

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 29, 2011

PAGE 1
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000 E000000 NF
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010 B000001 028-00733
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010 C020001 MA
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012 A000001 BANK OF NEW YORK MELLON (COMMON)
012 B000001 85-05006
012 C010001 NEW YORK
012 C020001 NY
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013 A000001 Deloitte & Touche LLP
013 B010001 Chicago
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014 A000001 CALAMOS FINANCIAL SERVICES LLC
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015 A000001 STATE STREET BANK & TRUST COMPANY
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SIGNATURE CURTIS HOLLOWAY
TITLE TREASURER