

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-B

December 28, 2006

PAGE 1
000 B000000 10/31/2006
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 CORPORATION
010 B000001 01-07511
010 C010001 BOSTON
010 C020001 MA
010 C030001 02111
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)
012 B000002 85-05006
012 C010002 NEW YORK
012 C020002 NY
012 C030002 10286
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 THE BANK OF NEW YORK

PAGE 2
015 B000001 C
015 C010001 NEW YORK
015 C020001 NY
015 C030001 10286
015 E010001 X
015 A000002 EUROCLEAR BANK

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

015 B000002 S
015 C010002 BRUSSELS
015 D010002 BELGIUM
015 E040002 X
015 A000003 BNY LONDON - CREST
015 B000003 S
015 C010003 LONDON
015 D010003 UNITED KINGDOM
015 E040003 X
018 000000 Y
019 A000000 Y
019 B000000 15
019 C000000 CALAMOSINV
020 A000001 BANK OF AMERICA SECURITIES LLC
020 B000001 56-2058405
020 C000001 57
020 A000002 SUSQUEHANNA INVESTMENT GROUP
020 B000002 23-2454154
020 C000002 50
020 A000003 MORGAN STANLEY
020 B000003 13-2655998
020 C000003 43
020 A000004 MERRILL LYNCH
020 B000004 13-2740599
020 C000004 21
020 A000005 LEHMAN BROTHERS
020 B000005 13-2518466
020 C000005 20
020 A000006 UBS Financial
020 B000006 13-2638166
020 C000006 18
020 A000007 GOLDMAN, SACHS & CO.
020 B000007 13-5108880
020 C000007 17
020 A000008 WACHOVIA SECURITIES LLC
020 B000008 56-0276690
020 C000008 17
020 A000009 BEAR STEARNS & CO., INC.
020 B000009 13-3299429
020 C000009 14
020 A000010 DEUTSCHE BANK SECURITIES, INC.
020 B000010 13-2730828
020 C000010 8
021 000000 287
022 A000001 BANK OF NEW YORK
PAGE 3
022 B000001 13-3894751
022 C000001 5494419
022 D000001 118
022 A000002 MERRILL LYNCH
022 B000002 13-2740599
022 C000002 339563
022 D000002 316871
022 A000003 J.P. MORGAN SECURITIES INC.
022 B000003 13-3224016
022 C000003 67401
022 D000003 35874
022 A000004 LEHMAN BROTHERS
022 B000004 13-2518466
022 C000004 43479
022 D000004 54391
022 A000005 CITIGROUP GLOBAL MARKETS, INC.

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

022 B000005 11-2418191
022 C000005 65157
022 D000005 9905
022 A000006 WACHOVIA SECURITIES LLC
022 B000006 56-0276690
022 C000006 38013
022 D000006 28016
022 A000007 BANK OF AMERICA SECURITIES LLC
022 B000007 56-2058405
022 C000007 33549
022 D000007 24078
022 A000008 GOLDMAN, SACHS & CO.
022 B000008 13-5108880
022 C000008 30010
022 D000008 4803
022 A000009 BEAR STEARNS & CO., INC.
022 B000009 13-3299429
022 C000009 16681
022 D000009 15301
022 A000010 MORGAN STANLEY
022 B000010 13-2655998
022 C000010 12143
022 D000010 18665
023 C000000 6194281
023 D000000 546928
024 000000 Y
025 A000001 MERRILL LYNCH
025 B000001 13-2740599
025 C000001 E
025 D000001 8299
025 A000002 LEHMAN BROTHERS
025 B000002 13-2518466
025 C000002 E
025 D000002 23375
025 A000003 DEUTSCHE BANK SECURITIES, INC.
PAGE 4
025 B000003 13-2730828
025 C000003 D
025 D000003 3319
025 A000004 CITIGROUP GLOBAL MARKETS, INC.
025 B000004 11-2418191
025 C000004 E
025 D000004 16784
026 A000000 N
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

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

028	C020000		0
028	C030000		0
028	C040000		0
028	D010000		0
028	D020000		0
028	D030000		0
028	D040000		0
028	E010000		0
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
	PAGE	5	
032	000000		0
033	000000		0
035	000000		0
036	B000000		0
038	000000		0
042	A000000		0
042	B000000		0
042	C000000		0
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

