

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

CALAMOS CONVERTIBLE & HIGH INCOME FUND

Form NSAR-A

June 29, 2006

PAGE 1  
000 A000000 04/30/2006  
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-A

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 SUSQUEHANNA INVESTMENT GROUP  
020 B000001 23-2454154  
020 C000001 32  
020 A000002 MORGAN STANLEY  
020 B000002 13-2655998  
020 C000002 24  
020 A000003 GOLDMAN, SACHS & CO.  
020 B000003 13-5108880  
020 C000003 24  
020 A000004 BANK OF AMERICA SECURITIES LLC  
020 B000004 56-2058405  
020 C000004 19  
020 A000005 MERRILL LYNCH  
020 B000005 13-2740599  
020 C000005 18  
020 A000006 WACHOVIA SECURITIES LLC  
020 B000006 56-0276690  
020 C000006 16  
020 A000007 BEAR STEARNS & CO., INC.  
020 B000007 13-3299429  
020 C000007 12  
020 A000008 LEHMAN BROTHERS  
020 B000008 13-2518466  
020 C000008 11  
020 A000009 DEUTSCHE BANK SECURITIES, INC.  
020 B000009 13-2730828  
020 C000009 9  
020 A000010 CITIGROUP GLOBAL MARKETS, INC.  
020 B000010 11-2418191  
020 C000010 4  
021 000000 178  
022 A000001 BANK OF NEW YORK  
PAGE 3  
022 B000001 13-3894751  
022 C000001 2968139  
022 D000001 511  
022 A000002 WACHOVIA SECURITIES LLC  
022 B000002 56-0276690  
022 C000002 32384  
022 D000002 23299  
022 A000003 CITIGROUP GLOBAL MARKETS, INC.  
022 B000003 11-2418191  
022 C000003 47166  
022 D000003 5643  
022 A000004 MERRILL LYNCH  
022 B000004 13-2740599  
022 C000004 9861  
022 D000004 10618  
022 A000005 LEHMAN BROTHERS

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

022 B000005 13-2518466  
022 C000005 7814  
022 D000005 10829  
022 A000006 CREDIT SUISSE FIRST BOSTON  
022 B000006 13-2853402  
022 C000006 11993  
022 D000006 4777  
022 A000007 DEUTSCHE BANK SECURITIES, INC.  
022 B000007 13-2730828  
022 C000007 11965  
022 D000007 3723  
022 A000008 MORGAN STANLEY  
022 B000008 13-2655998  
022 C000008 13106  
022 D000008 1933  
022 A000009 UBS Financial  
022 B000009 13-2638166  
022 C000009 7176  
022 D000009 5806  
022 A000010 J.P. MORGAN SECURITIES INC.  
022 B000010 13-3224016  
022 C000010 5605  
022 D000010 6813  
023 C000000 3143154  
023 D000000 88467  
024 000000 Y  
025 A000001 LEHMAN BROTHERS  
025 B000001 13-2518466  
025 C000001 E  
025 D000001 20158  
025 A000002 MERRILL LYNCH  
025 B000002 13-2740599  
025 C000002 E  
025 D000002 9914  
025 A000003 DEUTSCHE BANK SECURITIES, INC.

PAGE 4

025 B000003 13-2730828  
025 C000003 D  
025 D000003 7170  
026 A000000 N  
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

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

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
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
	PAGE 5	
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
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

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

048 K020000 0.000  
049 000000 N  
050 000000 N  
051 000000 N  
052 000000 N  
053 A000000 Y  
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  
PAGE 6  
054 J000000 Y  
054 K000000 N  
054 L000000 N  
054 M000000 Y  
054 N000000 N  
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 1.5  
062 J000000 0.0  
062 K000000 1.4  
062 L000000 18.4  
062 M000000 0.0  
062 N000000 0.0  
062 O000000 0.0  
062 P000000 109.8  
062 Q000000 0.0  
062 R000000 28.0  
063 A000000 0  
063 B000000 6.5  
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

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

068 B000000 N  
 069 000000 N  
 070 A010000 Y  
 070 A020000 N  
 070 B010000 Y  
     PAGE 7  
 070 B020000 Y  
 070 C010000 Y  
 070 C020000 N  
 070 D010000 Y  
 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 230474  
 071 B000000 245589  
 071 C000000 1335238  
 071 D000000 17  
 072 A000000 6  
 072 B000000 39894  
 072 C000000 7481  
 072 D000000 0  
 072 E000000 298  
 072 F000000 5492  
 072 G000000 0  
 072 H000000 0  
 072 I000000 578  
 072 J000000 33  
 072 K000000 0  
 072 L000000 60  
 072 M000000 17  
 072 N000000 30  
     PAGE 8  
 072 O000000 0  
 072 P000000 0  
 072 Q000000 173  
 072 R000000 33

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

072	S000000	2
072	T000000	0
072	U000000	0
072	V000000	0
072	W000000	18
072	X000000	6436
072	Y000000	686
072	Z000000	41923
072AA	000000	41567
072BB	000000	7228
072CC0	10000	6046
072CC0	20000	0
072DD0	10000	37838
072DD0	20000	0
072EE	000000	13263
073	A010000	0.6100
073	A020000	0.0000
073	B000000	0.2100
073	C000000	0.0000
074	A000000	2232
074	B000000	0
074	C000000	14616
074	D000000	1064572
074	E000000	272305
074	F000000	0
074	G000000	13501
074	H000000	0
074	I000000	178848
074	J000000	5133
074	K000000	0
074	L000000	24869
074	M000000	10454
074	N000000	1586530
074	O000000	6104
074	P000000	813
074	Q000000	0
074	R010000	0
074	R020000	0
074	R030000	0
074	R040000	179006
074	S000000	430431
074	T000000	970176
074	U010000	62340
074	U020000	0
074	V010000	15.56
074	V020000	0.00
074	W000000	0.0000
	PAGE	9
074	X000000	106
074	Y000000	151
075	A000000	0
075	B000000	955037
076	000000	16.02
077	A000000	N
078	000000	N
080	C000000	0
081	B000000	0
082	B000000	0
083	B000000	0
084	B000000	0
086	A010000	472
086	A020000	7286

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

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	