

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-A

June 29, 2006

PAGE 1  
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000 D000000 N  
000 E000000 NF  
000 F000000 Y  
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000 H000000 N  
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001 B000000 811-21080  
001 C000000 6302457200  
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002 B000000 NAPERVILLE  
002 C000000 IL  
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008 A000001 CALAMOS ADVISORS LLC  
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008 D020001 IL  
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010 A000001 STATE STREET CORPORATION  
010 B000001 01-07511  
010 C010001 BOSTON  
010 C020001 MA  
010 C030001 02110  
012 A000001 THE BANK OF NEW YORK (COMMON)  
012 B000001 85-05006  
012 C010001 NEW YORK  
012 C020001 NY  
012 C030001 10286  
012 A000002 THE BANK OF NEW YORK (PREFERRED)  
012 B000002 85-05006  
012 C010002 NEW YORK  
012 C020002 NY  
012 C030002 10286  
013 A000001 DELOITTE & TOUCHE, LLP  
013 B010001 CHICAGO  
013 B020001 IL  
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014 A000001 CALAMOS FINANCIAL SERVICES LLC  
014 B000001 8-37854  
015 A000001 THE BANK OF NEW YORK

PAGE 2  
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015 C010001 NEW YORK  
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015 A000002 EUROCLEAR BANK

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015 D010002 BELGIUM  
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015 D010003 UNITED KINGDOM  
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087	A030000	CHI
087	B010000	PREFERRED STOCK
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SIGNATURE	NIMISH BHATT	
TITLE	TREASURER	