

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-A

June 29, 2006

PAGE 1  
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000 E000000 NF  
000 F000000 Y  
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010 A000001 STATE STREET CORPORATION  
010 B000001 01-07511  
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012 A000001 THE BANK OF NEW YORK (COMMON)  
012 B000001 85-05006  
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012 A000002 THE BANK OF NEW YORK (PREFERRED)  
012 B000002 85-05006  
012 C010002 NEW YORK  
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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 THE BANK OF NEW YORK  
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087	B010000	PREFERRED STOCK
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TITLE	TREASURER	