

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  
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002 A000000 2020 CALAMOS COURT  
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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  
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012 A000001 BANK OF NEW YORK MELLON (COMMON)  
012 B000001 85-05006  
012 C010001 NEW YORK  
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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 C020001 MA  
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020 A000005 JEFFERIES & CO. INC.  
020 B000005 95-2622900  
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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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022 A000006 J.P. MORGAN SECURITIES INC.

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PAGE 7

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SIGNATURE NIMISH BHATT  
TITLE CHIEF FINANCIAL OFFICER