

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-A

June 29, 2009

PAGE 1  
000 A000000 04/30/2009  
000 C000000 0001171471  
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 CONVERTIBLE OPPORTUNITIES&INCOME FUND  
001 B000000 811-21080  
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 1  
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 MELLON (COMMON)  
012 B000001 85-05006  
012 C010001 NEW YORK  
012 C020001 NY  
012 C030001 10286  
012 A000002 THE BANK OF NEW YORK MELLON (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 60606  
014 A000001 CALAMOS FINANCIAL SERVICES LLC  
014 B000001 8-37854  
015 A000001 THE BANK OF NEW YORK MELLON  
PAGE 2  
015 B000001 C  
015 C010001 NEW YORK  
015 C020001 NY  
015 C030001 10286  
015 E010001 X  
015 A000002 EUROCLEAR BANK

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015 B000002 SUB CUSTODIAN  
015 C010002 BRUSSELS  
015 D010002 BELGIUM  
015 E040002 X  
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019 A000000 Y  
019 B000000 21  
019 C000000 CALAMOSINV  
020 A000001 SUSQUEHANNA CAPITAL GROUP  
020 B000001 23-2626048  
020 C000001 69  
020 A000002 MERRILL LYNCH  
020 B000002 13-2740599  
020 C000002 35  
020 A000003 DEUTSCHE BANK SECURITIES, INC.  
020 B000003 13-2730828  
020 C000003 8  
020 A000004 CREDIT SUISSE FIRST BOSTON  
020 B000004 13-2853402  
020 C000004 5  
020 A000005 JEFFERIES & CO. INC.  
020 B000005 95-2622900  
020 C000005 4  
020 A000006 J.P. MORGAN SECURITIES INC.  
020 B000006 13-3224016  
020 C000006 3  
020 A000007 GOLDMAN, SACHS & CO.  
020 B000007 13-5108880  
020 C000007 3  
021 000000 127  
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022 A000003 CITIGROUP GLOBAL MARKETS, INC.  
022 B000003 11-2418191  
022 C000003 119  
022 D000003 20989  
022 A000004 BARCLAYS GLOBAL INVESTORS SERVICES  
022 B000004 94-3231066  
022 C000004 0  
022 D000004 13056  
022 A000005 KNIGHT SECURITIES  
022 B000005 22-3660471  
022 C000005 5632  
022 D000005 5591  
022 A000006 Wall Street Access  
022 C000006 0  
022 D000006 11037  
022 A000007 GOLDMAN, SACHS & CO.  
022 B000007 13-5108880  
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022 A000008 MORGAN STANLEY  
022 B000008 13-2655998  
022 C000008 7086  
022 D000008 0  
022 A000009 DEUTSCHE BANK SECURITIES, INC.  
022 B000009 13-2730828  
022 C000009 2718  
022 D000009 3740  
022 A000010 BANK OF AMERICA  
022 B000010 56-0906609  
022 C000010 2449  
022 D000010 3971

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022 A000011 JP MORGAN SECURITIES INC  
022 B000011 13-3224016  
022 C000011 3198  
022 D000011 2879  
022 A000012 JEFFERIES & CO INC  
022 B000012 95-262290  
022 C000012 864  
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023 C000000 138021  
023 D000000 180733  
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025 A000001 BANK OF AMERICA  
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025 D000001 9068  
025 A000002 CITIGROUP GLOBAL MARKETS, INC.  
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026 A000000 N  
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026 C000000 N  
026 D000000 Y  
026 E000000 N  
026 F000000 N  
026 G010000 N  
026 G020000 N  
PAGE 4  
026 H000000 N  
027 000000 N  
028 A010000 0  
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028 A030000 0  
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030 C000000 0.00

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| 031 | B000000 | 0     |
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| 042 | C000000 | 0     |
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| 044 | 000000  | 0     |
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| 046 | 000000  | N     |
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| 053 | B000000 | Y     |
| 053 | C000000 | N     |
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| 054 | B000000 | Y     |
| 054 | C000000 | N     |
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| 054 | E000000 | N     |
| 054 | F000000 | N     |
| 054 | G000000 | N     |
| 054 | H000000 | Y     |
| 054 | I000000 | N     |
| 054 | J000000 | Y     |
| 054 | K000000 | N     |

