

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-A

June 25, 2010

PAGE 1  
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000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
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001 B000000 811-21080  
001 C000000 6302457200  
002 A000000 2020 CALAMOS COURT  
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008 A000001 CALAMOS ADVISORS LLC  
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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  
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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  
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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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020 B000001 23-2626048  
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020 B000004 56-0906609  
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020 A000005 UBS Financial  
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020 A000006 LAZARD FRERES & CO. LLC  
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087	A020000	128117108
087	A030000	CHI
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088	B000000	N
088	C000000	Y
088	D000000	N
SIGNATURE	NIMISH BHATT	
TITLE	CHIEF FINANCIAL OFFICER	