

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 22, 2005

PAGE 1  
000 B000000 10/31/2005  
000 C000000 0001171471  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
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001 B000000 811-21080  
001 C000000 6302457200  
002 A000000 2020 CALAMOS COURT  
002 B000000 NAPERVILLE  
002 C000000 IL  
002 D010000 60563  
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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 CORPORATION  
010 B000001 01-07511  
010 C010001 BOSTON  
010 C020001 MA  
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012 A000001 THE BANK OF NEW YORK (COMMON)  
012 B000001 85-05006  
012 C010001 NEW YORK  
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012 C030001 10286  
012 A000002 THE BANK OF NEW YORK (PREFERRED)  
012 B000002 85-05006  
012 C010002 NEW YORK  
012 C020002 NY  
012 C030002 10286  
013 A000001 DELOITTE & TOUCHE, LLP  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60601  
014 A000001 CALAMOS FINANCIAL SERVICES LLC  
014 B000001 8-37854  
015 A000001 THE BANK OF NEW YORK  
PAGE 2  
015 B000001 C  
015 C010001 NEW YORK  
015 C020001 NY  
015 C030001 10286  
015 E010001 X  
015 A000002 EUROCLEAR BANK

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015 B000002 S  
015 C010002 BRUSSELS  
015 D010002 BELGIUM  
015 E040002 X  
015 A000003 BNY LONDON - CREST  
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015 D010003 UNITED KINGDOM  
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020 A000001 BANC OF AMERICA SECURITIES LLC  
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020 C000001 118  
020 A000002 SUSQUEHANNA INVESTMENT GROUP  
020 B000002 23-2454154  
020 C000002 113  
020 A000003 GOLDMAN, SACHS & CO.  
020 B000003 13-5108880  
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020 A000004 MORGAN STANLEY  
020 B000004 13-2655998  
020 C000004 52  
020 A000005 J.P. MORGAN SECURITIES INC.  
020 B000005 13-3224016  
020 C000005 23  
020 A000006 DEUTSCHE BANK SECURITIES, INC.  
020 B000006 13-2730828  
020 C000006 17  
020 A000007 WACHOVIA SECURITIES LLC  
020 B000007 56-0276690  
020 C000007 15  
020 A000008 MERRILL LYNCH  
020 B000008 13-2740599  
020 C000008 14  
020 A000009 CITIGROUP GLOBAL MARKETS, INC.  
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022 A000001 BNY CAPITAL MARKETS, INC.  
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022 B000001 13-3878175  
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022 B000004 13-5108880  
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022 A000005 J.P. MORGAN SECURITIES INC.

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022 B000005 13-3224016  
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022 A000006 MERRILL LYNCH  
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022 A000009 LEHMAN BROTHERS  
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022 A000010 WACHOVIA SECURITIES LLC  
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070 A010000 Y  
070 A020000 N  
070 B010000 Y  
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070 C010000 Y  
PAGE 7  
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| 074 V010000 | 16.59                    |
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| 078 000000  | N                        |
| 080 A000000 | ICI Mutual Insurance Co. |
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| 087       | A030000      | CHI             |
| 087       | B010000      | PREFERRED STOCK |
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| SIGNATURE | NIMISH BHATT |                 |
| TITLE     | TREASURER    |                 |