

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 26, 2012

PAGE 1
000 B000000 10/31/2012
000 C000000 0001171471
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
001 A000000 CALAMOS CONVERTIBLE OPPORTUNITIES&INCOME FUND
001 B000000 811-21080
001 C000000 6302457200
002 A000000 2020 CALAMOS COURT
002 B000000 NAPERVILLE
002 C000000 IL
002 D010000 60563
003 000000 N
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
007 C010100 1
008 A000001 CALAMOS ADVISORS LLC
008 B000001 A
008 C000001 801-29688
008 D010001 NAPERVILLE
008 D020001 IL
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
012 C020001 NJ
012 C030001 07310
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 STATE STREET BANK & TRUST COMPANY
015 B000001 C
015 C010001 BOSTON
015 C020001 MA
015 C030001 02111
015 E010001 X
PAGE 2
015 A000002 CITIBANK NA
015 B000002 S
015 C010002 SAO PAULO
015 D010002 BRAZIL
015 E040002 X
015 A000003 EUROCLEAR BANK

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-B

015 B000003 S
015 C010003 BRUSSELS
015 D010003 BELGIUM
015 E040003 X
015 A000004 CLEARSTREAM BANKING SA
015 B000004 S
015 C010004 LUXEMBOURG
015 D010004 LUXEMBOURG
015 E040004 X
018 000000 Y
019 A000000 Y
019 B000000 19
019 C000000 CALAMOSINV
020 A000001 SUSQUEHANNA CAPITAL GROUP
020 B000001 23-2626048
020 C000001 21
020 A000002 BANK OF AMERICA
020 B000002 56-0906609
020 C000002 16
020 A000003 BARCLAY CAPITAL INC
020 B000003 61-031656
020 C000003 11
020 A000004 GOLDMAN SACHS & CO.
020 B000004 13-5108880
020 C000004 9
020 A000005 Societe Generale
020 B000005 13-3557071
020 C000005 9
020 A000006 INVESTMENT TECHNOLOGY GROUP, INC.
020 B000006 13-3757717
020 C000006 4
020 A000007 Jonestrading Institutional Services LLC
020 B000007 51-0484896
020 C000007 2
020 A000008 CITIGROUP, INC.
020 B000008 11-2418191
020 C000008 1
020 A000009 WELLS FARGO SECURITIES, LLC
020 B000009 94-3379992
020 C000009 1
020 A000010 J.P. MORGAN SECURITIES INC.
020 B000010 13-3224016
020 C000010 0
021 000000 76
022 A000001 BNP PARIBAS
PAGE 3
022 B000001 13-1929559
022 C000001 101939
022 D000001 100145
022 A000002 BANK OF AMERICA
022 B000002 56-0906609
022 C000002 104574
022 D000002 91359
022 A000003 WELLS FARGO SECURITIES, LLC
022 B000003 94-3379992
022 C000003 52815
022 D000003 93344
022 A000004 BANK OF NEW YORK
022 B000004 13-3989198
022 C000004 68090
022 D000004 31415
022 A000005 BARCLAY CAPITAL INC

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-B

022 B000005 61-031656
022 C000005 52161
022 D000005 38471
022 A000006 J.P. MORGAN SECURITIES INC.
022 B000006 13-3224016
022 C000006 61351
022 D000006 26910
022 A000007 DEUTSCHE BANK SECURITIES, INC.
022 B000007 13-2730828
022 C000007 38299
022 D000007 37090
022 A000008 CITIGROUP, INC.
022 B000008 11-2418191
022 C000008 31268
022 D000008 34569
022 A000009 CREDIT SUISSE FIRST BOSTON
022 B000009 13-2853402
022 C000009 43288
022 D000009 21000
022 A000010 GOLDMAN SACHS & CO.
022 B000010 13-5108880
022 C000010 46895
022 D000010 17053
023 C000000 1050815
023 D000000 937942
024 000000 Y
025 A000001 WELLS FARGO SECURITIES, LLC
025 B000001 94-3379992
025 C000001 E
025 D000001 11375
026 A000000 N
026 B000000 Y
026 C000000 N
026 D000000 Y
026 E000000 N
PAGE 4
026 F000000 N
026 G010000 N
026 G020000 N
026 H000000 N
027 000000 N
028 A010000 0
028 A020000 0
028 A030000 0
028 A040000 0
028 B010000 0
028 B020000 0
028 B030000 0
028 B040000 0
028 C010000 0
028 C020000 0
028 C030000 0
028 C040000 0
028 D010000 0
028 D020000 0
028 D030000 0
028 D040000 0
028 E010000 0
028 E020000 0
028 E030000 0
028 E040000 0
028 F010000 0

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-B

028	F020000		0
028	F030000		0
028	F040000		0
028	G010000		0
028	G020000		0
028	G030000		0
028	G040000		0
028	H000000		0
030	A000000		0
030	B000000	0.00	
030	C000000	0.00	
031	A000000		0
031	B000000		0
032	000000		0
033	000000		0
035	000000		0
036	B000000		0
038	000000		0
042	A000000	0	
042	B000000	0	
042	C000000	0	
042	D000000	0	
042	E000000	0	
042	F000000	0	
042	G000000	0	
	PAGE	5	
042	H000000	0	
043	000000		0
044	000000		0
045	000000	Y	
046	000000	N	
047	000000	Y	
048	000000	0.800	
048	A010000		0
048	A020000	0.000	
048	B010000		0
048	B020000	0.000	
048	C010000		0
048	C020000	0.000	
048	D010000		0
048	D020000	0.000	
048	E010000		0
048	E020000	0.000	
048	F010000		0
048	F020000	0.000	
048	G010000		0
048	G020000	0.000	
048	H010000		0
048	H020000	0.000	
048	I010000		0
048	I020000	0.000	
048	J010000		0
048	J020000	0.000	
048	K010000		0
048	K020000	0.000	
049	000000	N	
050	000000	N	
051	000000	N	
052	000000	N	
053	A000000	N	
054	A000000	Y	
054	B000000	Y	

