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CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 26, 2012

PAGE 1  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
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001 B000000 811-21080  
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010 A000001 State Street Bank and Trust Company  
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010 C010001 Boston  
010 C020001 MA  
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012 A000001 COMPUTERSHARE  
012 B000001 85-05006  
012 C010001 JERSEY CITY  
012 C020001 NJ  
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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  
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015 A000001 STATE STREET BANK & TRUST COMPANY  
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015 A000002 CITIBANK NA  
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015 E040002 X  
015 A000003 EUROCLEAR BANK

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015 D010003 BELGIUM  
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020 A000006 INVESTMENT TECHNOLOGY GROUP, INC.  
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020 A000009 WELLS FARGO SECURITIES, LLC  
020 B000009 94-3379992  
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022 A000004 BANK OF NEW YORK  
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088 A000000 N  
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088 C000000 Y  
088 D000000 N  
SIGNATURE CURTIS HOLLOWAY  
TITLE TREASURER