

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 27, 2002

PAGE 1  
000 B000000 10/31/2002  
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 EAST WARRENVILLE ROAD  
002 B000000 NAPERVILLE  
002 C000000 IL  
002 D010000 60563  
002 D020000 1463  
003 000000 Y  
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 ASSET MANAGEMENT, INC.  
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  
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.  
011 B000001 8-7221  
011 C010001 NEW YORK  
011 C020001 NY  
011 C030001 10281  
011 C040001 1201  
PAGE 2  
011 A000002 UBS WARBURG LLC  
011 B000002 8-22651  
011 C010002 STAMFORD  
011 C020002 CT  
011 C030002 06912  
011 C040002 0305

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

011 A000003 LEGG MASON WOOD WALKER, INC.  
011 B000003 8-15939  
011 C010003 BALTIMORE  
011 C020003 MD  
011 C030003 21203  
011 A000004 WEDBUSH MORGAN SECURITIES  
011 B000004 8-12987  
011 C010004 LOS ANGELES  
011 C020004 CA  
011 C030004 90030  
011 A000005 RBC CAPITAL MARKETS  
011 B000005 8-45411  
011 C010005 MINNEAPOLIS  
011 C020005 MN  
011 C030005 55402  
011 A000006 WACHOVIA SECURITIES, INC.  
011 B000006 8-2612  
011 C010006 RICHMOND  
011 C020006 VA  
011 C030006 23219  
011 A000007 ADVEST, INC.  
011 B000007 8-21409  
011 C010007 HARTFORD  
011 C020007 CT  
011 C030007 06103  
011 A000008 JANNEY MONTGOMERY SCOTT LLC  
011 B000008 8-462  
011 C010008 PHILADELPHIA  
011 C020008 PA  
011 C030008 19103  
011 A000009 STEPHENS INC.  
011 B000009 8-1927  
011 C010009 LITTLE ROCK  
011 C020009 AR  
011 C030009 72203  
011 A000010 TD WATERHOUSE GROUP, INC.  
011 B000010 8-0000  
011 C010010 NEW YORK  
011 C020010 NY  
011 C030010 10005  
011 A000011 MCDONALD INVESTMENTS, INC.  
011 B000011 8-30177  
011 C010011 CLEVELAND  
011 C020011 OH  
011 C030011 44114  
PAGE 3  
011 A000012 DELETE  
011 A000013 DELETE  
011 A000014 DELETE  
011 A000015 DELETE  
011 A000016 DELETE  
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)  
012 B000002 85-05006  
012 C010002 NEW YORK  
012 C020002 NY  
012 C030002 10286  
013 A000001 ERNST & YOUNG LLP

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

013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60606  
014 A000001 CALAMOS FINANCIAL SERVICES, INC.  
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/J.P. MORGAN CHASE BRUSSELS  
015 B000002 S  
015 C010002 BRUSSELS  
015 D010002 BELGIUM  
015 E040002 X  
018 000000 Y  
019 A000000 Y  
019 B000000 9  
019 C000000 CALAMOSINV  
020 A000001 KBC FINANCIAL PRODUCTS USA INC.  
020 B000001 13-4083415  
020 C000001 45  
020 A000002 CREDIT SUISSE FIRST BOSTON CORPORATION  
020 B000002 13-5659485  
020 C000002 14  
020 A000003 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
020 B000003 13-5674085  
020 C000003 9  
020 A000004 MORGAN STANLEY DEAN WITTER & CO.  
020 B000004 13-2655998  
020 C000004 9  
020 A000005 SALOMON SMITH BARNEY INC.  
020 B000005 11-2418191  
020 C000005 6  
PAGE 4  
020 A000006 BLOOMBERG TRADEBOOK LLC  
020 C000006 2  
020 C000007 0  
020 C000008 0  
020 C000009 0  
020 C000010 0  
021 000000 85  
022 A000001 BEAR, STEARNS & CO. INC.  
022 B000001 13-3299429  
022 C000001 126470  
022 D000001 2784  
022 A000002 MORGAN STANLEY DEAN WITTER & CO.  
022 B000002 13-2655998  
022 C000002 110103  
022 D000002 0  
022 A000003 WACHOVIA SECURITIES, INC.  
022 B000003 54-0796506  
022 C000003 95454  
022 D000003 2994  
022 A000004 J.P. MORGAN SECURITIES INC.  
022 B000004 13-3224016  
022 C000004 83232  
022 D000004 0  
022 A000005 CREDIT SUISSE FIRST BOSTON CORPORATION  
022 B000005 13-5659485  
022 C000005 80178

