

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-A

June 27, 2003

PAGE 1
000 A000000 04/30/2003
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
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001 B000000 811-21080
001 C000000 6302457200
002 A000000 1111 EAST WARRENVILLE ROAD
002 B000000 NAPERVILLE
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002 D010000 60563
002 D020000 1463
003 000000 N
004 000000 N
005 000000 N
006 000000 N
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007 C010500 5
007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
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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
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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
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011 C030010 10005
011 A000011 MCDONALD INVESTMENTS, INC.
011 B000011 8-30177
011 C010011 CLEVELAND
011 C020011 OH
011 C030011 44114
PAGE 3
012 A000001 THE BANK OF NEW YORK (COMMON)
012 B000001 85-05006
012 C010001 NEW YORK
012 C020001 NY
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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 DELOITTE & TOUCHE
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60601
014 A000001 CALAMOS FINANCIAL SERVICES, INC.
014 B000001 8-37854

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015 A000001 THE BANK OF NEW YORK
015 B000001 C
015 C010001 NEW YORK
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015 A000002 EUROCLEAR BANK
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015 C010002 BRUSSELS
015 D010002 BELGIUM
015 E040002 X
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019 C000000 CALAMOSINV
020 A000001 GOLDMAN, SACHS & CO.
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022 A000001 BANC OF AMERICA SECURITIES LLC
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PAGE 4
022 B000002 13-5659485
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022 B000003 13-2730828
022 C000003 30571
022 D000003 12612
022 A000004 BEAR, STEARNS & CO. INC.
022 B000004 13-3299429
022 C000004 4999
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022 A000005 SALOMON SMITH BARNEY INC.
022 B000005 11-2418191
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022 A000006 KBC FINANCIAL PRODUCTS USA INC.
022 B000006 13-4083415
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022 D000006 1975
022 A000007 J.P. MORGAN SECURITIES INC.
022 B000007 13-3224016
022 C000007 10960
022 D000007 20268
022 A000008 LEHMAN BROTHERS INC.
022 B000008 13-2518466
022 C000008 27198

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022 D000008 3071
022 A000009 GOLDMAN, SACHS & CO.
022 B000009 13-5108880
022 C000009 11847
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022 A000010 MORGAN STANLEY
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PAGE 5

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088 D000000 Y

SIGNATURE MARY KELLERMANN

TITLE ACCOUNTING MANAGER