

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

CALAMOS CONVERTIBLE & HIGH INCOME FUND

Form NSAR-B

December 22, 2005

PAGE 1  
000 B000000 10/31/2005  
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 CORPORATION  
010 B000001 01-07511  
010 C010001 BOSTON  
010 C020001 MA  
010 C030001 02110  
012 A000001 THE BANK OF NEW YORK (COMMON)  
012 B000001 85-05006  
012 C010001 NEW YORK  
012 C020001 NY  
012 C030001 10286  
012 A000002 THE BANK OF NEW YORK (PREFERRED)  
012 B000002 85-05006  
012 C010002 NEW YORK  
012 C020002 NY  
012 C030002 10286  
013 A000001 DELOITTE & TOUCHE, LLP  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60601  
014 A000001 CALAMOS FINANCIAL SERVICES LLC  
014 B000001 8-37854  
015 A000001 BANK OF NEW YORK  
PAGE 2  
015 B000001 C  
015 C010001 NEW YORK  
015 C020001 NY  
015 C030001 10286  
015 E010001 X  
015 A000002 EUROCLEAR BANK

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015 B000002 S  
015 C010002 BRUSSELS  
015 D010002 BELGIUM  
015 E040002 X  
015 A000003 BNY LONDON - CREST  
015 B000003 S  
015 C010003 LONDON  
015 D010003 UNITED KINGDOM  
015 E040003 X  
018 000000 Y  
019 A000000 Y  
019 B000000 14  
019 C000000 CALAMOSINV  
020 A000001 BANC OF AMERICA SECURITIES LLC  
020 B000001 56-2058405  
020 C000001 113  
020 A000002 GOLDMAN, SACHS & CO.  
020 B000002 13-5108880  
020 C000002 108  
020 A000003 SUSQUEHANNA INVESTMENT GROUP  
020 B000003 23-2454154  
020 C000003 74  
020 A000004 MORGAN STANLEY  
020 B000004 13-2655998  
020 C000004 37  
020 A000005 DEUTSCHE BANK SECURITIES, INC.  
020 B000005 13-2730828  
020 C000005 22  
020 A000006 MERRILL LYNCH  
020 B000006 13-2740599  
020 C000006 20  
020 A000007 CIBC WORLD MARKETS CORP.  
020 B000007 13-2798343  
020 C000007 17  
020 A000008 LEHMAN BROTHERS  
020 B000008 13-2518466  
020 C000008 16  
020 A000009 CITIGROUP GLOBAL MARKETS, INC.  
020 B000009 11-2418191  
020 C000009 8  
020 A000010 J.P. MORGAN SECURITIES INC.  
020 B000010 13-3224016  
020 C000010 7  
021 000000 422  
022 A000001 BANK OF NEW YORK  
PAGE 3  
022 B000001 13-3894751  
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022 D000001 2530  
022 A000002 GOLDMAN, SACHS & CO.  
022 B000002 13-5108880  
022 C000002 47194  
022 D000002 33837  
022 A000003 CITIGROUP GLOBAL MARKETS, INC.  
022 B000003 11-2418191  
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022 A000004 J.P. MORGAN SECURITIES INC.  
022 B000004 13-3224016  
022 C000004 47930  
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022 A000005 MORGAN STANLEY

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022 B000005 13-2655998  
022 C000005 26599  
022 D000005 40612  
022 A000006 BANK OF AMERICA SECURITIES LLC  
022 B000006 56-2058405  
022 C000006 39706  
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022 A000007 MERRILL LYNCH  
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022 A000008 LEHMAN BROTHERS  
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022 D000008 22388  
022 A000009 BARCLAYS GLOBAL INVESTORS SERVICES  
022 B000009 94-3231066  
022 C000009 3617  
022 D000009 30614  
022 A000010 CREDIT SUISSE FIRST BOSTON  
022 B000010 13-2853402  
022 C000010 15551  
022 D000010 15569  
023 C000000 6527996  
023 D000000 223733  
024 000000 Y  
025 A000001 LEHMAN BROTHERS  
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025 C000001 E  
025 D000001 11759  
025 A000002 MERRILL LYNCH  
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026 B000000 Y  
026 C000000 N  
026 D000000 Y  
026 E000000 N  
026 F000000 N  
026 G010000 N  
026 G020000 N  
026 H000000 N  
027 000000 N  
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028 C010000 0  
028 C020000 0  
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028 D010000 0  
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028 D030000 0  
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028 E010000 0

