

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-A

June 27, 2005

PAGE 1  
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000 E000000 NF  
000 F000000 Y  
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001 B000000 811-21080  
001 C000000 6302457200  
002 A000000 1111 EAST WARRENVILLE ROAD  
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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 C030001 02110  
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)  
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012 C010002 NEW YORK  
012 C020002 NY  
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013 A000001 DELOITTE & TOUCHE, LLP  
013 B010001 CHICAGO  
013 B020001 IL  
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014 A000001 CALAMOS FINANCIAL SERVICES LLC  
014 B000001 8-37854  
PAGE 2  
015 A000001 THE BANK OF NEW YORK  
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015 A000002 EUROCLEAR BANK  
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020 A000001 BANC OF AMERICA SECURITIES LLC  
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020 A000005 MORGAN STANLEY  
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020 A000006 J.P. MORGAN SECURITIES INC.  
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020 A000007 MERRILL LYNCH  
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PAGE 8

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