

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

CALAMOS STRATEGIC TOTAL RETURN FUND

Form NSAR-A

June 29, 2006

PAGE 1  
000 A000000 04/30/2006  
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 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 BANK OF NEW YORK (COMMON)  
012 B000001 85-05006  
012 C010001 NEW YORK  
012 C020001 NY  
012 C030001 10286  
012 A000002 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, INC.  
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

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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  
015 A000004 Bank Austria AG  
015 B000004 S  
015 C010004 Vienna  
015 D010004 Austria  
015 E040004 X  
015 A000005 Royal Bank of Canada  
015 B000005 S  
015 C010005 Toronto  
015 D010005 Canada  
015 E040005 X  
018 000000 Y  
019 A000000 Y  
019 B000000 14  
019 C000000 CALAMOSINV  
020 A000001 LEHMAN BROTHERS  
020 B000001 13-2518466  
020 C000001 128  
020 A000002 MERRILL LYNCH  
020 B000002 13-2740599  
020 C000002 95  
020 A000003 GOLDMAN, SACHS & CO.  
020 B000003 13-5108880  
020 C000003 63  
020 A000004 MORGAN STANLEY  
020 B000004 13-2655998  
020 C000004 56  
020 A000005 BEAR STEARNS & CO., INC.  
020 B000005 13-3299429  
020 C000005 52  
020 A000006 BANK OF AMERICA SECURITIES LLC  
020 B000006 56-2058405  
020 C000006 47  
020 A000007 J.P. MORGAN SECURITIES INC.  
020 B000007 13-3224016  
020 C000007 36  
020 A000008 NCB Stockbrokers LTD.  
PAGE 3  
020 C000008 36  
020 A000009 WACHOVIA SECURITIES LLC  
020 B000009 56-0276690  
020 C000009 32  
020 A000010 LIQUIDNET, INC  
020 B000010 13-4095933  
020 C000010 32  
021 000000 728  
022 A000001 BANK OF NEW YORK  
022 B000001 13-3894751  
022 C000001 5284266  
022 D000001 0  
022 A000002 CITIGROUP GLOBAL MARKETS, INC.  
022 B000002 11-2418191  
022 C000002 574503  
022 D000002 511708

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022 A000003 J.P. MORGAN SECURITIES INC.  
022 B000003 13-3224016  
022 C000003 51051  
022 D000003 65734  
022 A000004 WACHOVIA SECURITIES LLC  
022 B000004 56-0276690  
022 C000004 49174  
022 D000004 33720  
022 A000005 NCB Stockbrokers LTD.  
022 C000005 23465  
022 D000005 47188  
022 A000006 MORGAN STANLEY  
022 B000006 13-2655998  
022 C000006 25403  
022 D000006 20818  
022 A000007 DEUTSCHE BANK SECURITIES, INC.  
022 B000007 13-2730828  
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022 D000007 3787  
022 A000008 LEHMAN BROTHERS  
022 B000008 13-2518466  
022 C000008 25582  
022 D000008 11649  
022 A000009 CREDIT SUISSE FIRST BOSTON  
022 B000009 13-2853402  
022 C000009 18352  
022 D000009 13250  
022 A000010 BANK OF AMERICA SECURITIES LLC  
022 B000010 56-2058405  
022 C000010 13147  
022 D000010 17638  
023 C000000 6153890  
023 D000000 781883  
024 000000 Y  
025 A000001 CITIGROUP GLOBAL MARKETS, INC.  
PAGE 4  
025 B000001 11-2418191  
025 C000001 E  
025 D000001 68531  
025 A000002 LEHMAN BROTHERS  
025 B000002 13-2518466  
025 C000002 E  
025 D000002 50720  
025 A000003 MERRILL LYNCH  
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025 A000004 J.P. MORGAN SECURITIES INC.  
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025 D000004 18152  
025 A000005 WACHOVIA SECURITIES LLC  
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025 A000006 DEUTSCHE BANK SECURITIES, INC.  
025 B000006 13-2730828  
025 C000006 D  
025 D000006 16133  
026 A000000 N  
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026 C000000 N

