

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 28, 2006

PAGE 1
000 B000000 10/31/2006
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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
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002 B000000 NAPERVILLE
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003 000000 N
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006 000000 N
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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
010 C030001 02111
012 A000001 THE BANK OF NEW YORK (COMMON)
012 B000001 85-05006
012 C010001 NEW YORK
012 C020001 NY
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 60606
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 D010002 BELGIUM
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015 A000003 BNY LONDON - CREST
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015 D010003 UNITED KINGDOM
015 E040003 X
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020 A000008 WACHOVIA SECURITIES LLC
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020 A000009 BEAR STEARNS & CO., INC.
020 B000009 13-3299429
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020 A000010 DEUTSCHE BANK SECURITIES, INC.
020 B000010 13-2730828
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022 A000001 BANK OF NEW YORK
PAGE 3
022 B000001 13-3894751
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022 A000002 MERRILL LYNCH
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022 A000004 LEHMAN BROTHERS
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022 A000005 CITIGROUP GLOBAL MARKETS, INC.

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066 D000000 N
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066 F000000 N
066 G000000 Y
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PAGE 7
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080 A000000 ICI Mutual Insurance Co.
080 B000000 N/A
080 C000000 8575
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081 B000000 20
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087 A020000 128117108
087 A030000 CHI
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088 B000000 N
088 C000000 N
088 D000000 Y
SIGNATURE NIMISH BHATT
TITLE TREASURER