

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.

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

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  
020 C000004 29  
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  
020 C000009 13  
020 A000010 J.P. MORGAN SECURITIES INC.  
020 B000010 13-3224016  
020 C000010 11  
021 000000 353  
022 A000001 CREDIT SUISSE FIRST BOSTON  
022 B000001 13-2853402

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

022 C000001 46310  
022 D000001 48694  
022 A000002 DEUTSCHE BANK SECURITIES, INC.  
022 B000002 13-2730828  
022 C000002 49993  
022 D000002 40007  
022 A000003 BARCLAYS GLOBAL INVESTORS SERVICES  
022 B000003 94-3231066  
022 C000003 42623  
022 D000003 42642  
022 A000004 J.P. MORGAN SECURITIES INC.  
022 B000004 13-3224016  
022 C000004 32815  
022 D000004 40829  
022 A000005 BANK OF AMERICA  
022 B000005 56-0906609  
022 C000005 37565  
022 D000005 26491  
022 A000006 GOLDMAN SACHS & CO.  
022 B000006 13-5108880  
022 C000006 42738  
022 D000006 15944  
022 A000007 JEFFERIES & CO. INC.  
022 B000007 95-2622900  
022 C000007 31867  
022 D000007 22163  
022 A000008 BANK OF NEW YORK  
022 B000008 13-3989198  
022 C000008 24083  
022 D000008 5923  
022 A000009 MORGAN STANLEY  
022 B000009 13-2655998  
022 C000009 7052  
022 D000009 19733  
022 A000010 WELLS FARGO BANK, N.A.  
PAGE 4  
022 B000010 34-1542819  
022 C000010 13830  
022 D000010 8200  
023 C000000 957179  
023 D000000 941444  
024 000000 Y  
025 A000001 BANK OF AMERICA SECURITIES LLC  
025 B000001 56-2058405  
025 C000001 E  
025 D000001 39848  
025 A000002 J.P. MORGAN SECURITIES INC.  
025 B000002 13-3224016  
025 C000002 E  
025 D000002 20856  
025 A000003 CREDIT SUISSE FIRST BOSTON  
025 B000003 13-2853402  
025 C000003 E  
025 D000003 20511  
025 A000004 DEUTSCHE BANK SECURITIES, INC.  
025 B000004 13-2730828  
025 C000004 E  
025 D000004 22693  
025 A000005 BARCLAYS GLOBAL INVESTORS SERVICES  
025 B000005 94-3231066  
025 C000005 E  
025 D000005 10767

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

025 A000006 WELLS FARGO BANK, N.A.  
 025 B000006 34-1542819  
 025 C000006 E  
 025 D000006 1857  
 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  
 028 B020000 0  
 028 B030000 0  
 028 B040000 0  
 028 C010000 0  
 028 C020000 0  
 028 C030000 0  
 PAGE 5  
 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  
 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

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

043 000000 0  
 044 000000 0  
 045 000000 Y  
 046 000000 N  
 047 000000 Y  
 048 000000 1.000  
 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  
 PAGE 6  
 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 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 Y  
 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 N  
 062 B000000 0.0  
 062 C000000 0.0  
 062 D000000 0.0

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

062 E000000 0.0  
062 F000000 0.0  
062 G000000 0.0  
062 H000000 0.0  
062 I000000 0.0

PAGE 7

062 J000000 0.0  
062 K000000 0.0  
062 L000000 0.0  
062 M000000 0.0  
062 N000000 0.0  
062 O000000 0.0  
062 P000000 0.0  
062 Q000000 0.0  
062 R000000 0.0  
063 A000000 0  
063 B000000 0.0

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  
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

PAGE 8

070 O020000 Y  
070 P010000 Y  
070 P020000 N  
070 Q010000 N

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

070	Q020000	N	
070	R010000	Y	
070	R020000	N	
071	A000000		669081
071	B000000		646426
071	C000000		2106714
071	D000000		31
072	A000000	12	
072	B000000		47961
072	C000000		53490
072	D000000		0
072	E000000		302
072	F000000		21881
072	G000000		0
072	H000000		0
072	I000000		31
072	J000000		138
072	K000000		0
072	L000000		198
072	M000000		74
072	N000000		137
072	O000000		0
072	P000000		8374
072	Q000000		370
072	R000000		107
072	S000000		-27
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		142
072	X000000		31426
072	Y000000		0
072	Z000000		70326
072AA	000000		1385
072BB	000000		10887
072CC	010000		17431
072CC	020000		0
072DD	010000		97344
072DD	020000		0
072EE	000000		0
073	A010000		0.6300
073	A020000		0.0000
073	B000000		0.0000
073	C000000		0.13
074	A000000		0
074	B000000		0
074	C000000		20576
	PAGE	9	
074	D000000		663504
074	E000000		149750
074	F000000		1210259
074	G000000		13743
074	H000000		0
074	I000000		84079
074	J000000		8789
074	K000000		0
074	L000000		13884
074	M000000		275
074	N000000		2164859
074	O000000		1574
074	P000000		1996
074	Q000000		576000

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

074	R010000	0
074	R020000	0
074	R030000	0
074	R040000	17409
074	S000000	0
074	T000000	1567880
074	U010000	154514
074	U020000	0
074	V010000	10.15
074	V020000	0.00
074	W000000	0.0000
074	X000000	0
074	Y000000	1114835
075	A000000	0
075	B000000	1637479
076	000000	8.69
077	A000000	Y
077	B000000	Y
077	C000000	Y
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
077	O000000	N
077	P000000	N
077	Q010000	N
077	Q020000	N
077	Q030000	N
078	000000	N
080	A000000	ICI Mutual Insurance Company
	PAGE	10
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	0
086	A020000	0
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
087	A010000	COMMON STOCK



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

087 A020000 128125101

087 A030000 CSQ

088 A000000 N

088 B000000 N

088 C000000 Y

088 D000000 N

SIGNATURE CURTIS HOLLOWAY

TITLE TREASURER