

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-A

June 28, 2012

PAGE 1
000 A000000 04/30/2012
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 COMPUTERSHARE
012 B000001 85-05006
012 C010001 JERSEY CITY
012 C020001 NJ
012 C030001 07310
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-A

015 B000003 S
015 C010003 BRUSSELS
015 D010003 BELGIUM
015 E040003 X
015 A000004 CLEARSTREAM BANKING SA
015 B000004 S
015 C010004 LUXEMBOURG
015 D010004 LUXEMBOURG
015 E040004 X
018 000000 Y
019 A000000 Y
019 B000000 19
019 C000000 CALAMOSINV
020 A000001 SUSQUEHANNA CAPITAL GROUP
020 B000001 23-2626048
020 C000001 15
020 A000002 BANK OF AMERICA
020 B000002 56-0906609
020 C000002 14
020 A000003 GOLDMAN SACHS & CO.
020 B000003 13-5108880
020 C000003 5
020 A000004 BARCLAY CAPITAL INC
020 B000004 61-031656
020 C000004 4
020 A000005 Societe Generale
020 B000005 13-3557071
020 C000005 3
020 A000006 Jonestrading Institutional Services LLC
020 B000006 51-0484896
020 C000006 2
020 A000007 CITIGROUP, INC.
020 B000007 11-2418191
020 C000007 1
020 A000008 WELLS FARGO SECURITIES, LLC
020 B000008 94-3379992
020 C000008 1
020 A000009 J.P. MORGAN SECURITIES INC.
020 B000009 13-3224016
020 C000009 0
020 A000010 CREDIT SUISSE FIRST BOSTON
020 B000010 13-2853402
020 C000010 0
021 000000 45
022 A000001 BNP PARIBAS
PAGE 3
022 B000001 13-1929559
022 C000001 100691
022 D000001 97946
022 A000002 BANK OF AMERICA
022 B000002 56-0906609
022 C000002 34594
022 D000002 33891
022 A000003 J.P. MORGAN SECURITIES INC.
022 B000003 13-3224016
022 C000003 41253
022 D000003 17749
022 A000004 WELLS FARGO SECURITIES, LLC
022 B000004 94-3379992
022 C000004 25844
022 D000004 26945
022 A000005 DEUTSCHE BANK SECURITIES, INC.

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

022 B000005 13-2730828
022 C000005 17817
022 D000005 27901
022 A000006 CITIGROUP, INC.
022 B000006 11-2418191
022 C000006 22134
022 D000006 20866
022 A000007 BANK OF NEW YORK
022 B000007 13-3989198
022 C000007 33326
022 D000007 9427
022 A000008 GOLDMAN SACHS & CO.
022 B000008 13-5108880
022 C000008 23139
022 D000008 10070
022 A000009 BARCLAY CAPITAL INC
022 B000009 61-031656
022 C000009 19382
022 D000009 11808
022 A000010 CREDIT SUISSE FIRST BOSTON
022 B000010 13-2853402
022 C000010 24110
022 D000010 2941
023 C000000 567574
023 D000000 481324
024 000000 Y
025 A000001 WELLS FARGO SECURITIES, LLC
025 B000001 94-3379992
025 C000001 E
025 D000001 12992
025 D000002 0
025 D000003 0
025 D000004 0
025 D000005 0
026 A000000 N
PAGE 4
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
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

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

028	E020000	0
028	E030000	0
028	E040000	0
028	F010000	0
028	F020000	0
028	F030000	0
028	F040000	0
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
	PAGE 5	
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
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

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

052 000000 N
053 A000000 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
PAGE 6
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 0.6
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 1.6
062 L000000 0.0
062 M000000 0.0
062 N000000 0.0
062 O000000 0.0
062 P000000 113.6
062 Q000000 1.7
062 R000000 16.8
063 A000000 0
063 B000000 0.0
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

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

070 B010000 Y
070 B020000 Y
070 C010000 Y
070 C020000 N
070 D010000 Y

PAGE 7

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 283795
071 B000000 276559
071 C000000 1060210
071 D000000 26
072 A000000 6
072 B000000 30193
072 C000000 3576
072 D000000 0
072 E000000 87
072 F000000 4423
072 G000000 0
072 H000000 0
072 I000000 15
072 J000000 28
072 K000000 0
072 L000000 74
072 M000000 25
072 N000000 87
072 O000000 0
072 P000000 1710
072 Q000000 105
072 R000000 31

PAGE 8

072 S000000 7
072 T000000 0
072 U000000 0
072 V000000 0

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

072 W000000	36
072 X000000	6541
072 Y000000	0
072 Z000000	27315
072AA000000	543
072BB000000	4965
072CC010000	22373
072CC020000	0
072DD010000	38303
072DD020000	0
072EE000000	0
073 A010000	0.5700
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.0000
074 A000000	0
074 B000000	0
074 C000000	4533
074 D000000	963400
074 E000000	89017
074 F000000	7918
074 G000000	13207
074 H000000	0
074 I000000	43797
074 J000000	807
074 K000000	0
074 L000000	15935
074 M000000	193
074 N000000	1138807
074 O000000	13492
074 P000000	907
074 Q000000	285000
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	3931
074 S000000	0
074 T000000	835477
074 U010000	67286
074 U020000	0
074 V010000	12.42
074 V020000	0.00
074 W000000	0.0000
074 X000000	0
074 Y000000	763662
075 A000000	0
075 B000000	828961
PAGE 9	
076 000000	12.57
077 A000000	N
078 000000	N
080 C000000	0
081 B000000	0
082 B000000	0
083 B000000	0
084 B000000	0
086 A010000	12
086 A020000	154
086 B010000	86
086 B020000	1065
086 C010000	0
086 C020000	0

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

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	N
088	B000000	N
088	C000000	Y
088	D000000	N
SIGNATURE	CURTIS HOLLOWAY	
TITLE	TREASURER	