

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-A

June 29, 2007

PAGE 1
000 A000000 04/30/2007
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 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

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-A

015 B000002 S
015 C010002 BRUSSELS
015 D010002 BELGIUM
015 E040002 X
018 000000 Y
019 A000000 Y
019 B000000 16
019 C000000 CALAMOSINV
020 A000001 J.P. MORGAN SECURITIES INC.
020 B000001 13-3224016
020 C000001 60
020 A000002 GOLDMAN, SACHS & CO.
020 B000002 13-5108880
020 C000002 36
020 A000003 SUSQUEHANNA CAPITAL GROUP
020 B000003 23-2626048
020 C000003 33
020 A000004 LEHMAN BROTHERS
020 B000004 13-2518466
020 C000004 31
020 A000005 MERRILL LYNCH
020 B000005 13-2740599
020 C000005 15
020 A000006 CITIGROUP GLOBAL MARKETS, INC.
020 B000006 11-2418191
020 C000006 12
020 A000007 BEAR STEARNS & CO., INC.
020 B000007 13-3299429
020 C000007 8
020 A000008 DEUTSCHE BANK SECURITIES, INC.
020 B000008 13-2730828
020 C000008 8
020 A000009 BANK OF AMERICA SECURITIES LLC
020 B000009 56-2058405
020 C000009 7
020 A000010 MORGAN STANLEY
020 B000010 13-2655998
020 C000010 3
021 000000 227
022 A000001 BANK OF NEW YORK
022 B000001 13-3894751
022 C000001 3491515
022 D000001 660
022 A000002 CITIGROUP GLOBAL MARKETS, INC.
022 B000002 11-2418191
PAGE 3
022 C000002 42367
022 D000002 8341
022 A000003 LEHMAN BROTHERS
022 B000003 13-2518466
022 C000003 38776
022 D000003 6556
022 A000004 BANK OF AMERICA SECURITIES LLC
022 B000004 56-2058405
022 C000004 24409
022 D000004 17292
022 A000005 WACHOVIA SECURITIES LLC
022 B000005 34-1542819
022 C000005 19492
022 D000005 20135
022 A000006 UBS Financial
022 B000006 13-2638166

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-A

022 C000006 4792
022 D000006 27233
022 A000007 DEUTSCHE BANK SECURITIES, INC.
022 B000007 13-2730828
022 C000007 23906
022 D000007 1556
022 A000008 J.P. MORGAN SECURITIES INC.
022 B000008 13-3224016
022 C000008 18500
022 D000008 742
022 A000009 MORGAN STANLEY
022 B000009 13-2655998
022 C000009 13329
022 D000009 5362
022 A000010 MERRILL LYNCH
022 B000010 13-2740599
022 C000010 8921
022 D000010 7945
023 C000000 3735307
023 D000000 115666
024 000000 Y
025 A000001 MERRILL LYNCH
025 B000001 13-2740599
025 C000001 E
025 D000001 8754
025 A000002 LEHMAN BROTHERS
025 B000002 13-2518466
025 C000002 E
025 D000002 24071
025 A000003 CITIGROUP GLOBAL MARKETS, INC.
025 B000003 11-2418191
025 C000003 E
025 D000003 26020
025 A000004 GOLDMAN, SACHS & CO.
025 B000004 13-5108880
025 C000004 E
025 D000004 573
026 A000000 N
026 B000000 Y
PAGE 4
026 C000000 N
026 D000000 Y
026 E000000 N
026 F000000 N
026 G010000 N
026 G020000 N
026 H000000 N
027 000000 N
028 A010000 0
028 A020000 0
028 A030000 0
028 A040000 0
028 B010000 0
028 B020000 0
028 B030000 0
028 B040000 0
028 C010000 0
028 C020000 0
028 C030000 0
028 C040000 0
028 D010000 0
028 D020000 0

