

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

CALAMOS CONVERTIBLE & HIGH INCOME FUND

Form NSAR-B

December 30, 2004

PAGE 1  
000 B000000 10/31/2004  
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 1111 WARRENVILLE ROAD  
002 B000000 NAPERVILLE  
002 C000000 IL  
002 D010000 60563  
003 000000 N  
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008 A000001 CALAMOS ADVISORS LLC  
008 B000001 A  
008 C000001 801-29688  
008 D010001 NAPERVILLE  
008 D020001 IL  
008 D030001 60563  
010 A000001 US BANCORP MUTUAL FUND SERVICES, LLC  
010 B000001 85-11357  
010 C010001 MILWAUKEE  
010 C020001 WI  
010 C030001 53202  
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  
015 B000001 C  
PAGE 2  
015 C010001 NEW YORK  
015 C020001 NY  
015 C030001 10286  
015 E010001 X  
015 A000002 EUROCLEAR BANK  
015 B000002 S

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015 C010002 N/A  
015 D010002 BELGIUM  
015 E040002 X  
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020 A000001 BANC OF AMERICA SECURITIES LLC  
020 B000001 56-2058405  
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020 A000002 SUSQUEHANNA INVESTMENTS  
020 B000002 23-2626048  
020 C000002 54  
020 A000003 DEUTSCHE BANK OF SECURITIES INC.  
020 B000003 13-2730828  
020 C000003 28  
020 A000004 KNIGHT SECURITIES  
020 B000004 22-3660471  
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020 A000005 GOLDMAN, SACHS & CO.  
020 B000005 13-5108880  
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020 A000006 LEHMAN BROTHERS INC.  
020 B000006 13-2518466  
020 C000006 18  
020 A000007 WACHOVIA SECURITIES, LLC  
020 B000007 34-1542819  
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020 A000008 MERRILL LYNCH  
020 B000008 13-2740599  
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020 A000009 MORGAN GRENDEL INC  
020 B000009 13-3315328  
020 C000009 11  
020 A000010 CREDIT SUISSE FIRST BOSTON  
020 B000010 13-2853402  
020 C000010 5  
021 000000 272  
022 A000001 BNY CAPITAL MARKETS, INC.  
022 B000001 13-3878175  
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022 D000001 1618  
022 A000002 CITIGROUP  
022 B000002 11-2418191  
022 C000002 50893  
PAGE 3  
022 D000002 40344  
022 A000003 J.P. MORGAN SECURITIES INC.  
022 B000003 13-3224016  
022 C000003 39955  
022 D000003 23951  
022 A000004 BANC OF AMERICA SECURITIES LLC  
022 B000004 56-2058405  
022 C000004 39445  
022 D000004 22264  
022 A000005 UBS SECURITIES LLC  
022 B000005 13-3873456  
022 C000005 23296  
022 D000005 28049  
022 A000006 DEUTSCHE BANK SECURITIES INC.  
022 B000006 13-2730828  
022 C000006 8153

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022 D000006 40918  
 022 A000007 GOLDMAN, SACHS & CO.  
 022 B000007 13-5108880  
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 022 D000007 24160  
 022 A000008 WACHOVIA SECURITIES, LLC  
 022 B000008 34-1542819  
 022 C000008 17292  
 022 D000008 20094  
 022 A000009 BEAR STEARNS & CO.  
 022 B000009 13-3299429  
 022 C000009 25330  
 022 D000009 7821  
 022 A000010 CREDIT SUISSE FIRST BOSTON  
 022 B000010 13-5659485  
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 022 D000010 4651  
 023 C000000 5457324  
 023 D000000 238328  
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053 B000000 Y  
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054 C000000 N  
054 D000000 N  
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054 O000000 N  
055 A000000 N  
055 B000000 N  
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062 K000000 3.2  
062 L000000 28.5  
062 M000000 0.0  
062 N000000 0.0  
062 O000000 0.0  
062 P000000 120.4  
062 Q000000 0.0  
062 R000000 18.5  
063 A000000 0  
063 B000000 8.1  
064 A000000 N  
064 B000000 N  
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  
070 A010000 Y  
070 A020000 N

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070 B010000 Y  
 070 B020000 Y  
 070 C010000 Y  
 070 C020000 N  
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 070 F010000 Y  
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 070 G010000 Y  
 070 G020000 N  
 070 H010000 Y  
 070 H020000 N  
 070 I010000 Y

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070 I020000 N  
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 070 J020000 Y  
 070 K010000 Y  
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 070 L010000 Y  
 070 L020000 Y  
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 070 O010000 Y  
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 071 B000000 353798  
 071 C000000 1305148  
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 072 C000000 13759  
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 072 E000000 1024  
 072 F000000 10754  
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 072 H000000 0  
 072 I000000 1144  
 072 J000000 95  
 072 K000000 0  
 072 L000000 212  
 072 M000000 14  
 072 N000000 79  
 072 O000000 0  
 072 P000000 0  
 072 Q000000 328  
 072 R000000 45  
 072 S000000 44  
 072 T000000 0  
 072 U000000 0  
 072 V000000 0  
 072 W000000 30

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072 X000000 12745  
 072 Y000000 1344  
 072 Z000000 96162  
 072AA000000 25416  
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072CC010000 47353  
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 073 A010000 1.4628  
 073 A020000 0.0000  
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 074 A000000 1687  
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 074 D000000 1137862  
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 074 J000000 1397  
 074 K000000 0  
 074 L000000 28117  
 074 M000000 70  
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 074 O000000 0  
 074 P000000 821  
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 074 R040000 271475  
 074 S000000 430131  
 074 T000000 945037  
 074 U010000 61092  
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 074 V020000 0.00  
 074 W000000 0.0000  
 074 X000000 84  
 074 Y000000 0  
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 075 B000000 911130  
 076 000000 16.74

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 077 B000000 Y  
 077 C000000 Y  
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 077 E000000 N  
 077 F000000 N  
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 077 H000000 N  
 077 I000000 N

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077 J000000 N  
 077 K000000 N  
 077 L000000 N  
 077 M000000 N

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077 N000000 N  
077 O000000 N  
077 P000000 N  
077 Q010000 Y  
077 Q020000 Y  
077 Q030000 N  
078 000000 N  
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080 C000000 8575  
081 A000000 Y  
081 B000000 12  
082 A000000 N  
082 B000000 0  
083 A000000 N  
083 B000000 0  
084 A000000 N  
084 B000000 0  
085 A000000 Y  
085 B000000 N  
086 A010000 883  
086 A020000 13595  
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