

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

CALAMOS STRATEGIC TOTAL RETURN FUND

Form NSAR-B

December 29, 2011

PAGE 1
000 B000000 10/31/2011
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 Bank and Trust Company
010 B000001 028-00733
010 C010001 Boston
010 C020001 MA
010 C030001 02111
012 A000001 BANK OF NEW YORK (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 & 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 CLEARSTREAM BANKING S.A.

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015 B000003 S
015 C010003 LUXEMBOURG
015 D010003 LUXEMBOURG
015 E040003 X
015 A000004 DEUTSCHE BANK AG FRANKFURT
015 B000004 S
015 C010004 FRANKFURT
015 D010004 GERMANY
015 E040004 X
015 A000005 EUROCLEAR BANK
015 B000005 S
015 C010005 BRUSSELS
015 D010005 BELGIUM
015 E040005 X
015 A000006 STANDARD CHARTERED BANK
015 B000006 S
015 C010006 Taiwan
015 D010006 Taiwan
015 E040006 X
015 A000007 DEUTSCHE BANK PARIS
015 B000007 S
015 C010007 PARIS
015 D010007 FRANCE
015 E040007 X
018 000000 Y
019 A000000 Y
019 B000000 19
019 C000000 CALAMOSINV
020 A000001 BANK OF AMERICA CORP.
020 B000001 56-0906609
020 C000001 76
020 A000002 CREDIT SUISSE FIRST BOSTON
020 B000002 13-2853402
020 C000002 39
020 A000003 BARCLAYS GLOBAL INVESTORS SERVICES
020 B000003 94-3231066
020 C000003 38
020 A000004 INVESTMENT TECHNOLOGY GROUP, INC.
020 B000004 13-3757717
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020 A000005 SUSQUEHANNA INVESTMENT GROUP
020 B000005 23-2454154
020 C000005 25
020 A000006 GOLDMAN SACHS & CO.
020 B000006 13-5108880
PAGE 3
020 C000006 17
020 A000007 BLOOMBERG TRADEBOOK LLC
020 B000007 13-388028
020 C000007 15
020 A000008 CALYON SECURITIES
020 B000008 13-2602298
020 C000008 14
020 A000009 LIQUIDNET, INC
020 B000009 13-4095933
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020 A000010 J.P. MORGAN SECURITIES INC.
020 B000010 13-3224016
020 C000010 11
021 000000 353
022 A000001 CREDIT SUISSE FIRST BOSTON
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022 C000001 46310
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022 A000002 DEUTSCHE BANK SECURITIES, INC.
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022 A000007 JEFFERIES & CO. INC.
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022 B000008 13-3989198
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022 D000008 5923
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022 B000009 13-2655998
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022 A000010 WELLS FARGO BANK, N.A.
PAGE 4
022 B000010 34-1542819
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023 D000000 941444
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025 A000001 BANK OF AMERICA SECURITIES LLC
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025 A000002 J.P. MORGAN SECURITIES INC.
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025 A000006 WELLS FARGO BANK, N.A.
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043 000000 0
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 061 000000 0
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062 E000000 0.0
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067 000000 N
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070 O010000 Y

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070 O020000 Y
070 P010000 Y
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070 Q010000 N

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| 074 | O000000 | | 1574 |
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| | | |
|-----|---------|------------------------------|
| 074 | R010000 | 0 |
| 074 | R020000 | 0 |
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| 074 | R040000 | 17409 |
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| 074 | V010000 | 10.15 |
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| 077 | Q010000 | N |
| 077 | Q020000 | N |
| 077 | Q030000 | N |
| 078 | 000000 | N |
| 080 | A000000 | ICI Mutual Insurance Company |
| | PAGE | 10 |
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| 086 | C020000 | 0 |
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| 086 | D020000 | 0 |
| 086 | E010000 | 0 |
| 086 | E020000 | 0 |
| 086 | F010000 | 0 |
| 086 | F020000 | 0 |
| 087 | A010000 | COMMON STOCK |

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087 A020000 128125101

087 A030000 CSQ

088 A000000 N

088 B000000 N

088 C000000 Y

088 D000000 N

SIGNATURE CURTIS HOLLOWAY

TITLE TREASURER