

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

CALAMOS STRATEGIC TOTAL RETURN FUND

Form NSAR-A

June 24, 2016

PAGE 1  
000 A000000 04/30/2016  
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 COMPUTERSHARE  
012 B000001 85-05006  
012 C010001 College Station  
012 C020001 TX  
012 C030001 77842  
012 C040001 3170  
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  
PAGE 2  
015 E010001 X  
018 000000 Y  
019 A000000 Y  
019 B000000 28  
019 C000000 CALAMOSINV  
020 A000001 CREDIT SUISSE FIRST BOSTON

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

020 B000001 13-2853402  
020 C000001 27  
020 A000002 JPMORGAN CHASE SECURITIES, INC.  
020 B000002 13-3224016  
020 C000002 12  
020 A000003 BANK OF AMERICA  
020 B000003 56-0906609  
020 C000003 11  
020 A000004 WILLIAM BLAIR & COMPANY LLC  
020 B000004 36-2214610  
020 C000004 4  
020 A000005 CITIGROUP, INC.  
020 B000005 11-2418191  
020 C000005 3  
020 A000006 KEEFE, BRUYETTE & WOODS, INC.  
020 B000006 13-1964616  
020 C000006 2  
020 A000007 BARCLAYS CAPITAL, INC  
020 B000007 61-031656  
020 C000007 1  
020 A000008 LIQUIDNET, INC  
020 B000008 13-4095933  
020 C000008 1  
020 A000009 GOLDMAN SACHS & CO.  
020 B000009 13-5108880  
020 C000009 0  
020 A000010 DEUTSCHE BANK A.G.  
020 B000010 13-2730828  
020 C000010 0  
021 000000 63  
022 A000001 BARCLAYS CAPITAL INC.  
022 B000001 94-3231066  
022 C000001 27975  
022 D000001 15201  
022 A000002 BANK OF AMERICA  
022 B000002 56-0906609  
022 C000002 17945  
022 D000002 24710  
022 A000003 JEFFERIES & COMPANY, INC.  
022 B000003 95-2622900  
022 C000003 11453  
022 D000003 13492  
022 A000004 CREDIT SUISSE FIRST BOSTON  
022 B000004 13-2853402  
022 C000004 2503  
PAGE 3  
022 D000004 17567  
022 A000005 CITIGROUP, INC.  
022 B000005 11-2418191  
022 C000005 1803  
022 D000005 11321  
022 A000006 NOMURA SECURITIES INTERNATIONAL, INC.  
022 B000006 13-2642206  
022 C000006 2546  
022 D000006 10476  
022 A000007 MORGAN STANLEY & CO., INC.  
022 B000007 13-2655998  
022 C000007 6123  
022 D000007 5484  
022 A000008 JPMORGAN CHASE SECURITIES, INC.  
022 B000008 13-3224016  
022 C000008 5039

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

022 D000008 5989  
 022 A000009 GOLDMAN SACHS & CO.  
 022 B000009 13-5108880  
 022 C000009 5133  
 022 D000009 5435  
 022 A000010 DEUTSCHE BANK A.G.  
 022 B000010 13-2730828  
 022 C000010 514  
 022 D000010 9674  
 023 C000000 93503  
 023 D000000 125336  
 024 000000 Y  
 025 A000001 CITIGROUP, INC.  
 025 B000001 11-2418191  
 025 C000001 E  
 025 D000001 43735  
 025 A000002 JPMORGAN CHASE SECURITIES, INC.  
 025 B000002 13-3224016  
 025 C000002 E  
 025 D000002 50244  
 025 A000003 BANK OF AMERICA  
 025 B000003 56-0906609  
 025 C000003 E  
 025 D000003 7280  
 025 A000004 JEFFERIES & COMPANY, INC.  
 025 B000004 95-2622900  
 025 C000004 D  
 025 D000004 5588  
 026 A000000 N  
 026 B000000 Y  
 026 C000000 N  
 026 D000000 Y  
 026 E000000 N  
 026 F000000 N  
 026 G010000 N  
 PAGE 4  
 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  
 028 E030000 0  
 028 E040000 0  
 028 F010000 0  
 028 F020000 0  
 028 F030000 0

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

|     |         |       |
|-----|---------|-------|
| 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     |
|     | PAGE 5  |       |
| 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     |
| 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     |