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|     |         |       |
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| 028 | E020000 | 0     |
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| 028 | G030000 | 0     |
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| 028 | H000000 | 0     |
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| 030 | B000000 | 0.00  |
| 030 | C000000 | 0.00  |
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| 031 | B000000 | 0     |
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| 035 | 000000  | 0     |
| 036 | B000000 | 0     |
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| 042 | B000000 | 0     |
| 042 | C000000 | 0     |
|     | PAGE 5  |       |
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| 042 | G000000 | 0     |
| 042 | H000000 | 0     |
| 043 | 000000  | 0     |
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| 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     |
| 048 | E020000 | 0.000 |
| 048 | F010000 | 0     |
| 048 | F020000 | 0.000 |
| 048 | G010000 | 0     |
| 048 | G020000 | 0.000 |
| 048 | H010000 | 0     |
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| 048 | I010000 | 0     |
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| 048 | J010000 | 0     |
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| 048 | K010000 | 0     |
| 048 | K020000 | 0.000 |
| 049 | 000000  | N     |
| 050 | 000000  | N     |
| 051 | 000000  | N     |

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052 000000 N  
 053 A000000 N  
 054 A000000 Y  
 054 B000000 Y  
 054 C000000 Y  
 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 Y  
 054 M000000 Y  
     PAGE 6  
 054 N000000 N  
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 055 A000000 N  
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 056 000000 Y  
 057 000000 N  
 058 A000000 N  
 059 000000 Y  
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 063 B000000 6.8  
 064 A000000 N  
 064 B000000 N  
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 066 B000000 N  
 066 C000000 N  
 066 D000000 N  
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 066 F000000 N  
 066 G000000 Y  
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 068 A000000 N  
 068 B000000 N  
 069 000000 N  
 070 A010000 Y  
 070 A020000 N

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070 B010000 Y  
070 B020000 Y  
070 C010000 Y  
070 C020000 N  
070 D010000 Y

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070 D020000 N  
070 E010000 Y  
070 E020000 N  
070 F010000 Y  
070 F020000 N  
070 G010000 Y  
070 G020000 N  
070 H010000 Y  
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070 M020000 Y  
070 N010000 Y  
070 N020000 Y  
070 O010000 Y  
070 O020000 N  
070 P010000 Y  
070 P020000 Y  
070 Q010000 N  
070 Q020000 N  
070 R010000 Y  
070 R020000 N

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071 C000000 1344566  
071 D000000 55  
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072 B000000 88147  
072 C000000 14318  
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072 H000000 0  
072 I000000 1158  
072 J000000 81  
072 K000000 0  
072 L000000 213  
072 M000000 33  
072 N000000 62  
072 O000000 0  
072 P000000 0  
072 Q000000 357  
072 R000000 106

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072 S000000 32  
072 T000000 0  
072 U000000 0  
072 V000000 0

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|        |         |                          |
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| 072    | W000000 | 72                       |
| 072    | X000000 | 13220                    |
| 072    | Y000000 | 1388                     |
| 072    | Z000000 | 91533                    |
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| 072BB  | 000000  | 27292                    |
| 072CC0 | 10000   | 48620                    |
| 072CC0 | 20000   | 0                        |
| 072DD0 | 10000   | 82339                    |
| 072DD0 | 20000   | 0                        |
| 072EE  | 000000  | 7533                     |
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| 073    | C000000 | 0.0000                   |
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| 074    | R020000 | 0                        |
| 074    | R030000 | 0                        |
| 074    | R040000 | 166129                   |
| 074    | S000000 | 430245                   |
| 074    | T000000 | 940736                   |
| 074    | U010000 | 940736                   |
| 074    | U020000 | 61868                    |
| 074    | V010000 | 15.21                    |
| 074    | V020000 | 0.00                     |
| 074    | W000000 | 0.0000                   |
| 074    | X000000 | 98                       |
| 074    | Y000000 | 0                        |
| 075    | A000000 | 0                        |
| 075    | B000000 | 958432                   |
|        | PAGE    | 9                        |
| 076    | 000000  | 15.52                    |
| 077    | A000000 | Y                        |
| 077    | B000000 | Y                        |
| 078    | 000000  | N                        |
| 080    | A000000 | ICI Mutual Insurance Co. |
| 080    | B000000 | N/A                      |
| 080    | C000000 | 8575                     |
| 081    | A000000 | Y                        |
| 081    | B000000 | 19                       |
| 082    | A000000 | N                        |
| 082    | B000000 | 0                        |
| 083    | A000000 | N                        |
| 083    | B000000 | 0                        |
| 084    | A000000 | N                        |

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|           |                 |                 |
|-----------|-----------------|-----------------|
| 084       | B000000         | 0               |
| 085       | A000000         | Y               |
| 085       | B000000         | N               |
| 086       | A010000         | 846             |
| 086       | A020000         | 12074           |
| 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             |
| 087       | B010000         | PREFERRED STOCK |
| 088       | A000000         | N               |
| 088       | B000000         | N               |
| 088       | C000000         | N               |
| 088       | D000000         | Y               |
| SIGNATURE | NIMISH S. BHATT |                 |
| TITLE     | TREASURER       |                 |