

Edgar Filing: CALAMOS STRATEGIC TOTAL RETURN FUND - Form NSAR-B

CALAMOS STRATEGIC TOTAL RETURN FUND

Form NSAR-B

December 30, 2004

PAGE 1
000 B000000 10/31/2004
000 C000000 0001275214
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 STRATEGIC TOTAL RETURN FUND
001 B000000 811-21484
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 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
015 B000001 C
PAGE 2
015 C010001 NEW YORK
015 C020001 NY
015 C030001 10286
015 E010001 X
015 A000002 EUROCLEAR BANK
015 B000002 S

Edgar Filing: CALAMOS STRATEGIC TOTAL RETURN FUND - Form NSAR-B

015 C010002 N/A
015 D010002 BELGIUM
015 E040002 X
015 A000003 BANK AUSTRIA AG
015 B000003 S
015 C010003 N/A
015 D010003 AUSTRIA
015 E040003 X
015 A000004 CREDIT SUISSE ZURICH
015 B000004 S
015 C010004 N/A
015 D010004 SWITZERLAND
015 E040004 X
015 A000005 NATIONAL AUSTRALIA BANK
015 B000005 S
015 C010005 N/A
015 D010005 AUSTRALIA
015 E040005 X
018 000000 Y
019 A000000 Y
019 B000000 12
019 C000000 CALAMOSINV
020 A000001 GOLDMAN, SACHS & CO
020 B000001 13-5108880
020 C000001 244
020 A000002 DEUTSCHE BANK SECURITIES INC.
020 B000002 13-2730828
020 C000002 161
020 A000003 BEAR STEARNS & CO. INC.
020 B000003 13-3299429
020 C000003 115
020 A000004 BANK OF AMERICA SECURITIES LLC
020 B000004 56-2058405
020 C000004 102
020 A000005 CITIGROUP GLOBAL MARKETS INC
020 B000005 11-2418191
020 C000005 87
020 A000006 CREDIT SUISSE FIRST BOSTON CORPORATION
020 B000006 13-5659485
020 C000006 82
020 A000007 KV EXECUTION SERVICES LLC
020 B000007 13-3838570
020 C000007 58
020 A000008 MERRILL LYNCH
020 B000008 13-2740599
PAGE 3
020 C000008 41
020 A000009 WACHOVIA SECURITIES, LLC
020 B000009 56-0276690
020 C000009 32
020 A000010 SUSQUEHANNA INVESTMENTS
020 B000010 23-2626048
020 C000010 31
021 000000 1260
022 A000001 BNY CAPITAL MARKETS, INC.
022 B000001 13-3878175
022 C000001 14417220
022 D000001 0
022 A000002 J.P. MORGAN SECURITIES, INC.
022 B000002 13-3224016
022 C000002 85557
022 D000002 46231

Edgar Filing: CALAMOS STRATEGIC TOTAL RETURN FUND - Form NSAR-B

022 A000003 UBS SECURITIES LLC
022 B000003 13-3873456
022 C000003 100970
022 D000003 26914
022 A000004 BANC OF AMERICA SECURITIES LLC
022 B000004 56-2058405
022 C000004 106028
022 D000004 11512
022 A000005 WACHOVIA SECURITIES, LLC
022 B000005 56-0276690
022 C000005 53562
022 D000005 36383
022 A000006 MERRILL LYNCH
022 B000006 13-2740599
022 C000006 33252
022 D000006 20096
022 A000007 MORGAN STANLEY
022 B000007 13-2655998
022 C000007 38337
022 D000007 6028
022 A000008 DEUTSCHE BANK SECURITIES INC.
022 B000008 13-2730828
022 C000008 25088
022 D000008 16562
022 A000009 BEAR, STEARNS & CO INC.
022 B000009 13-3299429
022 C000009 40226
022 D000009 0
022 A000010 LEHMAN BROTHERS INC.
022 B000010 13-2518466
022 C000010 36033
022 D000010 1029
023 C000000 15256915
023 D000000 395182
024 000000 Y
PAGE 4
025 A000001 BANC OF AMERICA SECURITIES LLC
025 B000001 56-2058405
025 C000001 E
025 D000001 43984
025 A000002 WACHOVIA SECURITIES, LLC
025 B000002 56-0276690
025 C000002 E
025 D000002 42075
025 A000003 MORGAN STANLEY
025 B000003 13-2655998
025 C000003 E
025 D000003 15417
025 D000004 0
025 D000005 0
025 D000006 0
025 D000007 0
025 D000008 0
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

