

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 30, 2010

PAGE 1
000 B000000 10/31/2010
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-B

015 B000003 S
015 C010003 BRUSSELS
015 D010003 BELGIUM
015 E040003 X
018 000000 Y
019 A000000 Y
019 B000000 20
019 C000000 CALAMOSINV
020 A000001 SUSQUEHANNA CAPITAL GROUP
020 B000001 23-2626048
020 C000001 19
020 A000002 CITIGROUP GLOBAL MARKETS, INC.
020 B000002 11-2418191
020 C000002 12
020 A000003 CREDIT SUISSE FIRST BOSTON
020 B000003 13-2853402
020 C000003 3
020 A000004 BANK OF AMERICA
020 B000004 56-0906609
020 C000004 1
020 A000005 LAZARD FRERES & CO. LLC
020 B000005 13-5545100
020 C000005 1
020 A000006 UBS Financial
020 B000006 13-2638166
020 C000006 1
020 A000007 WELLS FARGO SECURITIES, LLC
020 B000007 94-3379992
020 C000007 1
020 A000008 GOLDMAN, SACHS & CO.
020 B000008 13-5108880
020 C000008 1
020 A000009 BLOOMBERG TRADEBOOK LLC
020 B000009 13-388028
020 C000009 1
020 A000010 BNP PARIBAS
020 B000010 13-1929559
020 C000010 0
021 000000 41
022 A000001 BANK OF AMERICA
022 B000001 56-0906609
022 C000001 78396
022 D000001 25304
022 A000002 J.P. MORGAN SECURITIES INC.
022 B000002 13-3224016
PAGE 3
022 C000002 59675
022 D000002 30588
022 A000003 CREDIT SUISSE FIRST BOSTON
022 B000003 13-2853402
022 C000003 42368
022 D000003 30449
022 A000004 BARCLAYS GLOBAL INVESTORS SERVICES
022 B000004 94-3231066
022 C000004 24991
022 D000004 41655
022 A000005 GOLDMAN, SACHS & CO.
022 B000005 13-5108880
022 C000005 42022
022 D000005 24025
022 A000006 DEUTSCHE BANK SECURITIES, INC.
022 B000006 13-2730828

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

022 C000006 36290
022 D000006 22296
022 A000007 BNP PARIBAS
022 B000007 13-1929559
022 C000007 15778
022 D000007 15341
022 A000008 CITIGROUP GLOBAL MARKETS, INC.
022 B000008 11-2418191
022 C000008 19674
022 D000008 11184
022 A000009 Sterne, Agee & Leach, Inc.
022 C000009 19094
022 D000009 4815
022 A000010 UBS Financial
022 B000010 13-2638166
022 C000010 8909
022 D000010 13130
023 C000000 682317
023 D000000 565578
024 000000 Y
025 A000001 BANK OF AMERICA
025 B000001 56-0906609
025 C000001 E
025 D000001 14679
025 A000002 GOLDMAN, SACHS & CO.
025 B000002 13-5108880
025 C000002 E
025 D000002 4655
025 A000003 BNP PARIBAS
025 B000003 13-1929559
025 C000003 E
025 D000003 9819
025 A000004 CREDIT SUISSE FIRST BOSTON
025 B000004 13-2853402
025 C000004 E
PAGE 4
025 D000004 4931
025 A000005 BARCLAYS GLOBAL INVESTORS SERVICES
025 B000005 94-3231066
025 C000005 E
025 D000005 4981
025 A000006 DEUTSCHE BANK SECURITIES, INC.
025 B000006 13-2730828
025 C000006 E
025 D000006 10164
025 A000007 J.P. MORGAN SECURITIES INC.
025 B000007 13-3224016
025 C000007 E
025 D000007 5062
025 A000008 WELLS FARGO SECURITIES, LLC
025 B000008 94-3379992
025 C000008 E
025 D000008 9100
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

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

027	000000	N	
028	A010000		0
028	A020000		0
028	A030000		0
028	A040000		0
028	B010000		0
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
	PAGE	5	
028	G010000		0
028	G020000		0
028	G030000		0
028	G040000		0
028	H000000		0
030	A000000		0
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

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

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	
	PAGE	6	
049	000000	N	
050	000000	N	
051	000000	N	
052	000000	N	
053	A000000	Y	
053	B000000	Y	
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		0.9
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		0.0
062	J000000		0.0
062	K000000		0.4
062	L000000		0.0
062	M000000		0.0
062	N000000		0.0
062	O000000		0.0

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

062 P000000 93.8
062 Q000000 1.6
062 R000000 26.8
063 A000000 0
063 B000000 6.7

PAGE 7

064 A000000 N
064 B000000 N
066 A000000 Y
066 B000000 N
066 C000000 N
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 362508
071 B000000 312568

PAGE 8

071 C000000 836312
071 D000000 37
072 A000000 12
072 B000000 50561

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

072 C000000	14103
072 D000000	0
072 E000000	44
072 F000000	7202
072 G000000	0
072 H000000	0
072 I000000	35
072 J000000	43
072 K000000	0
072 L000000	211
072 M000000	57
072 N000000	66
072 O000000	0
072 P000000	3902
072 Q000000	174
072 R000000	56
072 S000000	280
072 T000000	0
072 U000000	0
072 V000000	0
072 W000000	40
072 X000000	12066
072 Y000000	234
072 Z000000	52876
072AA000000	7591
072BB000000	7107
072CC010000	71252
072CC020000	0
072DD010000	57534
072DD020000	0
072EE000000	0
073 A010000	1.0000
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.1400
074 A000000	0
074 B000000	0
074 C000000	7121
074 D000000	764567
074 E000000	113082
074 F000000	40057
074 G000000	3118
074 H000000	0
074 I000000	61668
074 J000000	5004
074 K000000	0
074 L000000	15058
PAGE 9	
074 M000000	358
074 N000000	1010033
074 O000000	5305
074 P000000	813
074 Q000000	193000
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	9561
074 S000000	0
074 T000000	801354
074 U010000	62432
074 U020000	0
074 V010000	12.84

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

074	V020000	0.00
074	W000000	0.0000
074	X000000	123
074	Y000000	477620
075	A000000	0
075	B000000	710491
076	000000	13.09
077	A000000	Y
077	B000000	Y
077	C000000	N
077	D000000	N
077	E000000	Y
077	F000000	N
077	G000000	N
077	H000000	N
077	I000000	N
077	J000000	N
077	K000000	N
077	L000000	N
077	M000000	N
077	N000000	N
077	O000000	N
077	P000000	N
077	Q010000	N
078	000000	N
080	A000000	ICI Mutual Insurance Company
080	C000000	15000
081	A000000	Y
081	B000000	28
082	A000000	Y
082	B000000	100
083	A000000	N
083	B000000	0
084	A000000	N
084	B000000	0
085	A000000	Y
085	B000000	N
	PAGE	10
086	A010000	7327
086	A020000	91114
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	CURTIS HOLLOWAY	
TITLE	TREASURER	