

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

CALAMOS CONVERTIBLE & HIGH INCOME FUND

Form NSAR-B

December 22, 2005

PAGE 1  
000 B000000 10/31/2005  
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 02110  
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  
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 14  
019 C000000 CALAMOSINV  
020 A000001 BANC OF AMERICA SECURITIES LLC  
020 B000001 56-2058405  
020 C000001 113  
020 A000002 GOLDMAN, SACHS & CO.  
020 B000002 13-5108880  
020 C000002 108  
020 A000003 SUSQUEHANNA INVESTMENT GROUP  
020 B000003 23-2454154  
020 C000003 74  
020 A000004 MORGAN STANLEY  
020 B000004 13-2655998  
020 C000004 37  
020 A000005 DEUTSCHE BANK SECURITIES, INC.  
020 B000005 13-2730828  
020 C000005 22  
020 A000006 MERRILL LYNCH  
020 B000006 13-2740599  
020 C000006 20  
020 A000007 CIBC WORLD MARKETS CORP.  
020 B000007 13-2798343  
020 C000007 17  
020 A000008 LEHMAN BROTHERS  
020 B000008 13-2518466  
020 C000008 16  
020 A000009 CITIGROUP GLOBAL MARKETS, INC.  
020 B000009 11-2418191  
020 C000009 8  
020 A000010 J.P. MORGAN SECURITIES INC.  
020 B000010 13-3224016  
020 C000010 7  
021 000000 422  
022 A000001 BANK OF NEW YORK  
PAGE 3  
022 B000001 13-3894751  
022 C000001 6231574  
022 D000001 2530  
022 A000002 GOLDMAN, SACHS & CO.  
022 B000002 13-5108880  
022 C000002 47194  
022 D000002 33837  
022 A000003 CITIGROUP GLOBAL MARKETS, INC.  
022 B000003 11-2418191  
022 C000003 71256  
022 D000003 7234  
022 A000004 J.P. MORGAN SECURITIES INC.  
022 B000004 13-3224016  
022 C000004 47930  
022 D000004 28357  
022 A000005 MORGAN STANLEY

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

022 B000005 13-2655998  
022 C000005 26599  
022 D000005 40612  
022 A000006 BANK OF AMERICA SECURITIES LLC  
022 B000006 56-2058405  
022 C000006 39706  
022 D000006 19145  
022 A000007 MERRILL LYNCH  
022 B000007 13-2740599  
022 C000007 23230  
022 D000007 23447  
022 A000008 LEHMAN BROTHERS  
022 B000008 13-2518466  
022 C000008 21339  
022 D000008 22388  
022 A000009 BARCLAYS GLOBAL INVESTORS SERVICES  
022 B000009 94-3231066  
022 C000009 3617  
022 D000009 30614  
022 A000010 CREDIT SUISSE FIRST BOSTON  
022 B000010 13-2853402  
022 C000010 15551  
022 D000010 15569  
023 C000000 6527996  
023 D000000 223733  
024 000000 Y  
025 A000001 LEHMAN BROTHERS  
025 B000001 13-2518466  
025 C000001 E  
025 D000001 11759  
025 A000002 MERRILL LYNCH  
025 B000002 13-2740599  
025 C000002 E  
025 D000002 8826  
026 A000000 N  
PAGE 4  
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  
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

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

|     |         |       |
|-----|---------|-------|
| 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     |
| 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     |
|     | PAGE 5  |       |
| 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     |
| 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     |

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

052 000000 N  
 053 A000000 N  
 054 A000000 Y  
 054 B000000 Y  
 054 C000000 Y  
 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 Y  
 054 M000000 Y  
     PAGE 6  
 054 N000000 N  
 054 O000000 N  
 055 A000000 N  
 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 0.9  
 062 J000000 0.0  
 062 K000000 0.8  
 062 L000000 17.6  
 062 M000000 0.0  
 062 N000000 0.0  
 062 O000000 0.0  
 062 P000000 109.7  
 062 Q000000 0.0  
 062 R000000 30.7  
 063 A000000 0  
 063 B000000 6.8  
 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