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

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 Y  
056 000000 Y  
057 000000 N  
PAGE 6  
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  
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 N  
070 C010000 Y  
070 C020000 N  
070 D010000 Y  
070 D020000 N  
070 E010000 Y  
070 E020000 N

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

|       |         |   |         |
|-------|---------|---|---------|
| 070   | F010000 | Y |         |
| 070   | F020000 | N |         |
| 070   | G010000 | Y |         |
| 070   | G020000 | N |         |
| 070   | H010000 | Y |         |
|       | PAGE    | 7 |         |
| 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 | Y |         |
| 070   | P010000 | Y |         |
| 070   | P020000 | N |         |
| 070   | Q010000 | N |         |
| 070   | Q020000 | N |         |
| 070   | R010000 | Y |         |
| 070   | R020000 | N |         |
| 071   | A000000 |   | 114123  |
| 071   | B000000 |   | 158086  |
| 071   | C000000 |   | 2268623 |
| 071   | D000000 |   | 5       |
| 072   | A000000 | 6 |         |
| 072   | B000000 |   | 18230   |
| 072   | C000000 |   | 21669   |
| 072   | D000000 |   | 0       |
| 072   | E000000 |   | 97      |
| 072   | F000000 |   | 11815   |
| 072   | G000000 |   | 0       |
| 072   | H000000 |   | 0       |
| 072   | I000000 |   | 12      |
| 072   | J000000 |   | 29      |
| 072   | K000000 |   | 0       |
| 072   | L000000 |   | 126     |
| 072   | M000000 |   | 65      |
| 072   | N000000 |   | 16      |
| 072   | O000000 |   | 0       |
| 072   | P000000 |   | 3824    |
| 072   | Q000000 |   | 211     |
| 072   | R000000 |   | 72      |
| 072   | S000000 |   | 113     |
| 072   | T000000 |   | 0       |
| 072   | U000000 |   | 0       |
| 072   | V000000 |   | 0       |
| 072   | W000000 |   | 130     |
| 072   | X000000 |   | 16413   |
| 072   | Y000000 |   | 0       |
| 072   | Z000000 |   | 23583   |
|       | PAGE    | 8 |         |
| 072AA | 000000  |   | 0       |
| 072BB | 000000  |   | 66192   |
| 072CC | 010000  |   | 14236   |
| 072CC | 020000  |   | 0       |

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

|             |              |
|-------------|--------------|
| 072DD010000 | 76484        |
| 072DD020000 | 0            |
| 072EE000000 | 0            |
| 073 A010000 | 0.5000       |
| 073 A020000 | 0.0000       |
| 073 B000000 | 0.0000       |
| 073 C000000 | 0.0000       |
| 074 A000000 | 142          |
| 074 B000000 | 0            |
| 074 C000000 | 0            |
| 074 D000000 | 691265       |
| 074 E000000 | 158428       |
| 074 F000000 | 1451635      |
| 074 G000000 | 0            |
| 074 H000000 | 0            |
| 074 I000000 | 74840        |
| 074 J000000 | 2072         |
| 074 K000000 | 0            |
| 074 L000000 | 10758        |
| 074 M000000 | 380          |
| 074 N000000 | 2389520      |
| 074 O000000 | 6405         |
| 074 P000000 | 2242         |
| 074 Q000000 | 682000       |
| 074 R010000 | 0            |
| 074 R020000 | 0            |
| 074 R030000 | 0            |
| 074 R040000 | 704          |
| 074 S000000 | 0            |
| 074 T000000 | 1698169      |
| 074 U010000 | 154514       |
| 074 U020000 | 0            |
| 074 V010000 | 10.99        |
| 074 V020000 | 0.00         |
| 074 W000000 | 0.0000       |
| 074 X000000 | 88           |
| 074 Y000000 | 1201556      |
| 075 A000000 | 0            |
| 075 B000000 | 1683548      |
| 076 000000  | 9.87         |
| 077 A000000 | N            |
| 078 000000  | N            |
| 080 C000000 | 0            |
| 081 B000000 | 0            |
| 082 B000000 | 0            |
| 083 B000000 | 0            |
| 084 B000000 | 0            |
| PAGE 9      |              |
| 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    |

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

087 A030000 CSQ

088 A000000 N

088 B000000 N

088 C000000 Y

088 D000000 N

SIGNATURE CURTIS HOLLOWAY

TITLE TREASURER