

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 29, 2011

PAGE 1
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000 C000000 0001171471
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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008 A000001 CALAMOS ADVISORS LLC
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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 MELLON (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
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015 C010001 BOSTON
015 C020001 MA
015 C030001 02111
015 E010001 X
PAGE 2
015 A000002 CITIBANK NA
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015 D010002 BRAZIL
015 E040002 X
015 A000003 EUROCLEAR BANK

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015 B000003 S
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015 D010003 BELGIUM
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015 A000004 CLEARSTREAM BANKING SA
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020 A000003 BARCLAY CAPITAL INC
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020 A000006 NOMURA SECURITIES INTERNATIONAL INC.
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020 A000007 LIQUIDNET, INC
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020 A000009 INVESTMENT TECHNOLOGY GROUP, INC.
020 B000009 13-3757717
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020 A000010 WEEDEN & CO.
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PAGE 3
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022 B000005 13-5108880
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PAGE 4
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066 C000000 N
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PAGE 8

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TITLE TREASURER