

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 30, 2010

PAGE 1  
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000 F000000 Y  
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010 A000001 State Street Bank and Trust Company  
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010 C010001 Boston  
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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  
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014 A000001 CALAMOS FINANCIAL SERVICES LLC  
014 B000001 8-37854  
015 A000001 STATE STREET BANK & TRUST COMPANY  
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015 C010001 BOSTON  
015 C020001 MA  
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PAGE 2  
015 A000002 CITIBANK NA  
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015 C010002 SAO PAULO  
015 D010002 BRAZIL  
015 E040002 X  
015 A000003 EUROCLEAR BANK

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020 A000007 WELLS FARGO SECURITIES, LLC  
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020 A000009 BLOOMBERG TRADEBOOK LLC  
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022 A000005 GOLDMAN, SACHS & CO.  
022 B000005 13-5108880  
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022 A000006 DEUTSCHE BANK SECURITIES, INC.  
022 B000006 13-2730828

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PAGE 7

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PAGE 8

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