

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 29, 2009

PAGE 1
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000 C000000 0001171471
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000 E000000 NF
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000 G000000 N
000 H000000 N
000 I000000 6.1
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008 D030001 60563
010 A000001 State Street Bank and Trust Company
010 B000001 028-00733
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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
013 B020001 IL
013 B030001 60606
014 A000001 CALAMOS FINANCIAL SERVICES LLC
014 B000001 8-37854
015 A000001 STATE STREET BANK & TRUST COMPANY
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PAGE 2
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015 E040002 X

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015 A000003 EUROCLEAR BANK
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020 A000004 DEUTSCHE BANK SECURITIES, INC.
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020 A000005 JEFFERIES & CO. INC.
020 B000005 95-2622900
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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.
020 B000008 13-3224016
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020 A000009 WACHOVIA SECURITIES LLC
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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