

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

CALAMOS CONVERTIBLE & HIGH INCOME FUND

Form NSAR-B

December 29, 2011

PAGE 1
000 B000000 10/31/2011
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 Bank and Trust Company
010 B000001 028-00733
010 C010001 Boston
010 C020001 MA
010 C030001 02111
012 A000001 BANK OF NEW YORK MELLON (COMMON)
012 B000001 85-05006
012 C010001 NEW YORK
012 C020001 NY
012 C030001 10286
013 A000001 Deloitte & Touche LLP
013 B010001 Chicago
013 B020001 IL
013 B030001 60606
014 A000001 CALAMOS FINANCIAL SERVICES LLC
014 B000001 8-37854
015 A000001 State Street Bank and Trust Company
015 B000001 C
015 C010001 Boston
015 C020001 MA
015 C030001 02111
015 E010001 X
PAGE 2
015 A000002 CITIBANK NA
015 B000002 S
015 C010002 SAO PAULO
015 D010002 BRAZIL
015 E040002 X
015 A000003 EUROCLEAR BANK

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

015 B000003 S
015 C010003 BRUSSELS
015 D010003 BELGIUM
015 E040003 X
015 A000004 CLEARSTREAM BANKING SA
015 B000004 S
015 C010004 LUXEMBOURG
015 D010004 LUXEMBOURG
015 E040004 X
018 000000 Y
019 A000000 Y
019 B000000 19
019 C000000 CALAMOSINV
020 A000001 CREDIT SUISSE FIRST BOSTON
020 B000001 13-2853402
020 C000001 19
020 A000002 GOLDMAN SACHS & CO.
020 B000002 13-5108880
020 C000002 14
020 A000003 BARCLAYS GLOBAL INVESTORS SERVICES
020 B000003 94-3231066
020 C000003 13
020 A000004 SUSQUEHANNA CAPITAL GROUP
020 B000004 23-2626048
020 C000004 11
020 A000005 INVESTMENT TECHNOLOGY GROUP, INC.
020 B000005 13-3757717
020 C000005 7
020 A000006 BANK OF AMERICA
020 B000006 56-0906609
020 C000006 7
020 A000007 WEEDEN & CO.
020 B000007 13-3364318
020 C000007 3
020 A000008 WJB CAPITAL GROUP, INC.
020 B000008 11-3152270
020 C000008 2
020 A000009 JEFFERIES & CO. INC.
020 B000009 95-2622900
020 C000009 1
020 A000010 KNIGHT SECURITIES
020 B000010 22-3660471
020 C000010 1
021 000000 80
022 A000001 BANK OF AMERICA
PAGE 3
022 B000001 56-0906609
022 C000001 106301
022 D000001 42046
022 A000002 DEUTSCHE BANK SECURITIES, INC.
022 B000002 13-2730828
022 C000002 57545
022 D000002 54348
022 A000003 BARCLAYS GLOBAL INVESTORS SERVICES
022 B000003 94-3231066
022 C000003 49305
022 D000003 43643
022 A000004 CREDIT SUISSE FIRST BOSTON
022 B000004 13-2853402
022 C000004 39987
022 D000004 43908
022 A000005 BANK OF NEW YORK

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

022 B000005 13-3989198
022 C000005 67785
022 D000005 12246
022 A000006 J.P. MORGAN SECURITIES INC.
022 B000006 13-3224016
022 C000006 32952
022 D000006 42896
022 A000007 GOLDMAN SACHS & CO.
022 B000007 13-5108880
022 C000007 49606
022 D000007 10761
022 A000008 WELLS FARGO SECURITIES, LLC
022 B000008 94-3379992
022 C000008 33597
022 D000008 17656
022 A000009 JEFFERIES & CO. INC.
022 B000009 95-2622900
022 C000009 19360
022 D000009 18354
022 A000010 MORGAN STANLEY & CO., INC.
022 B000010 13-2655998
022 C000010 19738
022 D000010 13765
023 C000000 959941
023 D000000 784720
024 000000 Y
025 A000001 BANK OF AMERICA
025 B000001 56-0906609
025 C000001 E
025 D000001 16522
025 A000002 CREDIT SUISSE FIRST BOSTON
025 B000002 13-2853402
025 C000002 E
025 D000002 10946
025 A000003 BARCLAYS GLOBAL INVESTORS SERVICES
PAGE 4
025 B000003 94-3231066
025 C000003 E
025 D000003 5586
025 A000004 DEUTSCHE BANK SECURITIES, INC.
025 B000004 13-2730828
025 C000004 E
025 D000004 12360
025 A000005 WELLS FARGO SECURITIES, LLC
025 B000005 94-3379992
025 C000005 E
025 D000005 12251
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

