

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-A

June 29, 2006

PAGE 1
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000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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008 A000001 CALAMOS ADVISORS LLC
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010 A000001 STATE STREET CORPORATION
010 B000001 01-07511
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010 C030001 02110
012 A000001 THE BANK OF NEW YORK (COMMON)
012 B000001 85-05006
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012 C020001 NY
012 C030001 10286
012 A000002 THE BANK OF NEW YORK (PREFERRED)
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012 C010002 NEW YORK
012 C020002 NY
012 C030002 10286
013 A000001 DELOITTE & TOUCHE, LLP
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60601
014 A000001 CALAMOS FINANCIAL SERVICES LLC
014 B000001 8-37854
015 A000001 THE BANK OF NEW YORK

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087	A020000	128117108
087	A030000	CHI
087	B010000	PREFERRED STOCK
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088	C000000	N
088	D000000	Y
SIGNATURE	NIMISH BHATT	
TITLE	TREASURER	