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-A

| | | |
|-----|---------|-------|
| 028 | D030000 | 0 |
| 028 | D040000 | 0 |
| 028 | E010000 | 0 |
| 028 | E020000 | 0 |
| 028 | E030000 | 0 |
| 028 | E040000 | 0 |
| 028 | F010000 | 0 |
| 028 | F020000 | 0 |
| 028 | F030000 | 0 |
| 028 | F040000 | 0 |
| 028 | G010000 | 0 |
| 028 | G020000 | 0 |
| 028 | G030000 | 0 |
| 028 | G040000 | 0 |
| 028 | H000000 | 0 |
| 030 | A000000 | 0 |
| 030 | B000000 | 0.00 |
| 030 | C000000 | 0.00 |
| 031 | A000000 | 0 |
| 031 | B000000 | 0 |
| 032 | 000000 | 0 |
| 033 | 000000 | 0 |
| 035 | 000000 | 0 |
| 036 | B000000 | 0 |
| 038 | 000000 | 0 |
| 042 | A000000 | 0 |
| 042 | B000000 | 0 |
| 042 | C000000 | 0 |
| 042 | D000000 | 0 |
| | PAGE | 5 |
| 042 | E000000 | 0 |
| 042 | F000000 | 0 |
| 042 | G000000 | 0 |
| 042 | H000000 | 0 |
| 043 | 000000 | 0 |
| 044 | 000000 | 0 |
| 045 | 000000 | Y |
| 046 | 000000 | N |
| 047 | 000000 | Y |
| 048 | 000000 | 0.800 |
| 048 | A010000 | 0 |
| 048 | A020000 | 0.000 |
| 048 | B010000 | 0 |
| 048 | B020000 | 0.000 |
| 048 | C010000 | 0 |
| 048 | C020000 | 0.000 |
| 048 | D010000 | 0 |
| 048 | D020000 | 0.000 |
| 048 | E010000 | 0 |
| 048 | E020000 | 0.000 |
| 048 | F010000 | 0 |
| 048 | F020000 | 0.000 |
| 048 | G010000 | 0 |
| 048 | G020000 | 0.000 |
| 048 | H010000 | 0 |
| 048 | H020000 | 0.000 |
| 048 | I010000 | 0 |
| 048 | I020000 | 0.000 |
| 048 | J010000 | 0 |
| 048 | J020000 | 0.000 |
| 048 | K010000 | 0 |
| 048 | K020000 | 0.000 |

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-A

049 000000 N
 050 000000 N
 051 000000 N
 052 000000 N
 053 A000000 Y
 053 B000000 Y
 053 C000000 N
 054 A000000 Y
 054 B000000 Y
 054 C000000 N
 054 D000000 N
 054 E000000 N
 054 F000000 N
 054 G000000 N
 054 H000000 Y
 054 I000000 N
 054 J000000 Y
 054 K000000 N
 054 L000000 N
 PAGE 6
 054 M000000 Y
 054 N000000 N
 054 O000000 N
 055 A000000 Y
 055 B000000 N
 056 000000 Y
 057 000000 N
 058 A000000 N
 059 000000 Y
 060 A000000 Y
 060 B000000 Y
 061 000000 0
 062 A000000 Y
 062 B000000 0.0
 062 C000000 0.0
 062 D000000 0.0
 062 E000000 0.0
 062 F000000 0.0
 062 G000000 0.0
 062 H000000 0.0
 062 I000000 1.1
 062 J000000 0.0
 062 K000000 1.3
 062 L000000 21.5
 062 M000000 0.0
 062 N000000 0.0
 062 O000000 0.0
 062 P000000 107.8
 062 Q000000 0.0
 062 R000000 35.1
 063 A000000 0
 063 B000000 6.9
 064 A000000 N
 064 B000000 N
 066 A000000 Y
 066 B000000 N
 066 C000000 N
 066 D000000 N
 066 E000000 N
 066 F000000 N
 066 G000000 Y
 067 000000 N

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-A

068 A000000 N
068 B000000 N
069 000000 N
070 A010000 Y
070 A020000 N
070 B010000 Y
070 B020000 Y
070 C010000 Y
070 C020000 N

PAGE 7

070 D010000 Y
070 D020000 N
070 E010000 Y
070 E020000 N
070 F010000 Y
070 F020000 N
070 G010000 Y
070 G020000 N
070 H010000 Y
070 H020000 N
070 I010000 Y
070 I020000 N
070 J010000 Y
070 J020000 Y
070 K010000 Y
070 K020000 Y
070 L010000 Y
070 L020000 Y
070 M010000 Y
070 M020000 Y
070 N010000 Y
070 N020000 Y
070 O010000 Y
070 O020000 N
070 P010000 Y
070 P020000 Y
070 Q010000 N
070 Q020000 N
070 R010000 Y
070 R020000 N

