

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 29, 2004

PAGE 1
000 B000000 10/31/2004
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 1111 WARRENVILLE ROAD
002 B000000 NAPERVILLE
002 C000000 IL
002 D010000 60563
002 D020000 1463
003 000000 N
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
007 C010100 1
007 C010200 2
007 C010300 3
007 C010400 4
007 C010500 5
007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
007 C011000 10
008 A000001 CALAMOS ADVISORS LLC
008 B000001 A
008 C000001 801-29688
008 D010001 NAPERVILLE
008 D020001 IL
008 D030001 60563
008 D040001 1463
010 A000001 PRINCETON ADMINISTRATORS, L.P.
010 C010001 PRINCETON
010 C020001 NJ
010 C030001 08543
010 C040001 9095
012 A000001 THE BANK OF NEW YORK (COMMON)
012 B000001 85-05006
012 C010001 NEW YORK
012 C020001 NY
012 C030001 10286
012 A000002 THE BANK OF NEW YORK (PREFERRED)
PAGE 2
012 B000002 85-05006
012 C010002 NEW YORK
012 C020002 NY
012 C030002 10286
013 A000001 DELOITTE & TOUCHE, LLP
013 B010001 CHICAGO

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

013 B020001 IL
013 B030001 60601
014 A000001 CALAMOS FINANCIAL SERVICES LLC
014 B000001 8-37854
015 A000001 THE BANK OF NEW YORK
015 B000001 C
015 C010001 NEW YORK
015 C020001 NY
015 C030001 10286
015 E010001 X
015 A000002 EUROCLEAR BANK
015 B000002 S
015 C010002 BELGIUM
015 D010002 BELGIUM
015 E040002 X
018 000000 Y
019 A000000 Y
019 B000000 12
019 C000000 CALAMOSINV
020 A000001 BANK OF AMERICA
020 B000001 56-0906609
020 C000001 171
020 A000002 SUSQUEHANNA INVESTMENT GROUP
020 B000002 23-2454154
020 C000002 98
020 A000003 DEUTSCHE BANK
020 B000003 13-2730828
020 C000003 74
020 A000004 GOLDMAN SACHS
020 B000004 13-5108880
020 C000004 65
020 A000005 KNIGHT SECURITIES
020 B000005 22-3660471
020 C000005 48
020 A000006 WACHOVIA SECURITIES, LLC
020 B000006 34-1542819
020 C000006 23
020 A000007 CREDIT SUISSE FIRST BOSTON
020 B000007 13-2853402
020 C000007 23
020 A000008 J.P. MORGAN SECURITIES INC.
020 B000008 13-3224016
020 C000008 17
020 A000009 LEHMAN BROTHERS
020 B000009 13-2518466
PAGE 3
020 C000009 15
020 A000010 KV EXECUTION SERVICES LLC
020 B000010 13-3838570
020 C000010 15
021 000000 604
022 A000001 BANK OF NEW YORK
022 B000001 13-3894751
022 C000001 7641135
022 D000001 640
022 A000002 J.P. MORGAN SECURITIES INC.
022 B000002 13-3224016
022 C000002 87936
022 D000002 32145
022 A000003 BANK OF AMERICA
022 B000003 56-0906609
022 C000003 88133

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

022 D000003 16777
022 A000004 UBS SECURITIES LLC
022 B000004 13-3873456
022 C000004 73713
022 D000004 25149
022 A000005 WACHOVIA SECURITIES, LLC
022 B000005 34-1542519
022 C000005 31039
022 D000005 55912
022 A000006 CITIGROUP GLOBAL MARKETS, INC.
022 B000006 11-2418191
022 C000006 57380
022 D000006 27930
022 A000007 MORGAN STANLEY/DEAN WITTER
022 B000007 13-2838811
022 C000007 20345
022 D000007 49509
022 A000008 DEUTSCHE BANK
022 B000008 13-2730828
022 C000008 19930
022 D000008 36957
022 A000009 LEHMAN BROTHERS
022 B000009 13-2518466
022 C000009 32128
022 D000009 20785
022 A000010 CREDIT SUISSE FIRST BOSTON
022 B000010 13-2853402
022 C000010 45778
022 D000010 6525
023 C000000 8208051
023 D000000 327334
024 000000 Y
025 A000001 LEHMAN BROTHERS
025 B000001 13-2518466
025 C000001 E
PAGE 4
025 D000001 11658
025 D000002 0
025 D000003 0
025 D000004 0
025 D000005 0
025 D000006 0
025 D000007 0
025 D000008 0
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
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

