

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

CALAMOS CONVERTIBLE & HIGH INCOME FUND

Form NSAR-B

December 30, 2003

PAGE 1
000 B000000 10/31/2003
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 1111 WARRENVILLE ROAD
002 B000000 NAPERVILLE
002 C000000 IL
002 D010000 60563
003 000000 Y
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
008 A000001 CALAMOS ASSET MANAGEMENT, INC.
008 B000001 A
008 C000001 801-29688
008 D010001 NAPERVILLE
008 D020001 IL
008 D030001 60563
010 A000001 US BANCORP MUTUAL FUND SERVICES, LLC
010 B000001 85-11357
010 C010001 MILWAUKEE
010 C020001 WI
010 C030001 53202
011 A000001 CITIGROUP GLOBAL MARKETS, INC.
011 B000001 8-08177
011 C010001 NEW YORK
011 C020001 NY
011 C030001 10013
011 A000002 WACHOVIA SECURITIES, INC.
011 B000002 8-2612
011 C010002 RICHMOND
011 C020002 VA
011 C030002 23219
011 A000003 ADVEST INC.
011 B000003 8-21409
011 C010003 HARTFORD
011 C020003 CT
011 C030003 06103
011 A000004 H&R BLOCK FINANCIAL ADVISORS, INC.
011 B000004 8-16752
011 C010004 DETROIT
PAGE 2
011 C020004 MI
011 C030004 48226
011 A000005 FAHNESTOCK & CO. INC.
011 B000005 8-04077
011 C010005 NEW YORK
011 C020005 NY

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

011 C030005 10004
011 A000006 JANNEY MONTGOMERY SCOTT LLC
011 B000006 8-462
011 C010006 PHILADELPHIA
011 C020006 PA
011 C030006 19103
011 A000007 LEGG MASON WOOD WALKER, INC.
011 B000007 8-15939
011 C010007 BALTIMORE
011 C020007 MD
011 C030007 21203
011 A000008 MCDONALD INVESTMENTS, INC. RS, INC.
011 B000008 8-30177
011 C010008 CLEVELAND
011 C020008 OH
011 C030008 44114
011 A000009 RBC DAIN RAUSCHER INC.
011 B000009 8-45411
011 C010009 MINNEAPOLIS
011 C020009 MN
011 C030009 55402
011 A000010 TD WATERHOUSE INVESTOR SERVICES, INC.
011 B000010 8-23395
011 C010010 NEW YORK
011 C020010 NY
011 C030010 10005
011 A000011 WEDBUSH MORGAN SECURITIES, INC.
011 B000011 8-12987
011 C010011 LOS ANGELES
011 C020011 CA
011 C030011 90030
011 A000012 WELLS FARGO SECURITIES, LLC
011 B000012 8-35225
011 C010012 SAN FRANCISCO
011 C020012 CA
011 C030012 94104
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
PAGE 3
012 C030002 10286
013 A000001 DELOITTE & TOUCHE, LLP
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60601
014 A000001 CALAMOS FINANCIAL SERVICES, INC.
014 B000001 8-37854
015 A000001 BANK OF NEW YORK
015 B000001 C
015 C010001 NEW YORK
015 C020001 NY
015 C030001 10286
015 E010001 X
015 A000002 EUROCLEAR BANK
015 B000002 S
015 C010002 BRUSSELS

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

015 D010002 BELGIUM
015 E040002 X
018 000000 Y
019 A000000 Y
019 B000000 10
019 C000000 CALAMOSINV
020 A000001 GOLDMAN, SACHS & CO.
020 B000001 13-5108880
020 C000001 49
020 A000002 MERRIL LYNCH
020 B000002 13-2740599
020 C000002 31
020 A000003 CITIGROUP GLOBAL MARKETS, INC.
020 B000003 11-2418191
020 C000003 23
020 A000004 MORGAN STANLEY
020 B000004 13-2655998
020 C000004 20
020 A000005 BANC OF AMERICA SECURITIES LLC
020 B000005 56-2058405
020 C000005 20
020 A000006 DEUTSCHE BANK SECURITIES INC.
020 B000006 13-2730828
020 C000006 19
020 A000007 CREDIT SUISSE FIRST BOSTON CORPORATION
020 B000007 13-5659485
020 C000007 15
020 A000008 WACHOVIA
020 B000008 56-0276690
020 C000008 10
020 A000009 KBC SECURITIES
020 B000009 06-1548680
020 C000009 6
020 A000010 UBS PAINWEBBER
020 B000010 13-3920341
PAGE 4
020 C000010 2
021 000000 197
022 A000001 BNY CAPITAL MARKETS, INC.
022 B000001 13-3878175
022 C000001 26271152
022 D000001 0
022 A000002 J.P. MORGAN SECURITIES INC.
022 B000002 13-3224016
022 C000002 151569
022 D000002 5324
022 A000003 BANC OF AMERICA SECURITIES LLC
022 B000003 56-2058405
022 C000003 141668
022 D000003 0
022 A000004 CITIGROUP GLOBAL MARKETS, INC.
022 B000004 11-2418191
022 C000004 123299
022 D000004 1068
022 A000005 MORGAN STANLEY
022 B000005 13-2655998
022 C000005 85635
022 D000005 0
022 A000006 DEUTSCHE BANK SECURITIES INC.
022 B000006 13-2730828
022 C000006 75738
022 D000006 8955

