

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-A

June 29, 2007

PAGE 1  
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000 E000000 NF  
000 F000000 Y  
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000 H000000 N  
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010 A000001 STATE STREET BANK AND TRUST COMPANY  
010 B000001 028-00733  
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012 B000001 85-05006  
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013 A000001 DELOITTE & TOUCHE LLP  
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014 A000001 CALAMOS FINANCIAL SERVICES LLC  
014 B000001 8-37854  
015 A000001 THE BANK OF NEW YORK

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015 A000002 EUROCLEAR BANK

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020 B000002 13-5108880  
020 C000002 36  
020 A000003 SUSQUEHANNA CAPITAL GROUP  
020 B000003 23-2626048  
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020 A000004 LEHMAN BROTHERS  
020 B000004 13-2518466  
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020 A000005 MERRILL LYNCH  
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020 A000007 BEAR STEARNS & CO., INC.  
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020 A000008 DEUTSCHE BANK SECURITIES, INC.  
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022 A000006 UBS Financial  
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PAGE 7

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087	B010000	PREFERRED STOCK	
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TITLE	TREASURER		