Edgar Filing: CALAMOS STRATEGIC TOTAL RETURN FUND - Form NSAR-B

027 000000 N
 045 000000 Y
 046 000000 N
 047 000000 Y
 048 000000 1.000
 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
 PAGE 5
 048 K010000 0
 048 K020000 0.000
 049 000000 N
 050 000000 N
 051 000000 N
 052 000000 N
 053 A000000 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
 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 N
 062 B000000 0.0
 062 C000000 0.0
 062 D000000 0.0
 062 E000000 0.0

Edgar Filing: CALAMOS STRATEGIC TOTAL RETURN FUND - Form NSAR-B

062 F000000 0.0
062 G000000 0.0
062 H000000 0.0
062 I000000 0.0
062 J000000 0.0
062 K000000 0.0
062 L000000 0.0
062 M000000 0.0
062 N000000 0.0
062 O000000 0.0
062 P000000 0.0
062 Q000000 0.0
062 R000000 0.0

066 A000000 Y
066 B000000 N

PAGE 6

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
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 N
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 3521965

Edgar Filing: CALAMOS STRATEGIC TOTAL RETURN FUND - Form NSAR-B

071	B000000	289500
071	C000000	2711341
071	D000000	11
072	A000000	7
072	B000000	60378
	PAGE	7
072	C000000	39065
072	D000000	0
072	E000000	382
072	F000000	17904
072	G000000	0
072	H000000	0
072	I000000	1355
072	J000000	145
072	K000000	0
072	L000000	225
072	M000000	10
072	N000000	74
072	O000000	0
072	P000000	0
072	Q000000	609
072	R000000	48
072	S000000	14
072	T000000	0
072	U000000	47
072	V000000	0
072	W000000	17
072	X000000	20448
072	Y000000	0
072	Z000000	79377
072AA	000000	5504
072BB	000000	26781
072CC	010000	6852
072CC	020000	0
072DD	010000	57943
072DD	020000	0
072EE	000000	0
073	A010000	0.3750
073	A020000	0.0000
073	B000000	0.0000
073	C000000	0.0000
074	A000000	862
074	B000000	0
074	C000000	40507
074	D000000	1405753
074	E000000	275797
074	F000000	1554523
074	G000000	0
074	H000000	0
074	I000000	371599
074	J000000	463
074	K000000	0
074	L000000	36690
074	M000000	58
074	N000000	3686252
074	O000000	16843
074	P000000	2791
	PAGE	8
074	Q000000	0
074	R010000	0
074	R020000	0
074	R030000	863

Edgar Filing: CALAMOS STRATEGIC TOTAL RETURN FUND - Form NSAR-B

074	R040000	386182
074	S000000	1080344
074	T000000	2199229
074	U010000	154514
074	U020000	0
074	V010000	14.23
074	V020000	0.00
074	W000000	0.0000
074	X000000	56
074	Y000000	0
075	A000000	0
075	B000000	2137121
076	000000	13.34
077	A000000	Y
077	B000000	Y
077	C000000	N
077	D000000	N
077	E000000	N
077	F000000	N
077	G000000	N
077	H000000	N
077	I000000	Y
077	J000000	N
077	K000000	N
077	L000000	N
077	M000000	N
077	N000000	N
077	O000000	N
077	P000000	N
077	Q010000	N
077	Q020000	N
077	Q030000	N
080	A000000	ICI MUTUAL
080	C000000	8575
081	A000000	Y
081	B000000	12
082	A000000	N
082	B000000	0
083	A000000	N
083	B000000	0
084	A000000	N
084	B000000	0
085	A000000	Y
085	B000000	N
086	A010000	154514
086	A020000	2213413
086	B010000	0
	PAGE	9
086	B020000	0
086	C010000	43
086	C020000	1080000
086	D010000	0
086	D020000	0
086	E010000	0
086	E020000	0
086	F010000	0
086	F020000	0
087	A010000	COMMON STOCK
087	A020000	128125101
087	A030000	CSQ
087	B010000	PREFERRED STOCK
088	A000000	N

Edgar Filing: CALAMOS STRATEGIC TOTAL RETURN FUND - Form NSAR-B

088 B000000 N

088 C000000 N

088 D000000 Y

SIGNATURE NIMISH S. BHATT

TITLE TREASURER