

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

CALAMOS CONVERTIBLE & HIGH INCOME FUND

Form NSAR-A

June 25, 2010

PAGE 1  
000 A000000 04/30/2010  
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 N.A., Brazilian Branch  
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 KAS BANK, AMSTERDAM  
015 B000004 S  
015 C010004 AMSTERDAM  
015 D010004 NETHERLANDS  
015 E040004 X  
018 000000 Y  
019 A000000 Y  
019 B000000 19  
019 C000000 CALAMOSINV  
020 A000001 SUSQUEHANNA CAPITAL GROUP  
020 B000001 23-2626048  
020 C000001 20  
020 A000002 CITIGROUP GLOBAL MARKETS, INC.  
020 B000002 11-2418191  
020 C000002 13  
020 A000003 OPPENHEIMER AND CO.  
020 B000003 13-321135  
020 C000003 4  
020 A000004 CREDIT SUISSE FIRST BOSTON  
020 B000004 13-2853402  
020 C000004 3  
020 A000005 UBS Financial  
020 B000005 13-2638166  
020 C000005 1  
020 A000006 BANK OF AMERICA  
020 B000006 56-0906609  
020 C000006 1  
020 A000007 LAZARD FRERES & CO. LLC  
020 B000007 13-5545100  
020 C000007 1  
020 A000008 BNP PARIBAS  
020 B000008 13-1929559  
020 C000008 1  
020 A000009 J.P. MORGAN SECURITIES INC.  
020 B000009 13-3224016  
020 C000009 0  
020 A000010 GOLDMAN, SACHS & CO.  
020 B000010 13-5108880  
020 C000010 0  
021 000000 43  
022 A000001 BARCLAYS GLOBAL INVESTORS SERVICES  
PAGE 3  
022 B000001 94-3231066  
022 C000001 18508  
022 D000001 41261  
022 A000002 GOLDMAN, SACHS & CO.  
022 B000002 13-5108880  
022 C000002 29527  
022 D000002 26794  
022 A000003 CREDIT SUISSE FIRST BOSTON  
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022 A000004 BANK OF AMERICA  
022 B000004 56-0906609  
022 C000004 35262  
022 D000004 11892  
022 A000005 J.P. MORGAN SECURITIES INC.

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022 B000005 13-3224016  
022 C000005 32673  
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022 A000006 BNP PARIBAS  
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022 C000006 13693  
022 D000006 13850  
022 A000007 DEUTSCHE BANK SECURITIES, INC.  
022 B000007 13-2730828  
022 C000007 22340  
022 D000007 149  
022 A000008 UBS Financial  
022 B000008 13-2638166  
022 C000008 4286  
022 D000008 17641  
022 A000009 CITIGROUP GLOBAL MARKETS, INC.  
022 B000009 11-2418191  
022 C000009 13479  
022 D000009 6983  
022 A000010 SEAPORT GROUP SECURITIES  
022 B000010 11-3669047  
022 C000010 958  
022 D000010 10887  
023 C000000 398570  
023 D000000 357593  
024 000000 Y  
025 A000001 BANK OF AMERICA  
025 B000001 56-0906609  
025 C000001 E  
025 D000001 19149  
025 A000002 GOLDMAN, SACHS & CO.  
025 B000002 13-5108880  
025 C000002 E  
025 D000002 6384  
025 A000003 BNP PARIBAS  
PAGE 4  
025 B000003 13-1929559  
025 C000003 E  
025 D000003 11677  
025 A000004 CREDIT SUISSE FIRST BOSTON  
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025 D000004 16935  
025 A000005 BARCLAYS GLOBAL INVESTORS SERVICES  
025 B000005 94-3231066  
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025 D000005 8917  
025 A000006 DEUTSCHE BANK SECURITIES, INC.  
025 B000006 13-2730828  
025 C000006 E  
025 D000006 16086  
025 A000007 J.P. MORGAN SECURITIES INC.  
025 B000007 13-3224016  
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025 D000007 13642  
026 A000000 N  
026 B000000 Y  
026 C000000 N  
026 D000000 Y  
026 E000000 N  
026 F000000 N  
026 G010000 N

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|     |         |       |   |
|-----|---------|-------|---|
| 026 | G020000 | N     |   |
| 026 | H000000 | N     |   |
| 027 | 000000  | N     |   |
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| 028 | A020000 |       | 0 |
| 028 | A030000 |       | 0 |
| 028 | A040000 |       | 0 |
| 028 | B010000 |       | 0 |
| 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 |
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| 028 | F040000 |       | 0 |
| 028 | G010000 |       | 0 |
| 028 | G020000 |       | 0 |
| 028 | G030000 |       | 0 |
| 028 | G040000 |       | 0 |
| 028 | H000000 |       | 0 |
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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 |
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| 046 | 000000  | N     |   |
| 047 | 000000  | Y     |   |
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| 048 | A020000 | 0.000 |   |
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| 048 | B020000 | 0.000 |   |
| 048 | C010000 |       | 0 |