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

|     |         |    |         |
|-----|---------|----|---------|
| 070 | B010000 | Y  |         |
| 070 | B020000 | Y  |         |
| 070 | C010000 | Y  |         |
| 070 | C020000 | N  |         |
| 070 | D010000 | Y  |         |
|     | PAGE    | 7  |         |
| 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 |    | 740606  |
| 071 | B000000 |    | 738299  |
| 071 | C000000 |    | 1344566 |
| 071 | D000000 |    | 55      |
| 072 | A000000 | 12 |         |
| 072 | B000000 |    | 88147   |
| 072 | C000000 |    | 14318   |
| 072 | D000000 |    | 0       |
| 072 | E000000 |    | 900     |
| 072 | F000000 |    | 11106   |
| 072 | G000000 |    | 0       |
| 072 | H000000 |    | 0       |
| 072 | I000000 |    | 1158    |
| 072 | J000000 |    | 81      |
| 072 | K000000 |    | 0       |
| 072 | L000000 |    | 213     |
| 072 | M000000 |    | 33      |
| 072 | N000000 |    | 62      |
| 072 | O000000 |    | 0       |
| 072 | P000000 |    | 0       |
| 072 | Q000000 |    | 357     |
| 072 | R000000 |    | 106     |
|     | PAGE    | 8  |         |
| 072 | S000000 |    | 32      |
| 072 | T000000 |    | 0       |
| 072 | U000000 |    | 0       |
| 072 | V000000 |    | 0       |

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

|        |         |                          |
|--------|---------|--------------------------|
| 072    | W000000 | 72                       |
| 072    | X000000 | 13220                    |
| 072    | Y000000 | 1388                     |
| 072    | Z000000 | 91533                    |
| 072AA  | 000000  | 57263                    |
| 072BB  | 000000  | 27292                    |
| 072CC0 | 10000   | 48620                    |
| 072CC0 | 20000   | 0                        |
| 072DD0 | 10000   | 82339                    |
| 072DD0 | 20000   | 0                        |
| 072EE  | 000000  | 7533                     |
| 073    | A010000 | 1.3400                   |
| 073    | A020000 | 0.0000                   |
| 073    | B000000 | 0.1200                   |
| 073    | C000000 | 0.0000                   |
| 074    | A000000 | 2446                     |
| 074    | B000000 | 0                        |
| 074    | C000000 | 8809                     |
| 074    | D000000 | 1032148                  |
| 074    | E000000 | 288605                   |
| 074    | F000000 | 0                        |
| 074    | G000000 | 7333                     |
| 074    | H000000 | 0                        |
| 074    | I000000 | 165899                   |
| 074    | J000000 | 828                      |
| 074    | K000000 | 0                        |
| 074    | L000000 | 24434                    |
| 074    | M000000 | 10599                    |
| 074    | N000000 | 1541101                  |
| 074    | O000000 | 3141                     |
| 074    | P000000 | 850                      |
| 074    | Q000000 | 0                        |
| 074    | R010000 | 0                        |
| 074    | R020000 | 0                        |
| 074    | R030000 | 0                        |
| 074    | R040000 | 166129                   |
| 074    | S000000 | 430245                   |
| 074    | T000000 | 940736                   |
| 074    | U010000 | 940736                   |
| 074    | U020000 | 61868                    |
| 074    | V010000 | 15.21                    |
| 074    | V020000 | 0.00                     |
| 074    | W000000 | 0.0000                   |
| 074    | X000000 | 98                       |
| 074    | Y000000 | 0                        |
| 075    | A000000 | 0                        |
| 075    | B000000 | 958432                   |
|        | PAGE    | 9                        |
| 076    | 000000  | 15.52                    |
| 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 | 19                       |
| 082    | A000000 | N                        |
| 082    | B000000 | 0                        |
| 083    | A000000 | N                        |
| 083    | B000000 | 0                        |
| 084    | A000000 | N                        |

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

|           |                 |                 |
|-----------|-----------------|-----------------|
| 084       | B000000         | 0               |
| 085       | A000000         | Y               |
| 085       | B000000         | N               |
| 086       | A010000         | 846             |
| 086       | A020000         | 12074           |
| 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       |                 |