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

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
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
	PAGE	5
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
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

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

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	
	PAGE	6	
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	
054	O000000	N	
055	A000000	N	
055	B000000	Y	
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	0.8	
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	0.0	
062	J000000	0.0	
062	K000000	0.9	
062	L000000	0.0	
062	M000000	0.0	
062	N000000	0.0	
062	O000000	0.0	
062	P000000	106.9	
062	Q000000	1.7	
062	R000000	22.4	
063	A000000	0	
063	B000000	7.6	
064	A000000	N	

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

064 B000000 N
066 A000000 Y
066 B000000 N
066 C000000 N
066 D000000 N

PAGE 7

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 Y
070 L010000 Y
070 L020000 Y
070 M010000 Y
070 M020000 Y
070 N010000 Y
070 N020000 Y
070 O010000 Y
070 O020000 Y
070 P010000 Y
070 P020000 N
070 Q010000 N
070 Q020000 N
070 R010000 Y
070 R020000 N

071 A000000 540293
071 B000000 483794
071 C000000 1145109
071 D000000 42
072 A000000 12
072 B000000 66499
072 C000000 13228
072 D000000 0

PAGE 8

072 E000000 141
072 F000000 9758
072 G000000 0
072 H000000 0

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

072 I000000	31
072 J000000	62
072 K000000	0
072 L000000	101
072 M000000	47
072 N000000	67
072 O000000	0
072 P000000	4763
072 Q000000	224
072 R000000	67
072 S000000	13
072 T000000	0
072 U000000	0
072 V000000	0
072 W000000	69
072 X000000	15202
072 Y000000	212
072 Z000000	64878
072AA000000	1673
072BB000000	20107
072CC010000	3781
072CC020000	0
072DD010000	73044
072DD020000	0
072EE000000	0
073 A010000	1.0200
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.16
074 A000000	0
074 B000000	0
074 C000000	8025
074 D000000	996117
074 E000000	120356
074 F000000	11180
074 G000000	7767
074 H000000	0
074 I000000	73672
074 J000000	5786
074 K000000	0
074 L000000	18481
074 M000000	175
074 N000000	1241559
074 O000000	2300
074 P000000	974
074 Q000000	314000
074 R010000	0
PAGE 9	
074 R020000	0
074 R030000	0
074 R040000	6746
074 S000000	0
074 T000000	917539
074 U010000	72148
074 U020000	0
074 V010000	12.72
074 V020000	0.00
074 W000000	0.0000
074 X000000	0
074 Y000000	850085
075 A000000	0
075 B000000	931543

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

076 000000 11.96
077 A000000 Y
077 B000000 Y
077 C000000 Y
077 D000000 N
077 E000000 Y
077 F000000 N
077 G000000 N
077 H000000 N
077 I000000 N
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
078 000000 N
080 A000000 ICI Mutual Insurance Company
080 C000000 15000
081 A000000 Y
081 B000000 16
082 A000000 Y
082 B000000 100
083 A000000 N
083 B000000 0
084 A000000 N
084 B000000 0
085 A000000 Y
085 B000000 Y
086 A010000 1440
086 A020000 19353
086 B010000 0
086 B020000 0
PAGE 10
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
088 A000000 Y
088 B000000 N
088 C000000 Y
088 D000000 N
SIGNATURE CURTIS HOLLOWAY
TITLE TREASURER