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|     |         |       |   |
|-----|---------|-------|---|
| 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 |
| 048 | H020000 | 0.000 |   |
| 048 | I010000 |       | 0 |
| 048 | I020000 | 0.000 |   |
| 048 | J010000 |       | 0 |
| 048 | J020000 | 0.000 |   |
|     | PAGE    | 6     |   |
| 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     |   |
| 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     |   |
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| 055 | B000000 | Y     |   |
| 056 | 000000  | Y     |   |
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| 062 | H000000 | 0.0   |   |
| 062 | I000000 | 0.0   |   |
| 062 | J000000 | 0.0   |   |
| 062 | K000000 | 0.3   |   |
| 062 | L000000 | 0.0   |   |
| 062 | M000000 | 0.0   |   |

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062 N000000 0.0  
062 O000000 0.0  
062 P000000 96.9  
062 Q000000 9.4  
062 R000000 21.9

PAGE 7

063 A000000 0  
063 B000000 7.3  
064 A000000 N  
064 B000000 Y  
065 000000 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  
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068 B000000 N  
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070 N020000 Y  
070 O010000 Y  
070 O020000 Y  
070 P010000 Y  
070 P020000 N  
070 Q010000 N  
070 Q020000 N  
070 R010000 Y

PAGE 8

070 R020000 N  
071 A000000 193477  
071 B000000 235719  
071 C000000 1052106

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|             |         |
|-------------|---------|
| 071 D000000 | 18      |
| 072 A000000 | 6       |
| 072 B000000 | 32556   |
| 072 C000000 | 9583    |
| 072 D000000 | 0       |
| 072 E000000 | 24      |
| 072 F000000 | 4492    |
| 072 G000000 | 0       |
| 072 H000000 | 0       |
| 072 I000000 | 18      |
| 072 J000000 | 21      |
| 072 K000000 | 0       |
| 072 L000000 | 97      |
| 072 M000000 | 25      |
| 072 N000000 | 31      |
| 072 O000000 | 0       |
| 072 P000000 | 2700    |
| 072 Q000000 | 106     |
| 072 R000000 | 25      |
| 072 S000000 | 23      |
| 072 T000000 | 0       |
| 072 U000000 | 0       |
| 072 V000000 | 0       |
| 072 W000000 | 20      |
| 072 X000000 | 7560    |
| 072 Y000000 | 281     |
| 072 Z000000 | 34884   |
| 072AA000000 | 10288   |
| 072BB000000 | 8783    |
| 072CC010000 | 62649   |
| 072CC020000 | 0       |
| 072DD010000 | 35617   |
| 072DD020000 | 0       |
| 072EE000000 | 0       |
| 073 A010000 | 0.5100  |
| 073 A020000 | 0.0000  |
| 073 B000000 | 0.0000  |
| 073 C000000 | 0.0000  |
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| 074 B000000 | 0       |
| 074 C000000 | 3019    |
| 074 D000000 | 953378  |
| 074 E000000 | 123156  |
| 074 F000000 | 39047   |
| 074 G000000 | 2490    |
| 074 H000000 | 0       |
| 074 I000000 | 33396   |
| PAGE 9      |         |
| 074 J000000 | 4471    |
| 074 K000000 | 0       |
| 074 L000000 | 16987   |
| 074 M000000 | 205     |
| 074 N000000 | 1176149 |
| 074 O000000 | 5641    |
| 074 P000000 | 851     |
| 074 Q000000 | 270000  |
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| 074 R020000 | 0       |
| 074 R030000 | 0       |
| 074 R040000 | 3468    |
| 074 S000000 | 0       |
| 074 T000000 | 896189  |

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|           |                         |              |
|-----------|-------------------------|--------------|
| 074       | U010000                 | 69837        |
| 074       | U020000                 | 0            |
| 074       | V010000                 | 12.83        |
| 074       | V020000                 | 0.00         |
| 074       | W000000                 | 0.0000       |
| 074       | X000000                 | 104          |
| 074       | Y000000                 | 666555       |
| 075       | A000000                 | 0            |
| 075       | B000000                 | 862375       |
| 076       | 000000                  | 12.98        |
| 077       | A000000                 | N            |
| 078       | 000000                  | N            |
| 080       | C000000                 | 0            |
| 081       | B000000                 | 0            |
| 082       | B000000                 | 0            |
| 083       | B000000                 | 0            |
| 084       | B000000                 | 0            |
| 086       | A010000                 | 0            |
| 086       | A020000                 | 0            |
| 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 | NIMISH BHATT            |              |
| TITLE     | CHIEF FINANCIAL OFFICER |              |