

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-A

June 27, 2005

PAGE 1  
000 A000000 04/30/2005  
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 1111 EAST WARRENVILLE ROAD  
002 B000000 NAPERVILLE  
002 C000000 IL  
002 D010000 60563  
002 D020000 1463  
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008 A000001 CALAMOS ADVISORS LLC  
008 B000001 A  
008 C000001 801-29688  
008 D010001 NAPERVILLE  
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008 D030001 60563  
010 A000001 STATE STREET CORPORATION  
010 B000001 01-07511  
010 C010001 BOSTON  
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010 C030001 02110  
012 A000001 THE BANK OF NEW YORK (COMMON)  
012 B000001 85-05006  
012 C010001 NEW YORK  
012 C020001 NY  
012 C030001 10286  
012 A000002 THE BANK OF NEW YORK (PREFERRED)  
012 B000002 85-05006  
012 C010002 NEW YORK  
012 C020002 NY  
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013 A000001 DELOITTE & TOUCHE, LLP  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60601  
014 A000001 CALAMOS FINANCIAL SERVICES LLC  
014 B000001 8-37854  
PAGE 2  
015 A000001 THE BANK OF NEW YORK  
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015 A000002 EUROCLEAR BANK  
015 B000002 S  
015 C010002 BRUSSELS  
015 D010002 BELGIUM  
015 E040002 X  
015 A000003 BNY LONDON - CREST  
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015 C010003 LONDON  
015 D010003 UNITED KINGDOM  
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020 A000001 BANC OF AMERICA SECURITIES LLC  
020 B000001 56-2058405  
020 C000001 110  
020 A000002 SUSQUEHANNA INVESTMENT GROUP  
020 B000002 23-2454154  
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020 A000003 GOLDMAN, SACHS & CO.  
020 B000003 13-5108880  
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020 A000004 DEUTSCHE BANK SECURITIES, INC.  
020 B000004 13-2730828  
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020 A000005 MORGAN STANLEY  
020 B000005 13-2655998  
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020 A000006 J.P. MORGAN SECURITIES INC.  
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020 C000006 14  
020 A000007 MERRILL LYNCH  
020 B000007 13-2740599  
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020 A000008 CITIGROUP GLOBAL MARKETS, INC.  
020 B000008 11-2418191  
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020 A000009 UBS SECURITIES LLC  
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022 A000001 CITIGROUP GLOBAL MARKETS, INC.  
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022 A000004 J.P. MORGAN SECURITIES INC.  
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022 A000005 WACHOVIA SECURITIES LLC  
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022 A000006 MERRILL LYNCH  
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022 A000008 UBS SECURITIES LLC  
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022 A000009 BNY CAPITAL MARKETS, INC.  
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022 A000010 JEFFERIES & CO. INC.  
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| 066 | B000000 | N     |       |

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066 C000000 N  
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072 M000000 14  
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PAGE 8

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| 086       | D010000      | 0               |
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| 086       | E010000      | 0               |
| 086       | E020000      | 0               |
| 086       | F010000      | 0               |
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| 088       | D000000      | Y               |
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| TITLE     | TREASURER    |                 |