

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-A

June 25, 2010

PAGE 1
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000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
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013 A000001 Deloitte & Touche LLP
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014 A000001 CALAMOS FINANCIAL SERVICES LLC
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015 A000003 EUROCLEAR BANK

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PAGE 3
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SIGNATURE	NIMISH BHATT	
TITLE	CHIEF FINANCIAL OFFICER	