

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-A

June 25, 2010

PAGE 1  
000 A000000 04/30/2010  
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 BANK OF NEW YORK MELLON (COMMON)  
012 B000001 85-05006  
012 C010001 NEW YORK  
012 C020001 NY  
012 C030001 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 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-A

015 B000003 S  
015 C010003 BRUSSELS  
015 D010003 BELGIUM  
015 E040003 X  
018 000000 Y  
019 A000000 Y  
019 B000000 19  
019 C000000 CALAMOSINV  
020 A000001 SUSQUEHANNA CAPITAL GROUP  
020 B000001 23-2626048  
020 C000001 18  
020 A000002 CITIGROUP GLOBAL MARKETS, INC.  
020 B000002 11-2418191  
020 C000002 10  
020 A000003 CREDIT SUISSE FIRST BOSTON  
020 B000003 13-2853402  
020 C000003 2  
020 A000004 BANK OF AMERICA  
020 B000004 56-0906609  
020 C000004 1  
020 A000005 UBS Financial  
020 B000005 13-2638166  
020 C000005 1  
020 A000006 LAZARD FRERES & CO. LLC  
020 B000006 13-5545100  
020 C000006 1  
020 A000007 GOLDMAN, SACHS & CO.  
020 B000007 13-5108880  
020 C000007 0  
020 A000008 J.P. MORGAN SECURITIES INC.  
020 B000008 13-3224016  
020 C000008 0  
020 A000009 BNP PARIBAS  
020 B000009 13-1929559  
020 C000009 0  
021 000000 35  
022 A000001 GOLDMAN, SACHS & CO.  
022 B000001 13-5108880  
022 C000001 21743  
022 D000001 20222  
022 A000002 BARCLAYS GLOBAL INVESTORS SERVICES  
022 B000002 94-3231066  
022 C000002 12118  
022 D000002 26840  
022 A000003 BANK OF AMERICA  
PAGE 3  
022 B000003 56-0906609  
022 C000003 27053  
022 D000003 10364  
022 A000004 CREDIT SUISSE FIRST BOSTON  
022 B000004 13-2853402  
022 C000004 16191  
022 D000004 17221  
022 A000005 J.P. MORGAN SECURITIES INC.  
022 B000005 13-3224016  
022 C000005 25480  
022 D000005 3490  
022 A000006 BNP PARIBAS  
022 B000006 13-1929559  
022 C000006 11068  
022 D000006 10581  
022 A000007 DEUTSCHE BANK SECURITIES, INC.

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

022 B000007 13-2730828  
022 C000007 17481  
022 D000007 0  
022 A000008 UBS Financial  
022 B000008 13-2638166  
022 C000008 3606  
022 D000008 13130  
022 A000009 CITIGROUP GLOBAL MARKETS, INC.  
022 B000009 11-2418191  
022 C000009 10488  
022 D000009 5505  
022 A000010 BANK OF NEW YORK MELLON  
022 B000010 13-3894751  
022 C000010 5209  
022 D000010 1008  
023 C000000 306520  
023 D000000 265092  
024 000000 Y  
025 A000001 BANK OF AMERICA  
025 B000001 56-0906609  
025 C000001 E  
025 D000001 15221  
025 A000002 GOLDMAN, SACHS & CO.  
025 B000002 13-5108880  
025 C000002 E  
025 D000002 4908  
025 A000003 BNP PARIBAS  
025 B000003 13-1929559  
025 C000003 E  
025 D000003 9115  
025 A000004 CREDIT SUISSE FIRST BOSTON  
025 B000004 13-2853402  
025 C000004 E  
025 D000004 13134  
025 A000005 BARCLAYS GLOBAL INVESTORS SERVICES  
PAGE 4  
025 B000005 94-3231066  
025 C000005 E  
025 D000005 6915  
025 A000006 DEUTSCHE BANK SECURITIES, INC.  
025 B000006 13-2730828  
025 C000006 E  
025 D000006 12293  
025 A000007 J.P. MORGAN SECURITIES INC.  
025 B000007 13-3224016  
025 C000007 E  
025 D000007 11507  
026 A000000 N  
026 B000000 Y  
026 C000000 N  
026 D000000 Y  
026 E000000 N  
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

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

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
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
	PAGE	5
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
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

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

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 Y  
 053 B000000 Y  
     PAGE 6  
 053 C000000 N  
 054 A000000 Y  
 054 B000000 Y  
 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  
 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 0.0  
 062 C000000 0.4  
 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 0.3  
 062 L000000 0.0  
 062 M000000 0.0  
 062 N000000 0.0  
 062 O000000 0.0  
 062 P000000 93.2  
 062 Q000000 9.0  
 062 R000000 21.8  
 063 A000000 0  
 063 B000000 7.3  
 064 A000000 N

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

064 B000000 Y  
 065 000000 N  
 066 A000000 Y  
 066 B000000 N  
 066 C000000 N

PAGE 7

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  
 070 D010000 Y  
 070 D020000 N  
 070 E010000 Y  
 070 E020000 N  
 070 F010000 Y  
 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 142832  
 071 B000000 157238  
 071 C000000 813524  
 071 D000000 18  
 072 A000000 6  
 072 B000000 25386  
 072 C000000 7314

PAGE 8

072 D000000 0  
 072 E000000 1  
 072 F000000 3486  
 072 G000000 0

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

072 H000000	0
072 I000000	20
072 J000000	18
072 K000000	0
072 L000000	86
072 M000000	20
072 N000000	28
072 O000000	0
072 P000000	2007
072 Q000000	85
072 R000000	20
072 S000000	20
072 T000000	0
072 U000000	0
072 V000000	0
072 W000000	15
072 X000000	5806
072 Y000000	174
072 Z000000	27070
072AA000000	8513
072BB000000	6200
072CC010000	48380
072CC020000	0
072DD010000	31945
072DD020000	0
072EE000000	0
073 A010000	0.5700
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.0000
074 A000000	0
074 B000000	0
074 C000000	2717
074 D000000	749566
074 E000000	98682
074 F000000	24194
074 G000000	1966
074 H000000	0
074 I000000	37516
074 J000000	3824
074 K000000	0
074 L000000	15639
074 M000000	204
074 N000000	934308
074 O000000	4381
074 P000000	704
074 Q000000	193000
PAGE 9	
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	2514
074 S000000	0
074 T000000	733709
074 U010000	57997
074 U020000	0
074 V010000	12.65
074 V020000	0.00
074 W000000	0.0000
074 X000000	128
074 Y000000	499560
075 A000000	0

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

075	B000000	685709
076	000000	12.95
077	A000000	N
078	000000	N
080	C000000	0
081	B000000	0
082	B000000	0
083	B000000	0
084	B000000	0
086	A010000	2893
086	A020000	36184
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	Y
088	B000000	N
088	C000000	Y
088	D000000	N
SIGNATURE	NIMISH BHATT	
TITLE	CHIEF FINANCIAL OFFICER	