

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