

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 30, 2010

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000 C000000 0001171471
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000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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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
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012 C010001 NEW YORK
012 C020001 NY
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013 A000001 Deloitte & Touche LLP
013 B010001 Chicago
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014 A000001 CALAMOS FINANCIAL SERVICES LLC
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015 A000001 STATE STREET BANK & TRUST COMPANY
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PAGE 2
015 A000002 CITIBANK NA
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PAGE 3
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PAGE 7

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PAGE 8

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