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-B

054 C000000 N
054 D000000 N
054 E000000 N
054 F000000 N
054 G000000 N
054 H000000 Y
054 I000000 N
054 J000000 Y
054 K000000 N
054 L000000 N
054 M000000 Y
054 N000000 N
054 O000000 N
055 A000000 N
055 B000000 Y
PAGE 6
056 000000 Y
057 000000 N
058 A000000 N
059 000000 Y
060 A000000 Y
060 B000000 Y
061 000000 0
062 A000000 Y
062 B000000 0.6
062 C000000 0.0
062 D000000 0.0
062 E000000 0.0
062 F000000 0.0
062 G000000 0.0
062 H000000 0.0
062 I000000 0.0
062 J000000 0.0
062 K000000 0.9
062 L000000 0.0
062 M000000 0.0
062 N000000 0.0
062 O000000 0.0
062 P000000 111.0
062 Q000000 1.5
062 R000000 17.3
063 A000000 0
063 B000000 0.0
064 A000000 N
064 B000000 N
066 A000000 Y
066 B000000 N
066 C000000 N
066 D000000 N
066 E000000 N
066 F000000 N
066 G000000 Y
067 000000 N
068 A000000 N
068 B000000 N
069 000000 N
070 A010000 Y
070 A020000 N
070 B010000 Y
070 B020000 Y
070 C010000 Y
070 C020000 N

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-B

070 D010000 Y
 070 D020000 N
 070 E010000 Y
 070 E020000 N
 070 F010000 Y
 PAGE 7
 070 F020000 N
 070 G010000 Y
 070 G020000 N
 070 H010000 Y
 070 H020000 N
 070 I010000 Y
 070 I020000 N
 070 J010000 Y
 070 J020000 Y
 070 K010000 Y
 070 K020000 Y
 070 L010000 Y
 070 L020000 Y
 070 M010000 Y
 070 M020000 Y
 070 N010000 Y
 070 N020000 Y
 070 O010000 Y
 070 O020000 Y
 070 P010000 Y
 070 P020000 N
 070 Q010000 N
 070 Q020000 N
 070 R010000 Y
 070 R020000 N
 071 A000000 600293
 071 B000000 607459
 071 C000000 1065559
 071 D000000 56
 072 A000000 12
 072 B000000 60669
 072 C000000 6773
 072 D000000 0
 072 E000000 161
 072 F000000 8902
 072 G000000 0
 072 H000000 0
 072 I000000 33
 072 J000000 56
 072 K000000 0
 072 L000000 147
 072 M000000 50
 072 N000000 87
 072 O000000 0
 072 P000000 3322
 072 Q000000 212
 072 R000000 62
 072 S000000 65
 072 T000000 0
 072 U000000 0
 072 V000000 0
 PAGE 8
 072 W000000 65
 072 X000000 13000
 072 Y000000 0
 072 Z000000 54602

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-B

072AA000000	18223
072BB000000	2870
072CC010000	15802
072CC020000	0
072DD010000	76707
072DD020000	0
072EE000000	0
073 A010000	1.1400
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.0000
074 A000000	0
074 B000000	0
074 C000000	5516
074 D000000	945795
074 E000000	117085
074 F000000	2087
074 G000000	7413
074 H000000	0
074 I000000	26064
074 J000000	19700
074 K000000	0
074 L000000	15413
074 M000000	186
074 N000000	1139260
074 O000000	7984
074 P000000	940
074 Q000000	285000
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	4599
074 S000000	0
074 T000000	840737
074 U010000	67548
074 U020000	0
074 V010000	12.45
074 V020000	0.00
074 W000000	0.0000
074 X000000	108
074 Y000000	686188
075 A000000	0
075 B000000	829416
076 000000	12.51
077 A000000	Y
077 B000000	Y
077 C000000	Y
PAGE 9	
077 D000000	N
077 E000000	N
077 F000000	N
077 G000000	N
077 H000000	N
077 I000000	N
077 J000000	N
077 K000000	N
077 L000000	N
077 M000000	N
077 N000000	N
077 O000000	N
077 P000000	N
077 Q010000	N

Edgar Filing: CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND - Form NSAR-B

077 Q020000 N
077 Q030000 N
078 000000 N
080 A000000 ICI MUTUAL INSURANCE COMPANY
080 C000000 15000
081 A000000 Y
081 B000000 19
082 A000000 Y
082 B000000 100
083 A000000 N
083 B000000 0
084 A000000 N
084 B000000 0
085 A000000 Y
085 B000000 Y
086 A010000 359
086 A020000 4461
086 B010000 0
086 B020000 0
086 C010000 0
086 C020000 0
086 D010000 0
086 D020000 0
086 E010000 0
086 E020000 0
086 F010000 0
086 F020000 0
087 A010000 COMMON STOCK
087 A020000 128117108
087 A030000 CHI
088 A000000 N
088 B000000 N
088 C000000 Y
088 D000000 N
SIGNATURE CURTIS HOLLOWAY
TITLE TREASURER