

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-A

June 28, 2012

PAGE 1
000 A000000 04/30/2012
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
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005 000000 N
006 000000 N
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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 JERSEY CITY
012 C020001 NJ
012 C030001 07310
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
015 E010001 X
PAGE 2
015 A000002 CITIBANK NA
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015 C010002 SAO PAULO
015 D010002 BRAZIL
015 E040002 X
015 A000003 EUROCLEAR BANK

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015 B000003 S
015 C010003 BRUSSELS
015 D010003 BELGIUM
015 E040003 X
015 A000004 CLEARSTREAM BANKING SA
015 B000004 S
015 C010004 LUXEMBOURG
015 D010004 LUXEMBOURG
015 E040004 X
018 000000 Y
019 A000000 Y
019 B000000 19
019 C000000 CALAMOSINV
020 A000001 SUSQUEHANNA CAPITAL GROUP
020 B000001 23-2626048
020 C000001 15
020 A000002 BANK OF AMERICA
020 B000002 56-0906609
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020 A000003 GOLDMAN SACHS & CO.
020 B000003 13-5108880
020 C000003 5
020 A000004 BARCLAY CAPITAL INC
020 B000004 61-031656
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020 A000005 Societe Generale
020 B000005 13-3557071
020 C000005 3
020 A000006 Jonestrading Institutional Services LLC
020 B000006 51-0484896
020 C000006 2
020 A000007 CITIGROUP, INC.
020 B000007 11-2418191
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020 A000008 WELLS FARGO SECURITIES, LLC
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020 B000009 13-3224016
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022 A000005 DEUTSCHE BANK SECURITIES, INC.

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022 B000005 13-2730828
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022 A000007 BANK OF NEW YORK
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053 A000000 N
054 A000000 Y
054 B000000 Y
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054 D000000 N
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054 L000000 N
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070 B010000 Y
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 072 R000000 31
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| 086 C010000 | 0 |
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| 086 | F020000 | 0 |
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| 087 | A030000 | CHI |
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| 088 | B000000 | N |
| 088 | C000000 | Y |
| 088 | D000000 | N |
| SIGNATURE | CURTIS HOLLOWAY | |
| TITLE | TREASURER | |