071 A000000 307608
071 B000000 325054
071 C000000 1127035
071 D000000 27
072 A000000 6
072 B000000 31981
072 C000000 6498
072 D000000 0
072 E000000 95
072 F000000 4630
072 G000000 0
072 H000000 0
072 I000000 526
072 J000000 34
072 K000000 0
072 L000000 82
072 M000000 22
072 N000000 23
072 O000000 0
072 P000000 0
072 Q000000 96

PAGE 8

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-A

| | |
|-------------|---------|
| 072 R000000 | 33 |
| 072 S000000 | 8 |
| 072 T000000 | 19 |
| 072 U000000 | 0 |
| 072 V000000 | 0 |
| 072 W000000 | 37 |
| 072 X000000 | 5510 |
| 072 Y000000 | 1471 |
| 072 Z000000 | 34535 |
| 072AA000000 | 42351 |
| 072BB000000 | 2361 |
| 072CC010000 | 3009 |
| 072CC020000 | 0 |
| 072DD010000 | 37780 |
| 072DD020000 | 0 |
| 072EE000000 | 15088 |
| 073 A010000 | 0.8000 |
| 073 A020000 | 0.0000 |
| 073 B000000 | 0.3200 |
| 073 C000000 | 0.0000 |
| 074 A000000 | 3123 |
| 074 B000000 | 0 |
| 074 C000000 | 8301 |
| 074 D000000 | 861526 |
| 074 E000000 | 279783 |
| 074 F000000 | 1050 |
| 074 G000000 | 10685 |
| 074 H000000 | 0 |
| 074 I000000 | 172103 |
| 074 J000000 | 213 |
| 074 K000000 | 0 |
| 074 L000000 | 17988 |
| 074 M000000 | 4717 |
| 074 N000000 | 1359489 |
| 074 O000000 | 2897 |
| 074 P000000 | 602 |
| 074 Q000000 | 0 |
| 074 R010000 | 0 |
| 074 R020000 | 0 |
| 074 R030000 | 0 |
| 074 R040000 | 172304 |
| 074 S000000 | 384536 |
| 074 T000000 | 799150 |
| 074 U010000 | 47487 |
| 074 U020000 | 0 |
| 074 V010000 | 16.83 |
| 074 V020000 | 0.00 |
| 074 W000000 | 0.0000 |
| 074 X000000 | 130 |
| 074 Y000000 | 0 |
| 075 A000000 | 0 |
| PAGE 9 | |
| 075 B000000 | 783005 |
| 076 000000 | 20.17 |
| 077 A000000 | N |
| 077 B000000 | N |
| 077 C000000 | N |
| 077 D000000 | N |
| 077 E000000 | N |
| 077 F000000 | N |
| 077 G000000 | N |
| 077 H000000 | N |

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-A

| | | | |
|-----------|--------------|-----------------|---|
| 077 | I000000 | N | |
| 077 | J000000 | N | |
| 077 | K000000 | N | |
| 077 | L000000 | N | |
| 077 | M000000 | N | |
| 077 | N000000 | N | |
| 077 | O000000 | N | |
| 077 | P000000 | N | |
| 077 | Q010000 | N | |
| 077 | Q020000 | N | |
| 077 | Q030000 | N | |
| 078 | 000000 | N | |
| 080 | C000000 | | 0 |
| 081 | B000000 | 0 | |
| 082 | B000000 | | 0 |
| 083 | B000000 | | 0 |
| 084 | B000000 | | 0 |
| 086 | A010000 | 482 | |
| 086 | A020000 | 9192 | |
| 086 | B010000 | 0 | |
| 086 | B020000 | 0 | |
| 086 | C010000 | 0 | |
| 086 | C020000 | 0 | |
| 086 | D010000 | 0 | |
| 086 | D020000 | 0 | |
| 086 | E010000 | 0 | |
| 086 | E020000 | 0 | |
| 086 | F010000 | 0 | |
| 086 | F020000 | 0 | |
| 087 | A010000 | COMMON STOCK | |
| 087 | A020000 | 128117108 | |
| 087 | A030000 | CHI | |
| 087 | B010000 | PREFERRED STOCK | |
| 088 | A000000 | N | |
| 088 | B000000 | N | |
| 088 | C000000 | N | |
| 088 | D000000 | Y | |
| SIGNATURE | NIMISH BHATT | | |
| TITLE | TREASURER | | |