

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