

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

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

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

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

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
022 C000007 34042
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
025 B000003 13-2740599
025 C000003 E
025 D000003 19827
025 A000004 J.P. MORGAN SECURITIES INC.
025 B000004 13-3224016
025 C000004 E
025 D000004 18152
025 A000005 WACHOVIA SECURITIES LLC
025 B000005 56-0276690
025 C000005 E
025 D000005 21546
025 A000006 DEUTSCHE BANK SECURITIES, INC.
025 B000006 13-2730828
025 C000006 D
025 D000006 16133
026 A000000 N
026 B000000 Y
026 C000000 N

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

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
028	C040000		0
028	D010000		0
028	D020000		0
028	D030000		0
028	D040000		0
028	E010000		0
028	E020000		0
	PAGE	5	
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
043	000000		0
044	000000		0
045	000000	Y	
046	000000	N	
047	000000	Y	
048	000000		1.000
048	A010000		0

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

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	
	PAGE	6	
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	N	
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	N	
062	B000000	0.0	
062	C000000	0.0	
062	D000000	0.0	
062	E000000	0.0	
062	F000000	0.0	
062	G000000	0.0	
062	H000000	0.0	
062	I000000	0.0	
062	J000000	0.0	
062	K000000	0.0	

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

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

PAGE 7

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
070 O020000 N
070 P010000 Y
070 P020000 Y
070 Q010000 N
070 Q020000 N
070 R010000 Y
070 R020000 N

PAGE 8

071 A000000 825618
071 B000000 1375194
071 C000000 3319489
071 D000000 25

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

072 A000000	6
072 B000000	49225
072 C000000	37981
072 D000000	0
072 E000000	569
072 F000000	16847
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
072CC010000	106465
072CC020000	0
072DD010000	76175
072DD020000	0
072EE000000	11125
073 A010000	0.4900
073 A020000	0.0000
073 B000000	0.0700
073 C000000	0.0000
074 A000000	6009
074 B000000	0
074 C000000	41061
074 D000000	1435452
074 E000000	473948
074 F000000	1457320
074 G000000	36834
074 H000000	0
074 I000000	457239
074 J000000	0
PAGE 9	
074 K000000	0
074 L000000	35688
074 M000000	8283
074 N000000	3951834
074 O000000	10782
074 P000000	2861
074 Q000000	0
074 R010000	0
074 R020000	0
074 R030000	936
074 R040000	458792
074 S000000	1081223
074 T000000	2397240
074 U010000	154514

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

074	U020000	0
074	V010000	15.51
074	V020000	0.00
074	W000000	0.0000
074	X000000	105
074	Y000000	151
075	A000000	0
075	B000000	2313394
076	000000	13.89
077	A000000	N
078	000000	N
080	C000000	0
081	B000000	0
082	B000000	0
083	B000000	0
084	B000000	0
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
087	A020000	128125101
087	A030000	CSQ
087	B010000	PREFERRED STOCK
088	A000000	N
088	B000000	N
088	C000000	N
088	D000000	Y
SIGNATURE	NIMISH S. BHATT	
TITLE	TREASURER	