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054 L000000 N  
054 M000000 Y  
054 N000000 N  
054 O000000 N  
055 A000000 N  
055 B000000 Y  
056 000000 Y  
PAGE 6  
057 000000 N  
058 A000000 N  
059 000000 Y  
060 A000000 Y  
060 B000000 Y  
061 000000 0  
062 A000000 Y  
062 B000000 0.0  
062 C000000 0.0  
062 D000000 0.0  
062 E000000 0.0  
062 F000000 0.0  
062 G000000 0.0  
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062 K000000 0.3  
062 L000000 0.0  
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062 N000000 0.0  
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063 B000000 6.9  
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066 C000000 N  
066 D000000 N  
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066 F000000 N  
066 G000000 Y  
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068 B000000 N  
069 000000 N  
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070 B020000 Y  
070 C010000 Y  
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070 D010000 Y  
070 D020000 Y  
070 E010000 Y  
070 E020000 N  
070 F010000 Y  
PAGE 7  
070 F020000 N  
070 G010000 Y

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|       |         |   |        |
|-------|---------|---|--------|
| 070   | G020000 | N |        |
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| 070   | H020000 | N |        |
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| 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 |        |
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| 072   | R000000 |   | 31     |
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| 072   | V000000 |   | 0      |
|       | PAGE    | 8 |        |
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| 072   | Z000000 |   | 20015  |
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| 072DD | 010000  |   | 28150  |
| 072DD | 020000  |   | 0      |
| 072EE | 000000  |   | 916    |
| 073   | A010000 |   | 0.5500 |

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|     |         |        |
|-----|---------|--------|
| 073 | A020000 | 0.0000 |
| 073 | B000000 | 0.0200 |
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| 074 | E000000 | 105443 |
| 074 | F000000 | 15991  |
| 074 | G000000 | 1192   |
| 074 | H000000 | 0      |
| 074 | I000000 | 22070  |
| 074 | J000000 | 5281   |
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| 074 | P000000 | 457    |
| 074 | Q000000 | 89000  |
| 074 | R010000 | 0      |
| 074 | R020000 | 0      |
| 074 | R030000 | 6777   |
| 074 | R040000 | 13483  |
| 074 | S000000 | 104011 |
| 074 | T000000 | 492270 |
| 074 | U010000 | 52653  |
| 074 | U020000 | 0      |
| 074 | V010000 | 9.35   |
| 074 | V020000 | 0.00   |
| 074 | W000000 | 0.0000 |
| 074 | X000000 | 139    |
| 074 | Y000000 | 236609 |
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| 075 | B000000 | 619493 |
| 076 | 000000  | 9.06   |
| 077 | A000000 | Y      |
| 077 | B000000 | N      |
| 077 | C000000 | N      |
|     | PAGE    | 9      |
| 077 | D000000 | N      |
| 077 | E000000 | N      |
| 077 | F000000 | N      |
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| 077 | H000000 | N      |
| 077 | I000000 | N      |
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| 077 | L000000 | N      |
| 077 | M000000 | N      |
| 077 | N000000 | N      |
| 077 | O000000 | N      |
| 077 | P000000 | N      |
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| 077 | Q020000 | N      |
| 077 | Q030000 | N      |
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| 080 | C000000 | 0      |
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| 082 | B000000 | 0      |
| 083 | B000000 | 0      |
| 084 | B000000 | 0      |

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|           |              |              |
|-----------|--------------|--------------|
| 086       | A010000      | 3140         |
| 086       | A020000      | 27413        |
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| 086       | D010000      | 0            |
| 086       | D020000      | 0            |
| 086       | E010000      | 0            |
| 086       | E020000      | 0            |
| 086       | F010000      | 0            |
| 086       | F020000      | 0            |
| 087       | A010000      | COMMON STOCK |
| 087       | A020000      | 128117108    |
| 087       | A030000      | CHI          |
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| 088       | C000000      | N            |
| 088       | D000000      | Y            |
| SIGNATURE | NIMISH BHATT |              |
| TITLE     | TREASURER    |              |