

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 29, 2009

PAGE 1  
000 B000000 10/31/2009  
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 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 BANK OF NEW YORK MELLON (COMMON)  
012 B000001 85-05006  
012 C010001 NEW YORK  
012 C020001 NY  
012 C030001 10286  
012 A000002 DELETE  
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  
015 A000002 CITIBANK NA  
015 B000002 S  
015 C010002 SAO PAULO  
015 D010002 BRAZIL  
015 E040002 X

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-B

015 A000003 EUROCLEAR BANK  
015 B000003 S  
015 C010003 BRUSSELS  
015 D010003 BELGIUM  
015 E040003 X  
018 000000 Y  
019 A000000 Y  
019 B000000 19  
019 C000000 CALAMOSINV  
020 A000001 SUSQUEHANNA CAPITAL GROUP  
020 B000001 23-2626048  
020 C000001 108  
020 A000002 CREDIT SUISSE FIRST BOSTON  
020 B000002 13-2853402  
020 C000002 64  
020 A000003 BANK OF AMERICA  
020 B000003 56-0906609  
020 C000003 51  
020 A000004 DEUTSCHE BANK SECURITIES, INC.  
020 B000004 13-2730828  
020 C000004 9  
020 A000005 JEFFERIES & CO. INC.  
020 B000005 95-2622900  
020 C000005 4  
020 A000006 CITIGROUP GLOBAL MARKETS, INC.  
020 B000006 11-2418191  
020 C000006 4  
020 A000007 GOLDMAN, SACHS & CO.  
020 B000007 13-5108880  
020 C000007 4  
020 A000008 J.P. MORGAN SECURITIES INC.  
020 B000008 13-3224016  
020 C000008 3  
020 A000009 WACHOVIA SECURITIES LLC  
020 B000009 34-1542819  
020 C000009 1  
020 A000010 THINK EQUITY PARTNERS  
020 B000010 41-2008761  
020 C000010 1  
021 000000 252  
022 A000001 BNP PARIBAS  
022 B000001 13-1929559  
022 C000001 181004  
022 D000001 173700  
022 A000002 BANK OF AMERICA  
PAGE 3  
022 B000002 56-0906609  
022 C000002 29331  
022 D000002 20089  
022 A000003 BARCLAYS GLOBAL INVESTORS SERVICES  
022 B000003 94-3231066  
022 C000003 14801  
022 D000003 30742  
022 A000004 CREDIT SUISSE FIRST BOSTON  
022 B000004 13-2853402  
022 C000004 29555  
022 D000004 8210  
022 A000005 GOLDMAN, SACHS & CO.  
022 B000005 13-5108880  
022 C000005 18753  
022 D000005 11603  
022 A000006 J.P. MORGAN SECURITIES INC.

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-B

022 B000006 13-3224016  
022 C000006 26161  
022 D000006 2900  
022 A000007 CITIGROUP GLOBAL MARKETS, INC.  
022 B000007 11-2418191  
022 C000007 2192  
022 D000007 21654  
022 A000008 KNIGHT SECURITIES  
022 B000008 22-3660471  
022 C000008 6972  
022 D000008 15359  
022 A000009 DEUTSCHE BANK SECURITIES, INC.  
022 B000009 13-2730828  
022 C000009 9512  
022 D000009 7814  
022 A000010 WACHOVIA SECURITIES LLC  
022 B000010 34-1542819  
022 C000010 10894  
022 D000010 5761  
023 C000000 622074  
023 D000000 607078  
024 000000 Y  
025 A000001 BANK OF AMERICA  
025 B000001 56-0906609  
025 C000001 E  
025 D000001 12979  
025 A000002 GOLDMAN, SACHS & CO.  
025 B000002 13-5108880  
025 C000002 E  
025 D000002 8358  
025 A000003 BNP PARIBAS  
025 B000003 13-1929559  
025 C000003 E  
025 D000003 7654  
025 A000004 CREDIT SUISSE FIRST BOSTON  
PAGE 4  
025 B000004 13-2853402  
025 C000004 E  
025 D000004 7404  
025 A000005 BARCLAYS GLOBAL INVESTORS SERVICES  
025 B000005 94-3231066  
025 C000005 E  
025 D000005 3877  
025 A000006 DEUTSCHE BANK SECURITIES, INC.  
025 B000006 13-2730828  
025 C000006 E  
025 D000006 3513  
026 A000000 N  
026 B000000 Y  
026 C000000 N  
026 D000000 Y  
026 E000000 N  
026 F000000 N  
026 G010000 N  
026 G020000 N  
026 H000000 N  
027 000000 N  
028 A010000 0  
028 A020000 0  
028 A030000 0  
028 A040000 0  
028 B010000 0

