

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

CALAMOS CONVERTIBLE & HIGH INCOME FUND

Form NSAR-B

December 28, 2006

PAGE 1
000 B000000 10/31/2006
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 02111
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 60606
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

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

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 15
019 C000000 CALAMOSINV
020 A000001 GOLDMAN, SACHS & CO.
020 B000001 13-5108880
020 C000001 61
020 A000002 BANK OF AMERICA SECURITIES LLC
020 B000002 56-2058405
020 C000002 47
020 A000003 LEHMAN BROTHERS
020 B000003 13-2518466
020 C000003 44
020 A000004 WACHOVIA SECURITIES LLC
020 B000004 56-0276690
020 C000004 37
020 A000005 SUSQUEHANNA CAPITAL GROUP
020 B000005 23-2626048
020 C000005 34
020 A000006 MORGAN STANLEY
020 B000006 13-2655998
020 C000006 28
020 A000007 MERRILL LYNCH
020 B000007 13-2740599
020 C000007 20
020 A000008 CITIGROUP GLOBAL MARKETS, INC.
020 B000008 11-2418191
020 C000008 18
020 A000009 BEAR STEARNS & CO., INC.
020 B000009 13-3299429
020 C000009 16
020 A000010 DEUTSCHE BANK SECURITIES, INC.
020 B000010 13-2730828
020 C000010 10
021 000000 330
022 A000001 BANK OF NEW YORK
PAGE 3
022 B000001 13-3894751
022 C000001 5634960
022 D000001 4033
022 A000002 CITIGROUP GLOBAL MARKETS, INC.
022 B000002 11-2418191
022 C000002 462945
022 D000002 412863
022 A000003 LEHMAN BROTHERS
022 B000003 13-2518466
022 C000003 75108
022 D000003 35825
022 A000004 WACHOVIA SECURITIES LLC
022 B000004 56-0276690
022 C000004 69412
022 D000004 28581
022 A000005 J.P. MORGAN SECURITIES INC.

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

022 B000005 13-3224016
022 C000005 36150
022 D000005 22874
022 A000006 MERRILL LYNCH
022 B000006 13-2740599
022 C000006 32176
022 D000006 19524
022 A000007 BANK OF AMERICA SECURITIES LLC
022 B000007 56-2058405
022 C000007 28672
022 D000007 17094
022 A000008 GOLDMAN, SACHS & CO.
022 B000008 13-5108880
022 C000008 41025
022 D000008 2225
022 A000009 MORGAN STANLEY
022 B000009 13-2655998
022 C000009 19724
022 D000009 17416
022 A000010 BEAR STEARNS & CO., INC.
022 B000010 13-3299429
022 C000010 18160
022 D000010 8812
023 C000000 6489095
023 D000000 621494
024 000000 Y
025 A000001 LEHMAN BROTHERS
025 B000001 13-2518466
025 C000001 E
025 D000001 21488
025 A000002 MERRILL LYNCH
025 B000002 13-2740599
025 C000002 E
025 D000002 10428
025 A000003 DEUTSCHE BANK SECURITIES, INC.
PAGE 4
025 B000003 13-2730828
025 C000003 D
025 D000003 7241
025 A000004 CITIGROUP GLOBAL MARKETS, INC.
025 B000004 11-2418191
025 C000004 E
025 D000004 21100
025 A000005 GOLDMAN, SACHS & CO.
025 B000005 13-5108880
025 C000005 E
025 D000005 306
026 A000000 N
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
028 A010000 0
028 A020000 0
028 A030000 0
028 A040000 0
028 B010000 0

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

028	B020000	0
028	B030000	0
028	B040000	0
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
028	G030000	0
028	G040000	0
028	H000000	0
030	A000000	0
	PAGE	5
030	B000000	0.00
030	C000000	0.00
031	A000000	0
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
048	000000	0.800
048	A010000	0
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

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

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	
051	000000	N	
052	000000	N	
053	A000000	Y	
053	B000000	Y	
	PAGE	6	
053	C000000	N	
054	A000000	Y	
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	
055	A000000	Y	
055	B000000	N	
056	000000	Y	
057	000000	N	
058	A000000	N	
059	000000	Y	
060	A000000	Y	
060	B000000	Y	
061	000000		0
062	A000000	Y	
062	B000000	0.0	
062	C000000	0.0	
062	D000000	0.0	
062	E000000	0.0	
062	F000000	0.0	
062	G000000	0.0	
062	H000000	0.0	
062	I000000	2.6	
062	J000000	0.0	
062	K000000	0.7	
062	L000000	14.6	
062	M000000	0.0	
062	N000000	0.0	
062	O000000	0.0	
062	P000000	109.8	
062	Q000000	0.0	
062	R000000	25.2	
063	A000000	0	
063	B000000	6.7	
064	A000000	N	

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

064 B000000 N
066 A000000 Y
066 B000000 N
066 C000000 N
066 D000000 N
PAGE 7
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
070 B010000 Y
070 B020000 Y
070 C010000 Y
070 C020000 N
070 D010000 Y
070 D020000 N
070 E010000 Y
070 E020000 N
070 F010000 Y
070 F020000 N
070 G010000 Y
070 G020000 N
070 H010000 Y
070 H020000 N
070 I010000 Y
070 I020000 N
070 J010000 Y
070 J020000 Y
070 K010000 Y
070 K020000 Y
070 L010000 Y
070 L020000 Y
070 M010000 Y
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
071 A000000 539047
071 B000000 512045
071 C000000 1358025
071 D000000 38
072 A000000 12
072 B000000 81078
072 C000000 15430
072 D000000 0
PAGE 8
072 E000000 507
072 F000000 11223
072 G000000 0
072 H000000 0

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

072 I000000	1167
072 J000000	80
072 K000000	0
072 L000000	113
072 M000000	39
072 N000000	57
072 O000000	0
072 P000000	0
072 Q000000	279
072 R000000	60
072 S000000	17
072 T000000	0
072 U000000	0
072 V000000	0
072 W000000	41
072 X000000	13076
072 Y000000	1423
072 Z000000	85362
072AA000000	56705
072BB000000	31833
072CC010000	22793
072CC020000	0
072DD010000	82452
072DD020000	0
072EE000000	16324
073 A010000	1.2900
073 A020000	0.0000
073 B000000	0.2600
073 C000000	0.0000
074 A000000	280
074 B000000	0
074 C000000	26832
074 D000000	1132165
074 E000000	260048
074 F000000	0
074 G000000	7135
074 H000000	0
074 I000000	150455
074 J000000	11927
074 K000000	0
074 L000000	24806
074 M000000	6469
074 N000000	1620117
074 O000000	7370
074 P000000	1065
074 Q000000	0
074 R010000	0
PAGE 9	
074 R020000	0
074 R030000	0
074 R040000	150622
074 S000000	430319
074 T000000	1030741
074 U010000	66770
074 U020000	0
074 V010000	15.44
074 V020000	0.00
074 W000000	0.0000
074 X000000	106
074 Y000000	0
075 A000000	0
075 B000000	977243

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

076 000000 16.98
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 20
082 A000000 Y
082 B000000 100
083 A000000 N
083 B000000 0
084 A000000 N
084 B000000 0
085 A000000 Y
085 B000000 N
086 A010000 4902
086 A020000 75538
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
PAGE 10
SIGNATURE NIMISH S. BHATT
TITLE TREASURER