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

048 IO20000 0.000
 048 JO10000 0
 048 JO20000 0.000
 048 KO10000 0
 048 KO20000 0.000
 049 000000 N
 050 000000 N
 051 000000 N
 052 000000 N
 053 A000000 Y
 053 B000000 Y
 053 C000000 N
 054 A000000 Y
 054 B000000 Y
 054 C000000 N
 PAGE 6
 054 D000000 N
 054 E000000 N
 054 F000000 N
 054 G000000 N
 054 H000000 Y
 054 IO00000 N
 054 JO00000 Y
 054 KO00000 N
 054 LO00000 N
 054 MO00000 Y
 054 NO00000 N
 054 O000000 N
 055 A000000 Y
 055 B000000 N
 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 0.0
 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 IO00000 1.9
 062 JO00000 0.0
 062 KO00000 0.6
 062 LO00000 17.7
 062 MO00000 0.0
 062 NO00000 0.0
 062 O000000 0.0
 062 P000000 104.0
 062 Q000000 0.0
 062 R000000 41.0
 063 A000000 0
 063 B000000 6.5
 064 A000000 N
 064 B000000 N
 066 A000000 Y
 066 B000000 N
 066 C000000 N

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

066 D000000 N
066 E000000 N
066 F000000 N
066 G000000 Y
067 000000 N
PAGE 7
068 A000000 N
068 B000000 N
069 000000 N
070 A010000 Y
070 A020000 N
070 B010000 Y
070 B020000 Y
070 C010000 Y
070 C020000 N
070 D010000 Y
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 N
070 P010000 Y
070 P020000 Y
070 Q010000 N
070 Q020000 N
070 R010000 Y
070 R020000 N
071 A000000 532959
071 B000000 529692
071 C000000 1107234
071 D000000 48
072 A000000 12
072 B000000 63715
072 C000000 14081
072 D000000 0
072 E000000 278
072 F000000 9187
072 G000000 0
072 H000000 0
PAGE 8
072 I000000 1070
072 J000000 84
072 K000000 0
072 L000000 89

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

072 M000000	34
072 N000000	44
072 O000000	0
072 P000000	0
072 Q000000	229
072 R000000	55
072 S000000	17
072 T000000	0
072 U000000	0
072 V000000	0
072 W000000	41
072 X000000	10850
072 Y000000	2881
072 Z000000	70105
072AA000000	64362
072BB000000	26482
072CC010000	0
072CC020000	2551
072DD010000	74885
072DD020000	0
072EE000000	22474
073 A010000	1.6100
073 A020000	0.0000
073 B000000	0.4800
073 C000000	0.0000
074 A000000	10808
074 B000000	0
074 C000000	14288
074 D000000	802671
074 E000000	296556
074 F000000	19724
074 G000000	4995
074 H000000	0
074 I000000	136928
074 J000000	0
074 K000000	0
074 L000000	17738
074 M000000	7355
074 N000000	1311063
074 O000000	16920
074 P000000	600
074 Q000000	0
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	137076
074 S000000	384473
PAGE 9	
074 T000000	771994
074 U010000	47005
074 U020000	0
074 V010000	16.42
074 V020000	0.00
074 W000000	0.0000
074 X000000	122
074 Y000000	0
075 A000000	0
075 B000000	766166
076 000000	19.73
077 A000000	Y
077 B000000	Y
078 000000	N

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

080 A000000 ICI Mutual Insurance Co.
080 B000000 N/A
080 C000000 8575
081 A000000 Y
081 B000000 20
082 A000000 Y
082 B000000 100
083 A000000 N
083 B000000 0
084 A000000 N
084 B000000 0
085 A000000 Y
085 B000000 N
086 A010000 925
086 A020000 17553
086 B010000 0
086 B020000 0
086 C010000 0
086 C020000 0
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
087 B010000 PREFERRED STOCK
088 A000000 N
088 B000000 N
088 C000000 N
088 D000000 Y
SIGNATURE NIMISH BHATT
TITLE TREASURER