

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 26, 2012

PAGE 1
000 B000000 10/31/2012
000 C000000 0001171471
000 D000000 N
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000 G000000 N
000 H000000 N
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001 C000000 6302457200
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008 A000001 CALAMOS ADVISORS LLC
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008 C000001 801-29688
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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 COMPUTERSHARE
012 B000001 85-05006
012 C010001 JERSEY CITY
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013 A000001 Deloitte & Touche LLP
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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 A000002 CITIBANK NA
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015 C010002 SAO PAULO
015 D010002 BRAZIL
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015 A000003 EUROCLEAR BANK

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020 A000003 BARCLAY CAPITAL INC
020 B000003 61-031656
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020 A000004 GOLDMAN SACHS & CO.
020 B000004 13-5108880
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020 A000006 INVESTMENT TECHNOLOGY GROUP, INC.
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020 A000007 Jonestrading Institutional Services LLC
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020 B000008 11-2418191
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020 A000010 J.P. MORGAN SECURITIES INC.
020 B000010 13-3224016
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022 A000004 BANK OF NEW YORK
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022 A000005 BARCLAY CAPITAL INC

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070 D010000 Y
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077 Q020000 N
077 Q030000 N
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080 A000000 ICI MUTUAL INSURANCE COMPANY
080 C000000 15000
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087 A020000 128117108
087 A030000 CHI
088 A000000 N
088 B000000 N
088 C000000 Y
088 D000000 N
SIGNATURE CURTIS HOLLOWAY
TITLE TREASURER