

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 30, 2010

PAGE 1  
000 B000000 10/31/2010  
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 2020 CALAMOS COURT  
002 B000000 NAPERVILLE  
002 C000000 IL  
002 D010000 60563  
003 000000 N  
004 000000 N  
005 000000 N  
006 000000 N  
007 A000000 N  
007 B000000 0  
007 C010100 1  
008 A000001 CALAMOS ADVISORS LLC  
008 B000001 A  
008 C000001 801-29688  
008 D010001 NAPERVILLE  
008 D020001 IL  
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  
013 B020001 IL  
013 B030001 60606  
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  
015 C030001 02111  
015 E010001 X  
PAGE 2  
015 A000002 CITIBANK NA  
015 B000002 S  
015 C010002 SAO PAULO  
015 D010002 BRAZIL  
015 E040002 X  
015 A000003 EUROCLEAR BANK

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015 B000003 S  
015 C010003 BRUSSELS  
015 D010003 BELGIUM  
015 E040003 X  
018 000000 Y  
019 A000000 Y  
019 B000000 20  
019 C000000 CALAMOSINV  
020 A000001 SUSQUEHANNA CAPITAL GROUP  
020 B000001 23-2626048  
020 C000001 19  
020 A000002 CITIGROUP GLOBAL MARKETS, INC.  
020 B000002 11-2418191  
020 C000002 12  
020 A000003 CREDIT SUISSE FIRST BOSTON  
020 B000003 13-2853402  
020 C000003 3  
020 A000004 BANK OF AMERICA  
020 B000004 56-0906609  
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020 A000005 LAZARD FRERES & CO. LLC  
020 B000005 13-5545100  
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020 A000006 UBS Financial  
020 B000006 13-2638166  
020 C000006 1  
020 A000007 WELLS FARGO SECURITIES, LLC  
020 B000007 94-3379992  
020 C000007 1  
020 A000008 GOLDMAN, SACHS & CO.  
020 B000008 13-5108880  
020 C000008 1  
020 A000009 BLOOMBERG TRADEBOOK LLC  
020 B000009 13-388028  
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020 A000010 BNP PARIBAS  
020 B000010 13-1929559  
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022 A000002 J.P. MORGAN SECURITIES INC.  
022 B000002 13-3224016  
PAGE 3  
022 C000002 59675  
022 D000002 30588  
022 A000003 CREDIT SUISSE FIRST BOSTON  
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022 A000004 BARCLAYS GLOBAL INVESTORS SERVICES  
022 B000004 94-3231066  
022 C000004 24991  
022 D000004 41655  
022 A000005 GOLDMAN, SACHS & CO.  
022 B000005 13-5108880  
022 C000005 42022  
022 D000005 24025  
022 A000006 DEUTSCHE BANK SECURITIES, INC.  
022 B000006 13-2730828

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022 C000006 36290  
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022 A000007 BNP PARIBAS  
022 B000007 13-1929559  
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022 A000008 CITIGROUP GLOBAL MARKETS, INC.  
022 B000008 11-2418191  
022 C000008 19674  
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022 A000009 Sterne, Agee & Leach, Inc.  
022 C000009 19094  
022 D000009 4815  
022 A000010 UBS Financial  
022 B000010 13-2638166  
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022 D000010 13130  
023 C000000 682317  
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025 B000003 13-1929559  
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PAGE 4  
025 D000004 4931  
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025 A000006 DEUTSCHE BANK SECURITIES, INC.  
025 B000006 13-2730828  
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025 A000007 J.P. MORGAN SECURITIES INC.  
025 B000007 13-3224016  
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025 A000008 WELLS FARGO SECURITIES, LLC  
025 B000008 94-3379992  
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026 G010000 N  
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| 048 | I010000 |       | 0   |
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062 P000000 93.8  
062 Q000000 1.6  
062 R000000 26.8  
063 A000000 0  
063 B000000 6.7

PAGE 7

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066 C000000 N  
066 D000000 N  
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071 B000000 312568

PAGE 8

071 C000000 836312  
071 D000000 37  
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072 B000000 50561

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| 072 X000000 | 12066   |
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| SIGNATURE | CURTIS HOLLOWAY |                              |
| TITLE     | TREASURER       |                              |