

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 27, 2002

PAGE 1  
000 B000000 10/31/2002  
000 C000000 0001171471  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
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000 H000000 N  
000 I000000 6.1  
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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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007 C010400 4  
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007 C010600 6  
007 C010700 7  
007 C010800 8  
007 C010900 9  
007 C011000 10  
008 A000001 CALAMOS ASSET MANAGEMENT, INC.  
008 B000001 A  
008 C000001 801-29688  
008 D010001 NAPERVILLE  
008 D020001 IL  
008 D030001 60563  
008 D040001 1463  
010 A000001 PRINCETON ADMINISTRATORS, L.P.  
010 C010001 PRINCETON  
010 C020001 NJ  
010 C030001 08543  
010 C040001 9095  
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.  
011 B000001 8-7221  
011 C010001 NEW YORK  
011 C020001 NY  
011 C030001 10281  
011 C040001 1201  
PAGE 2  
011 A000002 UBS WARBURG LLC  
011 B000002 8-22651  
011 C010002 STAMFORD  
011 C020002 CT  
011 C030002 06912  
011 C040002 0305

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011 A000003 LEGG MASON WOOD WALKER, INC.  
011 B000003 8-15939  
011 C010003 BALTIMORE  
011 C020003 MD  
011 C030003 21203  
011 A000004 WEDBUSH MORGAN SECURITIES  
011 B000004 8-12987  
011 C010004 LOS ANGELES  
011 C020004 CA  
011 C030004 90030  
011 A000005 RBC CAPITAL MARKETS  
011 B000005 8-45411  
011 C010005 MINNEAPOLIS  
011 C020005 MN  
011 C030005 55402  
011 A000006 WACHOVIA SECURITIES, INC.  
011 B000006 8-2612  
011 C010006 RICHMOND  
011 C020006 VA  
011 C030006 23219  
011 A000007 ADVEST, INC.  
011 B000007 8-21409  
011 C010007 HARTFORD  
011 C020007 CT  
011 C030007 06103  
011 A000008 JANNEY MONTGOMERY SCOTT LLC  
011 B000008 8-462  
011 C010008 PHILADELPHIA  
011 C020008 PA  
011 C030008 19103  
011 A000009 STEPHENS INC.  
011 B000009 8-1927  
011 C010009 LITTLE ROCK  
011 C020009 AR  
011 C030009 72203  
011 A000010 TD WATERHOUSE GROUP, INC.  
011 B000010 8-0000  
011 C010010 NEW YORK  
011 C020010 NY  
011 C030010 10005  
011 A000011 MCDONALD INVESTMENTS, INC.  
011 B000011 8-30177  
011 C010011 CLEVELAND  
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011 A000012 DELETE  
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012 B000001 85-05006  
012 C010001 NEW YORK  
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012 A000002 THE BANK OF NEW YORK (PREFERRED)  
012 B000002 85-05006  
012 C010002 NEW YORK  
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013 A000001 ERNST & YOUNG LLP

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013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60606  
014 A000001 CALAMOS FINANCIAL SERVICES, INC.  
014 B000001 8-37854  
015 A000001 THE BANK OF NEW YORK  
015 B000001 C  
015 C010001 NEW YORK  
015 C020001 NY  
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015 E010001 X  
015 A000002 EUROCLEAR/J.P. MORGAN CHASE BRUSSELS  
015 B000002 S  
015 C010002 BRUSSELS  
015 D010002 BELGIUM  
015 E040002 X  
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019 C000000 CALAMOSINV  
020 A000001 KBC FINANCIAL PRODUCTS USA INC.  
020 B000001 13-4083415  
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020 A000002 CREDIT SUISSE FIRST BOSTON CORPORATION  
020 B000002 13-5659485  
020 C000002 14  
020 A000003 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
020 B000003 13-5674085  
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020 A000004 MORGAN STANLEY DEAN WITTER & CO.  
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020 A000005 SALOMON SMITH BARNEY INC.  
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020 A000006 BLOOMBERG TRADEBOOK LLC  
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022 A000001 BEAR, STEARNS & CO. INC.  
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022 A000003 WACHOVIA SECURITIES, INC.  
022 B000003 54-0796506  
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022 A000004 J.P. MORGAN SECURITIES INC.  
022 B000004 13-3224016  
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022 D000005 2915  
022 A000006 SALOMON SMITH BARNEY INC.  
022 B000006 11-2418191  
022 C000006 43081  
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022 A000007 GOLDMAN, SACHS & CO.  
022 B000007 13-5108880  
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022 A000008 DEUTSCHE BANK SECURITIES INC.  
022 B000008 13-2730828  
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022 A000009 CIBC WORLD MARKETS CORP.  
022 B000009 13-2798343  
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022 A000010 UBS WARBURG LLC  
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069 000000 N  
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088 C000000 N  
088 D000000 Y  
SIGNATURE MARY KELLERMANN  
TITLE ACCOUNTING MANAGER