

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-A

June 29, 2009

PAGE 1
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000 G000000 N
000 H000000 N
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008 A000001 CALAMOS ADVISORS LLC
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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 A000001 BANK OF NEW YORK MELLON (COMMON)
012 B000001 85-05006
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012 C030001 10286
012 A000002 THE BANK OF NEW YORK MELLON (PREFERRED)
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012 C010002 NEW YORK
012 C020002 NY
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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 MELLON

PAGE 2
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015 C020001 NY
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015 A000002 EUROCLEAR BANK

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015 B000002 SUB CUSTODIAN
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020 A000005 JEFFERIES & CO. INC.
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022 A000003 CITIGROUP GLOBAL MARKETS, INC.
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022 A000008 MORGAN STANLEY
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022 A000010 BANK OF AMERICA
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022 A000011 JP MORGAN SECURITIES INC
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PAGE 7
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070 G010000 Y

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087	A020000	128117108
087	A030000	CHI
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088	B000000	N
088	C000000	N
088	D000000	Y
SIGNATURE	NIMISH BHATT	
TITLE	TREASURER	