

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 28, 2006

PAGE 1  
000 B000000 10/31/2006  
000 C000000 0001171471  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
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001 B000000 811-21080  
001 C000000 6302457200  
002 A000000 2020 CALAMOS COURT  
002 B000000 NAPERVILLE  
002 C000000 IL  
002 D010000 60563  
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008 A000001 CALAMOS ADVISORS LLC  
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008 D010001 NAPERVILLE  
008 D020001 IL  
008 D030001 60563  
010 A000001 STATE STREET CORPORATION  
010 B000001 01-07511  
010 C010001 BOSTON  
010 C020001 MA  
010 C030001 02111  
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  
013 B030001 60606  
014 A000001 CALAMOS FINANCIAL SERVICES LLC  
014 B000001 8-37854  
015 A000001 THE BANK OF NEW YORK  
PAGE 2  
015 B000001 C  
015 C010001 NEW YORK  
015 C020001 NY  
015 C030001 10286  
015 E010001 X  
015 A000002 EUROCLEAR BANK

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015 B000002 S  
015 C010002 BRUSSELS  
015 D010002 BELGIUM  
015 E040002 X  
015 A000003 BNY LONDON - CREST  
015 B000003 S  
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015 D010003 UNITED KINGDOM  
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020 A000001 BANK OF AMERICA SECURITIES LLC  
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020 A000002 SUSQUEHANNA INVESTMENT GROUP  
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020 A000003 MORGAN STANLEY  
020 B000003 13-2655998  
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020 A000004 MERRILL LYNCH  
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020 A000005 LEHMAN BROTHERS  
020 B000005 13-2518466  
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020 C000006 18  
020 A000007 GOLDMAN, SACHS & CO.  
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020 C000008 17  
020 A000009 BEAR STEARNS & CO., INC.  
020 B000009 13-3299429  
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020 A000010 DEUTSCHE BANK SECURITIES, INC.  
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022 B000001 13-3894751  
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022 A000003 J.P. MORGAN SECURITIES INC.  
022 B000003 13-3224016  
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022 A000004 LEHMAN BROTHERS  
022 B000004 13-2518466  
022 C000004 43479  
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022 A000005 CITIGROUP GLOBAL MARKETS, INC.

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022 B000005 11-2418191  
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078 000000	N

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080 A000000 ICI Mutual Insurance Co.  
080 B000000 N/A  
080 C000000 8575  
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087 A020000 128117108  
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088 B000000 N  
088 C000000 N  
088 D000000 Y  
SIGNATURE NIMISH BHATT  
TITLE TREASURER