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|     |         |      |       |
|-----|---------|------|-------|
| 026 | D000000 | Y    |       |
| 026 | E000000 | N    |       |
| 026 | F000000 | N    |       |
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| 026 | G020000 | N    |       |
| 026 | H000000 | N    |       |
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| 028 | C010000 |      | 0     |
| 028 | C020000 |      | 0     |
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| 028 | D030000 |      | 0     |
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| 028 | E010000 |      | 0     |
| 028 | E020000 |      | 0     |
|     | PAGE    | 5    |       |
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| 028 | F030000 |      | 0     |
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| 042 | H000000 |      | 0     |
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| 046 | 000000  | N    |       |
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| 048 | 000000  |      | 1.000 |
| 048 | A010000 |      | 0     |

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|     |         |       |   |
|-----|---------|-------|---|
| 048 | A020000 | 0.000 |   |
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| 048 | B020000 | 0.000 |   |
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| 048 | E010000 |       | 0 |
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| 048 | F010000 |       | 0 |
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| 048 | G010000 |       | 0 |
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| 048 | H020000 | 0.000 |   |
|     | PAGE    | 6     |   |
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| 048 | J010000 |       | 0 |
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| 048 | K010000 |       | 0 |
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| 050 | 000000  | N     |   |
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| 054 | B000000 | Y     |   |
| 054 | C000000 | N     |   |
| 054 | D000000 | N     |   |
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| 054 | G000000 | N     |   |
| 054 | H000000 | Y     |   |
| 054 | I000000 | N     |   |
| 054 | J000000 | Y     |   |
| 054 | K000000 | N     |   |
| 054 | L000000 | N     |   |
| 054 | M000000 | Y     |   |
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| 055 | A000000 | N     |   |
| 055 | B000000 | N     |   |
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| 062 | H000000 | 0.0   |   |
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| 062 | J000000 | 0.0   |   |
| 062 | K000000 | 0.0   |   |

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062 L000000 0.0  
062 M000000 0.0  
062 N000000 0.0  
062 O000000 0.0  
062 P000000 0.0

PAGE 7

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062 R000000 0.0  
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066 D000000 N  
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066 F000000 N  
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070 O020000 N  
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070 Q020000 N  
070 R010000 Y  
070 R020000 N

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071 A000000 825618  
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071 C000000 3319489  
071 D000000 25

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| 072 C000000 | 37981   |
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| 072 G000000 | 0       |
| 072 H000000 | 0       |
| 072 I000000 | 1370    |
| 072 J000000 | 86      |
| 072 K000000 | 0       |
| 072 L000000 | 165     |
| 072 M000000 | 34      |
| 072 N000000 | 71      |
| 072 O000000 | 0       |
| 072 P000000 | 0       |
| 072 Q000000 | 426     |
| 072 R000000 | 46      |
| 072 S000000 | 17      |
| 072 T000000 | 0       |
| 072 U000000 | 0       |
| 072 V000000 | 0       |
| 072 W000000 | 48      |
| 072 X000000 | 19110   |
| 072 Y000000 | 0       |
| 072 Z000000 | 68665   |
| 072AA000000 | 143515  |
| 072BB000000 | 42216   |
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| 072CC020000 | 0       |
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| 074 I000000 | 457239  |
| 074 J000000 | 0       |
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| 074 L000000 | 35688   |
| 074 M000000 | 8283    |
| 074 N000000 | 3951834 |
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| 074 R020000 | 0       |
| 074 R030000 | 936     |
| 074 R040000 | 458792  |
| 074 S000000 | 1081223 |
| 074 T000000 | 2397240 |
| 074 U010000 | 154514  |

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|           |                 |                 |
|-----------|-----------------|-----------------|
| 074       | U020000         | 0               |
| 074       | V010000         | 15.51           |
| 074       | V020000         | 0.00            |
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| 074       | Y000000         | 151             |
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| 076       | 000000          | 13.89           |
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| 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               |
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| 087       | A030000         | CSQ             |
| 087       | B010000         | PREFERRED STOCK |
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| 088       | B000000         | N               |
| 088       | C000000         | N               |
| 088       | D000000         | Y               |
| SIGNATURE | NIMISH S. BHATT |                 |
| TITLE     | TREASURER       |                 |