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

022 D000005 2915  
022 A000006 SALOMON SMITH BARNEY INC.  
022 B000006 11-2418191  
022 C000006 43081  
022 D000006 0  
022 A000007 GOLDMAN, SACHS & CO.  
022 B000007 13-5108880  
022 C000007 38951  
022 D000007 0  
022 A000008 DEUTSCHE BANK SECURITIES INC.  
022 B000008 13-2730828  
022 C000008 34933  
022 D000008 0  
022 A000009 CIBC WORLD MARKETS CORP.  
022 B000009 13-2798343  
022 C000009 31927  
022 D000009 0  
022 A000010 UBS WARBURG LLC  
022 B000010 13-3873456  
022 C000010 20608  
022 D000010 1400  
023 C000000 746227  
023 D000000 10093  
024 000000 N  
026 A000000 N  
PAGE 5  
026 B000000 Y  
026 C000000 N  
026 D000000 Y  
026 E000000 N  
026 F000000 Y  
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  
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

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

050 000000 N  
 051 000000 N  
 052 000000 N  
 053 A000000 Y  
 053 B000000 Y  
 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  
       PAGE 6  
 054 K000000 N  
 054 L000000 N  
 054 M000000 Y  
 054 N000000 N  
 054 O000000 N  
 055 A000000 N  
 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 0.0  
 062 J000000 0.0  
 062 K000000 0.0  
 062 L000000 0.0  
 062 M000000 0.0  
 062 N000000 0.0  
 062 O000000 0.0  
 062 P000000 110.1  
 062 Q000000 0.0  
 062 R000000 21.5  
 063 A000000 0  
 063 B000000 8.3  
 064 A000000 N  
 064 B000000 N  
 066 A000000 Y  
 066 B000000 N  
 066 C000000 N  
 066 D000000 N  
 066 E000000 N  
 066 F000000 Y  
 066 G000000 N  
 067 000000 N  
 068 A000000 N  
 068 B000000 N

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

069	000000	N	
070	A010000	Y	
070	A020000	N	
070	B010000	Y	
070	B020000	N	
	PAGE	7	
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	N	
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		812367
071	B000000		10093
071	C000000		609775
071	D000000		2
072	A000000	4	
072	B000000		17020
072	C000000		1368
072	D000000		0
072	E000000		0
072	F000000		1818
072	G000000		0
072	H000000		0
072	I000000		75
072	J000000		73
072	K000000		0
072	L000000		14
072	M000000		25
072	N000000		12
072	O000000		0
	PAGE	8	
072	P000000		0
072	Q000000		0
072	R000000		40
072	S000000		25

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

072 T000000	0
072 U000000	83
072 V000000	0
072 W000000	9
072 X000000	2174
072 Y000000	568
072 Z000000	16782
072AA000000	111
072BB000000	2032
072CC010000	0
072CC020000	31323
072DD010000	12571
072DD020000	0
072EE000000	0
073 A010000	0.2907
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.0000
074 A000000	4666
074 B000000	0
074 C000000	0
074 D000000	646078
074 E000000	126062
074 F000000	0
074 G000000	0
074 H000000	0
074 I000000	0
074 J000000	0
074 K000000	0
074 L000000	17249
074 M000000	40
074 N000000	794095
074 O000000	2519
074 P000000	362
074 Q000000	0
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	230
074 S000000	204091
074 T000000	586893
074 U010000	43268
074 U020000	0
074 V010000	13.56
074 V020000	0.00
074 W000000	0.0000
074 X000000	18
PAGE 9	
074 Y000000	0
075 A000000	0
075 B000000	658364
076 000000	14.20
077 A000000	Y
077 B000000	Y
077 C000000	N
077 D000000	N
077 E000000	N
077 F000000	N
077 G000000	N
077 H000000	N
077 I000000	N
077 J000000	N

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

077 K000000 N  
077 L000000 N  
077 M000000 N  
077 N000000 N  
077 O000000 N  
077 P000000 N  
077 Q030000 Y  
078 000000 N  
080 A000000 ICI MUTUAL INSURANCE CO.  
080 C000000 3000  
081 A000000 Y  
081 B000000 13  
082 A000000 Y  
082 B000000 25  
083 A000000 N  
083 B000000 0  
084 A000000 N  
084 B000000 0  
085 A000000 Y  
085 B000000 N  
086 A010000 43268  
086 A020000 619788  
086 B010000 0  
086 B020000 0  
086 C010000 8  
086 C020000 204000  
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  
PAGE 10  
088 B000000 N  
088 C000000 N  
088 D000000 Y  
SIGNATURE MARY KELLERMANN  
TITLE ACCOUNTING MANAGER