

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 29, 2009

PAGE 1  
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000 E000000 NF  
000 F000000 Y  
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001 B000000 811-21080  
001 C000000 6302457200  
002 A000000 2020 CALAMOS COURT  
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002 C000000 IL  
002 D010000 60563  
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008 A000001 CALAMOS ADVISORS LLC  
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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  
012 A000002 DELETE  
013 A000001 Deloitte & Touche LLP  
013 B010001 Chicago  
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014 A000001 CALAMOS FINANCIAL SERVICES LLC  
014 B000001 8-37854  
015 A000001 STATE STREET BANK & TRUST COMPANY  
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015 A000003 EUROCLEAR BANK  
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020 A000005 JEFFERIES & CO. INC.  
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020 A000006 CITIGROUP GLOBAL MARKETS, INC.  
020 B000006 11-2418191  
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020 A000007 GOLDMAN, SACHS & CO.  
020 B000007 13-5108880  
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020 A000008 J.P. MORGAN SECURITIES INC.  
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020 A000009 WACHOVIA SECURITIES LLC  
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022 A000004 CREDIT SUISSE FIRST BOSTON  
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022 A000005 GOLDMAN, SACHS & CO.  
022 B000005 13-5108880  
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022 A000006 J.P. MORGAN SECURITIES INC.

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022 B000006 13-3224016  
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PAGE 7

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PAGE 8

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TITLE CHIEF FINANCIAL OFFICER