086       | F010000         | 0            |
| 086       | F020000         | 0            |
| 087       | A010000         | COMMON STOCK |
| 087       | A020000         | 12811P108    |
| 087       | A030000         | CHY          |
| 088       | A000000         | Y            |
| 088       | B000000         | N            |
| 088       | C000000         | Y            |
| 088       | D000000         | N            |
| SIGNATURE | CURTIS HOLLOWAY |              |
| TITLE     | TREASURER       |              |