

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

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

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
015 B000001 C
015 C010001 NEW YORK
015 C020001 NY
015 C030001 10286
015 E010001 X
015 A000002 EUROCLEAR BANK
015 B000002 S
015 C010002 BRUSSELS

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

015 D010002 BELGIUM
015 E040002 X
018 000000 Y
019 A000000 Y
019 B000000 12
019 C000000 CALAMOSINV
020 A000001 BANC OF AMERICA SECURITIES LLC
020 B000001 56-2058405
020 C000001 63
020 A000002 KNIGHT SECURITIES
020 B000002 22-3660471
020 C000002 21
020 A000003 SUSQUEHANNA CAPITAL GROUP
020 B000003 23-2626048
020 C000003 15
020 A000004 GOLDMAN, SACHS & CO.
020 B000004 13-5108880
020 C000004 13
020 A000005 MORGAN GRENDEL INC
020 B000005 13-3315328
020 C000005 11
020 A000006 WACHOVIA SECURITIES, LLC
020 B000006 34-1542819
020 C000006 10
020 A000007 MERRILL LYNCH
020 B000007 13-2740599
020 C000007 9
020 A000008 DEUTSCHE BANK SECURITIES INC.
020 B000008 13-2730828
020 C000008 4
020 A000009 LEHMAN BROTHERS INC.
020 B000009 13-2518466
020 C000009 3
020 A000010 OPPENHEIMER & CO INC.
020 B000010 13-2798343
PAGE 4
020 C000010 2
021 000000 151
022 A000001 BNY CAPITAL MARKETS, INC.
022 B000001 13-3878175
022 C000001 2498566
022 D000001 0
022 A000002 CITIGROUP GLOBAL MARKETS, INC.
022 B000002 11-2418191
022 C000002 23824
022 D000002 21371
022 A000003 DEUTSCHE BANK SECURITIES INC.
022 B000003 13-2730828
022 C000003 2553
022 D000003 40918
022 A000004 J.P. MORGAN SECURITIES INC.
022 B000004 13-3224016
022 C000004 21419
022 D000004 20413
022 A000005 GOLDMAN, SACHS & CO.
022 B000005 13-5108880
022 C000005 11518
022 D000005 23095
022 A000006 BANC OF AMERICA SECURITIES LLC
022 B000006 56-2058405
022 C000006 22895
022 D000006 9936

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

022 A000007 UBS SECURITIES LLC
022 B000007 13-3873456
022 C000007 18657
022 D000007 8526
022 A000008 BEAR STEARNS
022 B000008 13-3299429
022 C000008 21400
022 D000008 2408
022 A000009 CREDIT SUISSE FIRST BOSTON CORPORATION
022 B000009 13-5659485
022 C000009 21174
022 D000009 76
022 A000010 WACHOVIA SECURITIES, LLC
022 B000010 34-1542819
022 C000010 2039
022 D000010 16694
023 C000000 2700329
023 D000000 147909
024 000000 N
026 A000000 N
026 B000000 Y
026 C000000 N
026 D000000 Y
026 E000000 N
026 F000000 N
PAGE 5
026 G010000 N
026 G020000 N
026 H000000 N
027 000000 N
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
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

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

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
 PAGE 6
 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 0.1
 062 J000000 0.0
 062 K000000 1.8
 062 L000000 38.0
 062 M000000 0.0
 062 N000000 0.0
 062 O000000 0.0
 062 P000000 120.3
 062 Q000000 0.0
 062 R000000 19.8
 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
 070 B010000 Y

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

070	B020000	Y	
070	C010000	Y	
070	C020000	N	
070	D010000	Y	
070	D020000	N	
	PAGE	7	
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	N	
070	Q010000	N	
070	Q020000	N	
070	R010000	Y	
070	R020000	N	
071	A000000		221771
071	B000000		191083
071	C000000		1305105
071	D000000		15
072	A000000	6	
072	B000000		47248
072	C000000		7436
072	D000000		0
072	E000000		618
072	F000000		5367
072	G000000		0
072	H000000		0
072	I000000		569
072	J000000		46
072	K000000		0
072	L000000		55
072	M000000		8
072	N000000		22
072	O000000		0
072	P000000		0
072	Q000000		183
072	R000000		23
072	S000000		16
	PAGE	8	
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		5

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

072 X000000	6294
072 Y000000	671
072 Z000000	49679
072AA000000	13313
072BB000000	25433
072CC010000	25326
072CC020000	0
072DD010000	44173
072DD020000	0
072EE000000	0
073 A010000	0.7314
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.0000
074 A000000	15334
074 B000000	0
074 C000000	348359
074 D000000	1118198
074 E000000	162236
074 F000000	0
074 G000000	16677
074 H000000	0
074 I000000	0
074 J000000	0
074 K000000	0
074 L000000	30060
074 M000000	2612
074 N000000	1693476
074 O000000	796
074 P000000	776
074 Q000000	0
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	347613
074 S000000	430000
074 T000000	914291
074 U010000	60653
074 U020000	0
074 V010000	15.07
074 V020000	0.00
074 W000000	0.0000
074 X000000	57
074 Y000000	0
075 A000000	0
075 B000000	912157
076 000000	15.15

PAGE 9

077 A000000	Y
077 O000000	Y
077 Q010000	N
077 Q020000	N
077 Q030000	N
078 000000	N
086 A010000	444
086 A020000	6934
086 B010000	0
086 B020000	0
086 C010000	0
086 C020000	0
086 D010000	0
086 D020000	0

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

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	