

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

CALAMOS CONVERTIBLE & HIGH INCOME FUND

Form NSAR-A

June 29, 2004

PAGE 1
000 A000000 04/30/2004
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
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
008 A000001 CALAMOS ASSET MANAGEMENT, INC.
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
011 A000001 CITIGROUP GLOBAL MARKETS, INC.
011 B000001 8-08177
011 C010001 NEW YORK
011 C020001 NY
011 C030001 10013
011 A000002 WACHOVIA SECURITIES, INC.
011 B000002 8-2612
011 C010002 RICHMOND
011 C020002 VA
011 C030002 23219
011 A000003 ADVEST INC.
011 B000003 8-21409
011 C010003 HARTFORD
011 C020003 CT
011 C030003 06103
011 A000004 H&R BLOCK FINANCIAL ADVISORS, INC.
011 B000004 8-16752
011 C010004 DETROIT
PAGE 2
011 C020004 MI
011 C030004 48226
011 A000005 FAHNESTOCK & CO. INC.
011 B000005 8-04077
011 C010005 NEW YORK
011 C020005 NY

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011 C030005 10004
011 A000006 JANNEY MONTGOMERY SCOTT LLC
011 B000006 8-462
011 C010006 PHILADELPHIA
011 C020006 PA
011 C030006 19103
011 A000007 LEGG MASON WOOD WALKER, INC.
011 B000007 8-15939
011 C010007 BALTIMORE
011 C020007 MD
011 C030007 21203
011 A000008 MCDONALD INVESTMENTS, INC. RS, INC.
011 B000008 8-30177
011 C010008 CLEVELAND
011 C020008 OH
011 C030008 44114
011 A000009 RBC DAIN RAUSCHER INC.
011 B000009 8-45411
011 C010009 MINNEAPOLIS
011 C020009 MN
011 C030009 55402
011 A000010 TD WATERHOUSE INVESTOR SERVICES, INC.
011 B000010 8-23395
011 C010010 NEW YORK
011 C020010 NY
011 C030010 10005
011 A000011 WEDBUSH MORGAN SECURITIES, INC.
011 B000011 8-12987
011 C010011 LOS ANGELES
011 C020011 CA
011 C030011 90030
011 A000012 WELLS FARGO SECURITIES, LLC
011 B000012 8-35225
011 C010012 SAN FRANCISCO
011 C020012 CA
011 C030012 94104
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
PAGE 3
012 C030002 10286
013 A000001 DELOITTE & TOUCHE, LLP
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60601
014 A000001 CALAMOS FINANCIAL SERVICES, INC.
014 B000001 8-37854
015 A000001 BANK OF NEW YORK
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015 C010001 NEW YORK
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015 E010001 X
015 A000002 EUROCLEAR BANK
015 B000002 S
015 C010002 BRUSSELS

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015 D010002 BELGIUM
015 E040002 X
018 000000 Y
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019 C000000 CALAMOSINV
020 A000001 BANC OF AMERICA SECURITIES LLC
020 B000001 56-2058405
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020 B000002 22-3660471
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020 A000003 SUSQUEHANNA CAPITAL GROUP
020 B000003 23-2626048
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020 B000004 13-5108880
020 C000004 13
020 A000005 MORGAN GRENDEL INC
020 B000005 13-3315328
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020 A000006 WACHOVIA SECURITIES, LLC
020 B000006 34-1542819
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020 A000007 MERRILL LYNCH
020 B000007 13-2740599
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020 A000008 DEUTSCHE BANK SECURITIES INC.
020 B000008 13-2730828
020 C000008 4
020 A000009 LEHMAN BROTHERS INC.
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020 C000009 3
020 A000010 OPPENHEIMER & CO INC.
020 B000010 13-2798343
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020 C000010 2
021 000000 151
022 A000001 BNY CAPITAL MARKETS, INC.
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022 C000001 2498566
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022 B000002 11-2418191
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022 A000003 DEUTSCHE BANK SECURITIES INC.
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022 A000004 J.P. MORGAN SECURITIES INC.
022 B000004 13-3224016
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022 A000005 GOLDMAN, SACHS & CO.
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022 A000006 BANC OF AMERICA SECURITIES LLC
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022 A000007 UBS SECURITIES LLC
022 B000007 13-3873456
022 C000007 18657
022 D000007 8526
022 A000008 BEAR STEARNS
022 B000008 13-3299429
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022 A000009 CREDIT SUISSE FIRST BOSTON CORPORATION
022 B000009 13-5659485
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022 A000010 WACHOVIA SECURITIES, LLC
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023 D000000 147909
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026 B000000 Y
026 C000000 N
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026 E000000 N
026 F000000 N
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026 G010000 N
026 G020000 N
026 H000000 N
027 000000 N
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046 000000 N
047 000000 Y
048 000000 0.800
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048 A020000 0.000
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050 000000 N
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053 B000000 Y

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053 C000000 N
054 A000000 Y
054 B000000 Y
054 C000000 N
054 D000000 N
054 E000000 N
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054 J000000 Y
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054 M000000 Y
054 N000000 N
PAGE 6
054 O000000 N
055 A000000 Y
055 B000000 N
056 000000 Y
057 000000 N
058 A000000 N
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062 O000000 0.0
062 P000000 120.3
062 Q000000 0.0
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063 A000000 0
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066 E000000 N
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068 A000000 N
068 B000000 N
069 000000 N
070 A010000 Y
070 A020000 N
070 B010000 Y

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| 070 | D010000 | Y | |
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| 070 | E010000 | Y | |
| 070 | E020000 | N | |
| 070 | F010000 | Y | |
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| 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 | N | |
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| 072 Z000000 | 49679 |
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| 072BB000000 | 25433 |
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| 072EE000000 | 0 |
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| 073 A020000 | 0.0000 |
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| 074 T000000 | 914291 |
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| 074 U020000 | 0 |
| 074 V010000 | 15.07 |
| 074 V020000 | 0.00 |
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| 074 X000000 | 57 |
| 074 Y000000 | 0 |
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| 075 B000000 | 912157 |
| 076 000000 | 15.15 |

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| | |
|-------------|------|
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| 077 O000000 | Y |
| 077 Q010000 | N |
| 077 Q020000 | N |
| 077 Q030000 | N |
| 078 000000 | N |
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| 086 A020000 | 6934 |
| 086 B010000 | 0 |
| 086 B020000 | 0 |
| 086 C010000 | 0 |
| 086 C020000 | 0 |
| 086 D010000 | 0 |
| 086 D020000 | 0 |

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| | | |
|-----------|-----------------|-----------------|
| 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 | |