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

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
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
053	C000000	N
	PAGE	5
054	A000000	Y
054	B000000	Y
054	C000000	Y
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	Y
054	M000000	Y
054	N000000	N
054	O000000	N
055	A000000	Y
055	B000000	N
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	0.0
062	D000000	0.0
062	E000000	0.0
062	F000000	0.0
062	G000000	0.0
062	H000000	0.0
062	I000000	5.8
062	J000000	0.0
062	K000000	4.2
062	L000000	27.1

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

062	M000000	0.0
062	N000000	0.0
062	O000000	0.0
062	P000000	114.3
062	Q000000	0.0
062	R000000	21.3
063	A000000	0
063	B000000	9.7
064	A000000	N
064	B000000	N
066	A000000	Y
066	B000000	N
066	C000000	N
066	D000000	N
066	E000000	N
	PAGE	6
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	N
070	L010000	Y
070	L020000	Y
070	M010000	Y
070	M020000	Y
070	N010000	Y
070	N020000	Y
070	O010000	Y
070	O020000	N
070	P010000	Y
070	P020000	Y
070	Q010000	N
070	Q020000	N
070	R010000	Y
070	R020000	N
071	A000000	738797
071	B000000	601527
071	C000000	1120136
071	D000000	54

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

072 A000000 12
072 B000000 79719
072 C000000 11092
072 D000000 0
072 E000000 713

PAGE 7

072 F000000 9351
072 G000000 0
072 H000000 0
072 I000000 1033
072 J000000 85
072 K000000 0
072 L000000 190
072 M000000 17
072 N000000 45
072 O000000 0
072 P000000 0
072 Q000000 0
072 R000000 48
072 S000000 32
072 T000000 0
072 U000000 0
072 V000000 0
072 W000000 67
072 X000000 10868
072 Y000000 2922
072 Z000000 83578
072AA000000 76161
072BB000000 27655
072CC010000 0
072CC020000 25142
072DD010000 79942
072DD020000 0
072EE000000 19992
073 A010000 1.8000
073 A020000 0.0000
073 B000000 0.4547
073 C000000 0.0000
074 A000000 19751
074 B000000 0
074 C000000 46775
074 D000000 922979
074 E000000 172538
074 F000000 0
074 G000000 34030
074 H000000 0
074 I000000 219477
074 J000000 15364
074 K000000 0
074 L000000 20403
074 M000000 3355
074 N000000 1454672
074 O000000 42166
074 P000000 577
074 Q000000 0
074 R010000 0
074 R020000 0

PAGE 8

074 R030000 0
074 R040000 219629
074 S000000 384022
074 T000000 808278

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

074	U010000	44834
074	U020000	0
074	V010000	18.03
074	V020000	0.00
074	W000000	0.0000
074	X000000	77
074	Y000000	0
075	A000000	0
075	B000000	791750
076	000000	20.50
077	A000000	Y
077	B000000	Y
077	C000000	Y
077	D000000	N
077	E000000	N
077	F000000	N
077	G000000	N
077	H000000	N
077	I000000	Y
077	J000000	N
077	K000000	N
077	L000000	N
077	M000000	N
077	N000000	N
077	O000000	N
077	P000000	N
077	Q010000	N
077	Q020000	Y
077	Q030000	N
078	000000	N
080	A000000	ICI MUTUAL INSURANCE CO.
080	C000000	8575
081	A000000	Y
081	B000000	12
082	A000000	N
082	B000000	0
083	A000000	N
083	B000000	0
084	A000000	N
084	B000000	0
085	A000000	Y
085	B000000	N
086	A010000	929
086	A020000	17635
086	B010000	0
086	B020000	0
086	C010000	7
	PAGE	9
086	C020000	180000
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
087	B010000	PREFERRED STOCK
088	A000000	N
088	B000000	N
088	C000000	N

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

088 D000000 Y

SIGNATURE NIMISH BHATT

TITLE TREASURER