

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-A

June 28, 2012

PAGE 1
000 A000000 04/30/2012
000 C000000 0001171471
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000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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001 B000000 811-21080
001 C000000 6302457200
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002 B000000 NAPERVILLE
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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 COMPUTERSHARE
012 B000001 85-05006
012 C010001 JERSEY CITY
012 C020001 NJ
012 C030001 07310
013 A000001 Deloitte & Touche LLP
013 B010001 Chicago
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014 A000001 CALAMOS FINANCIAL SERVICES LLC
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015 A000001 STATE STREET BANK & TRUST COMPANY
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015 A000003 EUROCLEAR BANK

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015 B000003 S
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022 A000005 DEUTSCHE BANK SECURITIES, INC.

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087	A030000	CHI
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088	C000000	Y
088	D000000	N
SIGNATURE	CURTIS HOLLOWAY	
TITLE	TREASURER	