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-B

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
028	F040000	0
028	G010000	0
028	G020000	0
028	G030000	0
028	G040000	0
028	H000000	0
030	A000000	0
	PAGE	5
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
044	000000	0
045	000000	Y
046	000000	N
047	000000	Y
048	000000	0.800
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

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-B

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 Y  
 053 B000000 Y  
       PAGE 6  
 053 C000000 N  
 054 A000000 Y  
 054 B000000 Y  
 054 C000000 N  
 054 D000000 N  
 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  
 058 A000000 N  
 059 000000 Y  
 060 A000000 Y  
 060 B000000 Y  
 061 000000 0  
 062 A000000 Y  
 062 B000000 0.0  
 062 C000000 0.2  
 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 0.2  
 062 L000000 0.0  
 062 M000000 0.0  
 062 N000000 0.0  
 062 O000000 0.0  
 062 P000000 99.5  
 062 Q000000 5.9  
 062 R000000 22.8  
 063 A000000 0  
 063 B000000 6.9  
 064 A000000 N

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-B

064 B000000 Y  
065 000000 N  
066 A000000 Y  
066 B000000 N  
066 C000000 N

PAGE 7

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 Y  
070 C010000 Y  
070 C020000 N  
070 D010000 Y  
070 D020000 Y  
070 E010000 Y  
070 E020000 N  
070 F010000 Y  
070 F020000 N  
070 G010000 Y  
070 G020000 N  
070 H010000 Y  
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 200588  
071 B000000 257275  
071 C000000 671404  
071 D000000 30  
072 A000000 12  
072 B000000 46818  
072 C000000 11641

PAGE 8

072 D000000 0  
072 E000000 80  
072 F000000 5582  
072 G000000 0

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-B

072 H000000	0
072 I000000	289
072 J000000	17
072 K000000	0
072 L000000	198
072 M000000	45
072 N000000	57
072 O000000	0
072 P000000	8533
072 Q000000	128
072 R000000	57
072 S000000	36
072 T000000	0
072 U000000	0
072 V000000	0
072 W000000	42
072 X000000	14985
072 Y000000	589
072 Z000000	44143
072AA000000	0
072BB000000	46828
072CC010000	252810
072CC020000	0
072DD010000	50152
072DD020000	0
072EE000000	917
073 A010000	0.9400
073 A020000	0.0000
073 B000000	0.0200
073 C000000	0.1800
074 A000000	308
074 B000000	0
074 C000000	1448
074 D000000	687248
074 E000000	119420
074 F000000	9925
074 G000000	990
074 H000000	0
074 I000000	19370
074 J000000	0
074 K000000	0
074 L000000	14233
074 M000000	121
074 N000000	853063
074 O000000	4319
074 P000000	657
074 Q000000	193000
PAGE 9	
074 R010000	0
074 R020000	0
074 R030000	2192
074 R040000	1188
074 S000000	0
074 T000000	651707
074 U010000	55104
074 U020000	0
074 V010000	11.83
074 V020000	0.00
074 W000000	0.0000
074 X000000	136
074 Y000000	510197
075 A000000	0

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-B

075 B000000 506859  
076 000000 11.40  
077 A000000 Y  
077 B000000 Y  
077 C000000 N  
077 D000000 N  
077 E000000 N  
077 F000000 N  
077 G000000 N  
077 H000000 N  
077 I000000 N  
077 J000000 N  
077 K000000 N  
077 L000000 N  
077 M000000 N  
077 N000000 N  
077 O000000 N  
077 P000000 N  
077 Q010000 Y  
077 Q020000 N  
077 Q030000 N  
078 000000 N  
080 A000000 ICI Mutual Insurance Company  
080 C000000 10875  
081 A000000 Y  
081 B000000 28  
082 A000000 Y  
082 B000000 100  
083 A000000 N  
083 B000000 0  
084 A000000 N  
084 B000000 0  
085 A000000 N  
085 B000000 N  
086 A010000 5591  
086 A020000 53150  
086 B010000 0  
PAGE 10  
086 B020000 0  
086 C010000 0  
086 C020000 0  
086 D010000 4  
086 D020000 104015  
086 E010000 0  
086 E020000 0  
086 F010000 0  
086 F020000 0  
087 A010000 COMMON STOCK  
087 A020000 128117108  
087 A030000 CHI  
088 A000000 Y  
088 B000000 N  
088 C000000 Y  
088 D000000 N  
SIGNATURE NIMISH BHATT  
TITLE CHIEF FINANCIAL OFFICER