

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 29, 2011

PAGE 1
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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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008 A000001 CALAMOS ADVISORS LLC
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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
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014 A000001 CALAMOS FINANCIAL SERVICES LLC
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015 A000001 STATE STREET BANK & TRUST COMPANY
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015 A000003 EUROCLEAR BANK

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088 C000000 Y
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SIGNATURE CURTIS HOLLOWAY
TITLE TREASURER