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CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 28, 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 C020001 MA
010 C030001 02111
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
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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
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015 C010001 NEW YORK
015 C020001 NY
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015 A000002 EUROCLEAR BANK

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015 D010002 BELGIUM
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020 A000009 BEAR STEARNS & CO., INC.
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020 A000010 DEUTSCHE BANK SECURITIES, INC.
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022 B000001 13-3894751
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022 A000005 CITIGROUP GLOBAL MARKETS, INC.

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022 B000005 11-2418191
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066 D000000 N
066 E000000 N
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066 G000000 Y
067 000000 N
PAGE 7
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080 A000000 ICI Mutual Insurance Co.
080 B000000 N/A
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087 A020000 128117108
087 A030000 CHI
087 B010000 PREFERRED STOCK
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088 B000000 N
088 C000000 N
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SIGNATURE NIMISH BHATT
TITLE TREASURER