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CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 28, 2006

PAGE 1  
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000 C000000 0001171471  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
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002 B000000 NAPERVILLE  
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008 A000001 CALAMOS ADVISORS LLC  
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008 D020001 IL  
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010 A000001 STATE STREET CORPORATION  
010 B000001 01-07511  
010 C010001 BOSTON  
010 C020001 MA  
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012 A000001 THE BANK OF NEW YORK (COMMON)  
012 B000001 85-05006  
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012 C030001 10286  
012 A000002 THE BANK OF NEW YORK (PREFERRED)  
012 B000002 85-05006  
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  
PAGE 2  
015 B000001 C  
015 C010001 NEW YORK  
015 C020001 NY  
015 C030001 10286  
015 E010001 X  
015 A000002 EUROCLEAR BANK

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015 B000002 S  
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015 D010002 BELGIUM  
015 E040002 X  
015 A000003 BNY LONDON - CREST  
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015 D010003 UNITED KINGDOM  
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020 A000005 LEHMAN BROTHERS  
020 B000005 13-2518466  
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020 A000007 GOLDMAN, SACHS & CO.  
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020 A000009 BEAR STEARNS & CO., INC.  
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022 A000005 CITIGROUP GLOBAL MARKETS, INC.

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 054 B000000 Y  
 054 C000000 N  
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078 000000	N

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080 B000000 N/A  
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087 A020000 128117108  
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088 B000000 N  
088 C000000 N  
088 D000000 Y  
SIGNATURE NIMISH BHATT  
TITLE TREASURER