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

022 A000007 GOLDMAN, SACHS & CO.
022 B000007 13-5108880
022 C000007 69855
022 D000007 7064
022 A000008 LEHMAN BROTHERS INC.
022 B000008 13-2518466
022 C000008 75139
022 D000008 0
022 A000009 CREDIT SUISSE FIRST BOSTON CORPORATION
022 B000009 13-5659485
022 C000009 71358
022 D000009 2513
022 A000010 BEAR, STEARNS & CO. INC.
022 B000010 13-3299429
022 C000010 59824
022 D000010 2760
023 C000000 27438666
023 D000000 49210
024 000000 N
026 A000000 N
026 B000000 Y
026 C000000 N
026 D000000 Y
026 E000000 N
026 F000000 N
PAGE 5
026 G010000 N
026 G020000 N
026 H000000 N
027 000000 N
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
052 000000 N
053 A000000 Y
053 B000000 Y

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

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
PAGE 6
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 0.6
062 D000000 0.0
062 E000000 0.0
062 F000000 0.0
062 G000000 0.0
062 H000000 0.0
062 I000000 5.6
062 J000000 0.0
062 K000000 0.0
062 L000000 41.5
062 M000000 0.0
062 N000000 0.0
062 O000000 0.0
062 P000000 120.5
062 Q000000 0.0
062 R000000 19.7
063 A000000 0
063 B000000 8.4
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
070 B010000 Y

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

070 B020000 N
 070 C010000 Y
 070 C020000 N
 070 D010000 Y
 070 D020000 N
 PAGE 7
 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 N
 070 Q010000 N
 070 Q020000 N
 070 R010000 Y
 070 R020000 N
 071 A000000 1285674
 071 B000000 67389
 071 C000000 806919
 071 D000000 8
 072 A000000 5
 072 B000000 26232
 072 C000000 5476
 072 D000000 0
 072 E000000 225
 072 F000000 3702
 072 G000000 0
 072 H000000 0
 072 I000000 296
 072 J000000 34
 072 K000000 0
 072 L000000 41
 072 M000000 9
 072 N000000 20
 072 O000000 0
 072 P000000 0
 072 Q000000 140
 072 R000000 44
 072 S000000 11
 PAGE 8
 072 T000000 0
 072 U000000 119
 072 V000000 0
 072 W000000 3

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

| | |
|-------------|---------|
| 072 X000000 | 4419 |
| 072 Y000000 | 466 |
| 072 Z000000 | 27980 |
| 072AA000000 | 313 |
| 072BB000000 | 5720 |
| 072CC010000 | 35395 |
| 072CC020000 | 0 |
| 072DD010000 | 21969 |
| 072DD020000 | 0 |
| 072EE000000 | 0 |
| 073 A010000 | 0.3657 |
| 073 A020000 | 0.0000 |
| 073 B000000 | 0.0000 |
| 073 C000000 | 0.0000 |
| 074 A000000 | 3188 |
| 074 B000000 | 0 |
| 074 C000000 | 424936 |
| 074 D000000 | 1073727 |
| 074 E000000 | 175862 |
| 074 F000000 | 0 |
| 074 G000000 | 0 |
| 074 H000000 | 0 |
| 074 I000000 | 0 |
| 074 J000000 | 3556 |
| 074 K000000 | 0 |
| 074 L000000 | 27995 |
| 074 M000000 | 40 |
| 074 N000000 | 1709304 |
| 074 O000000 | 17058 |
| 074 P000000 | 779 |
| 074 Q000000 | 0 |
| 074 R010000 | 0 |
| 074 R020000 | 0 |
| 074 R030000 | 0 |
| 074 R040000 | 370315 |
| 074 S000000 | 430000 |
| 074 T000000 | 891152 |
| 074 U010000 | 60209 |
| 074 U020000 | 0 |
| 074 V010000 | 14.80 |
| 074 V020000 | 0.00 |
| 074 W000000 | 0.0000 |
| 074 X000000 | 46 |
| 074 Y000000 | 0 |
| 075 A000000 | 0 |
| 075 B000000 | 821867 |
| 076 000000 | 16.00 |

PAGE 9

| | |
|-------------|---|
| 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 | N |
| 077 J000000 | N |
| 077 K000000 | N |
| 077 L000000 | N |
| 077 M000000 | N |
| 077 N000000 | N |

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

077 O000000 N
077 P000000 N
077 Q010000 Y
077 Q020000 N
077 Q030000 N
080 A000000 ICI MUTUAL
080 C000000 6275
081 A000000 Y
081 B000000 12
082 A000000 Y
082 B000000 50
083 A000000 N
083 B000000 0
084 A000000 N
084 B000000 0
085 A000000 Y
085 B000000 N
086 A010000 60209
086 A020000 856366
086 B010000 0
086 B020000 0
086 C010000 17
086 C020000 430000
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
PAGE 10
SIGNATURE RHOWENA BLANK
TITLE TREASURER